T7 Release 13.0

T7 XML Report Modification Notes

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

2 New Reports

The following chapter outlines the new reports introduced with T7 Release 13.0.

2.1 RD240 Enhanced Drop Copy Maintenance

Description   The report provides an overview of all changes made to attributes of Enhanced Drop Copy status, i.e., deletions, additions, modifications for a participant.
This report is available for all clearing members.

Frequency   Daily.
Availability   Member Report.

2.2 RD245 Enhanced Drop Copy Request

Description   The report provides an overview of all current Enhanced Drop Copy status details for a participant.
This report is available for all clearing members

Frequency   Daily.
Availability   Member Report.

2.3 RD250 Enhanced Drop Copy Session Maintenance

Description   The report provides an overview of all changes made to attributes of
Enhanced Drop Copy Session status details, i.e. deletions, additions, modifications for a participant.
This report is available for all clearing members

Frequency   Daily.
Availability   Member Report

2.4 RD255 Enhanced Drop Copy Session Status

Description   The report provides an overview of all current Enhanced Drop Copy Session status details for a participant.
This report is available for all clearing members

Frequency   Daily.
Availability   Member Report

2.5 TR099 EEX Order to Trade Ratio Report

Description   This report contains the month-to-date Order to Trade Ratio per product. Additionally, all the parameters required to calculate the Order to Trade Ratio are also included in this report. This report is available only for EEX derivatives and emission spot markets.

Frequency   Daily (additional intra-day reports).

Availability   Member Report

2.6 TR169 Short Code ID - Correction Report

Description   This report provides a cumulative overview of identified final missing ShortCodeID registrations since T7 release 12.1 and corrections submitted by the trading participant. In section one the final missing ShortCodeIDs are provided with the date of occurrence prefilled in fields ValidFromDate and ValidToDate. In section two the correction records submitted by the trading participant on the reporting day are provided. The report is sorted by ShortCodeID and ValidFromDate per section.
The report is provided per business unit and trading venue on a daily basis.
This report is only available as XML report.
This report is available for derivatives and cash markets.

Frequency   Daily.

Availability   Member Report

2.7 TR170 Short Code ID - Historical Correction Report

Description   This report provides a cumulative overview of identified historical missing and final missing ShortCodeID registrations previous to T7 release 12.1. The missing ShortCodeIDs are provided with the date of occurrence prefilled in fields ValidFrom and ValidTo. The report is sorted by ShortCodeID and ValidFromDate.
The report generation start date will be communicated separately.
The report is provided per business unit and trading venue.
This report is only available as XML report.
This report is available for derivatives and cash markets.

Frequency   Daily.

Availability   Member Report

2.8 TR171 Short Code ID - Historical Long Code Correction Report

Description   This report provides a cumulative overview of identified incorrect ShortCodeID registrations. The identified registrations possess incorrect ClientLongValues. The report is sorted by ShortCodeID and ValidFromDate.
The report generation start date will be communicated separately.
The report is provided per business unit and trading venue.
This report is only available as XML report.
This report is available for derivatives and cash markets.

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. 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 13.0:

- TC910 T7 Daily Match Step Activity
- TE910 T7 Daily Trade Activity
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- RD160 Participants Profile Maintenance
- RD165 Participants Profile Status

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

- TC540 Daily Order Maintenance.
- TC550 Open Order Detail.
- TC810 T7 Daily Trade Confirmation
- TE545 Daily TES Maintenance.
- TE546 Daily Basket TES Maintenance
- TE810 T7 Daily Trade Confirmation

No structural changes in the fee reports, but for CB042 an CB080 new values for the field fee type will be introduced for the new service type midpoint order. But they will only be available when the new pricing is known, currently not available.

4.2 List of reports with changes in Report Name and Description

The following XML reports will have changes in the Report name and Description starting with Release 13.0,

4.2.1 TR160

Old: Name: TR160 Identifier Mapping Error

Description   This report provides a cumulative overview of errors of the previous business day . The report is provided per business unit and trading venue on a daily basis. The errors are those of trading day t-1.
This report is only available as XML report.

Frequency   Daily.
Availability   Member Report

New: Name: TR160 Short Code ID - Error Report

Description   This report provides a cumulative overview of ShortCodeID errors of the reporting day. Errors related to the upload file or the usage of Short Codes in trading. Errors are sorted by ShortCodeID, origin and processing time
The report is provided per business unit and trading venue on a daily basis, three times intraday in addition to the end of day report.
This report is only available as XML report.
This report is available for derivatives and cash markets.

Frequency   Daily (additional intraday reports).
Availability   Member Report

4.2.2 TR161

Old: Name: TR161 Identifier Mapping Status

Description   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.
This report is only available as XML report.

Frequency   Daily.

Availability   Member Report

New:Name: TR161 Short Code ID - Valid Registrations Report

Description   This report provides a cumulative overview of ShortCodeID registrations. The registrations are sorted by ShortCodeID and legal status, which is preliminary (intraday) or legally binding for the reporting day (eod) and processing time. In addition to the legally binding registrations of reporting day "t" those of days "t-1" and "t+1" are provided if applicable. This report is provided per business unit and trading venue on a daily basis, three times intraday in addition to the end of day report.
This report is only available as XML report.
This report is available for derivatives and cash markets.

Frequency   Daily (additional intraday reports).

Availability   Member Report

4.2.3 TR162

Old: Name: TR162 Algo HFT Error

Description   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. This report is only available as XML report.
This report is only available as XML report.

Frequency   Daily.

Availability   Member Report

New:Name: TR162 Algo ID - Error Report

Description   This report provides a cumulative overview of AlgoID errors of the reporting day. Errors originate from the upload file and trading. Errors are sorted by AlgoID, origin and processing time.
The report is provided per business unit and trading venue on a daily basis.
This report is only available as XML report.
This report is available for derivatives and cash markets.

Frequency   Daily (additional intraday reports).

Availability   Member Report

4.2.4 TR163

Old: Name: TR163 Algo HFT Status

Description | 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.
This report is only available as XML report.

Frequency | Daily.
Availability | Member Report

New:Name: TR163 AlgoID - Valid Registrations Report

Description | This report provides a cumulative overview of AlgoID registrations. The registrations are sorted by AlgoID and legal status, which is preliminary (intraday) or legally binding for the reporting day (eod) and processing time. In addition to the legally binding registrations of reporting day "t" those of day "t+1" are provided if applicable.
The report is provided per business unit and trading venue on a daily basis.
This report is only available as XML report.
This report is available for derivatives and cash markets.

Frequency | Daily (additional intraday reports).
Availability | Member Report

4.2.5 TR166

Old: Name: TR166 Identifier Mapping Final Error report

Description | This report provides the count of the final missing short codes for the fields Client ID, Execution ID, and Investment ID of a trading day t after the deadline t+1 has passed. In addition, the counts of all used short codes of the fields Client ID, Execution ID, and Investment ID of the trading day t are provided and the count of corrections of day t+1. For each count every single relevant short code is 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 is only available as XML report.
This report is available for derivatives and cash markets.

Frequency | Daily.
Availability | Member Report

New:Name: TR166 Short Code ID - Final Missing Report

Description | This report provides the final missing ShortCodeIDs of reporting day "t" after the deadline "t+1" has passed. In order to identify final missings,the used and missing ShortCodeIDs of reporting day "t" and corrections of day "t+1" are provided. For each item, each single ShortCodeID and the count are provided. The percentage (day and month-to-date) of final missing to used ShortCodeIDs is provided.
The report is provided per business unit and trading venue on a daily basis.
This report is only available as XML report.
This report is available for derivatives and cash markets.

Frequency | Daily (additional intraday reports).
Availability | Member Report

4.2.6   TR167

Old: Name: 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   Member Report

New: Name: TR167 Short Code ID - Non-Uniqueness Report

Description   This report provides a cumulative overview of non-unique ShortCodeID registrations of the reporting day. The ShortCodeIDs provided are registered with the respective same client long value, which is considered non-unique. The report is provided per business unit and trading venue on a daily basis.
This report is only available as XML report.
This report is available for derivatives and cash markets.

Frequency   Daily (additional intraday reports).
Availability   Member Report

4.2.7   TR168

Old: Name: TR168 Non-Consistency Identifier

Description   This report provides a cumulative overview of long code modifications to unique short and long code combinations from the previous reporting day to 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   Member Report

New: Name: TR168 Short Code ID - Non-Consistency Report

Description   This report provides a cumulative overview of unique ShortCodeID registrations modified from the previous day to the reporting day, which is considered non-consistent.
The report is provided per business unit and trading venue on a daily basis.
This report is only available as XML report.
This report is available for derivatives and cash markets.

Frequency   Daily (additional intraday reports).
Availability   Member Report

4.2.8   TT132

Old:

Description	For each market participant and for each exchange, this report lists all market maker protection (MMP) activities during the day, i.e. the maintenance of the MMP limits, the inactivation, and the reactivation of quotes.

Reports are split per business unit and product and sorted by time and MMP activity.
When the quote trading exceeds a defined MMP limit on product or instrument type level, corresponding quotes are inactivated. For each quote inactivation (manual or due to a MMP limit break) and for each manual reactivation, two records are generated with the same time:
- one with the MMP limits and the quote inactivation status,
 - one with the corresponding MMP counters which are reset when quotes are reactivated.
This report is available only for derivative markets.

New:

Description   For each market participant and for each exchange, this report lists all market maker
protection (MMP) activities during the day, i.e. the maintenance of the MMP limits, the
inactivation, and the reactivation of quotes.
Reports are split per business unit and product and sorted by time and MMP activity.
When the quote trading exceeds a defined MMP limit on the product, the corresponding
quotes status will depend on activationType. If it is "inactive" then quotes will be inactivated. If
it is "Inactive_Delete" then quotes will be inactivated and existing quotes will be deleted. For
each quote inactivation (manual or due to a MMP limit break) and for each manual
reactivation, two records are generated with the same time:
 - one with the MMP limits and the quote inactivation status,
 - one with the corresponding MMP counters which are reset when quotes are reactivated.
This report is available only for derivative markets.

5 New Fields

5.1 activationDate

Description: This field shows date at which EDC session configuration will become valid.

Format: DateFormat

Where used:
- RD255 Enhanced Drop Copy Session Status

5.2 addlCost

Description: This field contains the additional cost for OTC upload trades.

Format: numeric signed 12, 2

Where used:
- TC810 T7 Daily Trade Confirmation

5.3 addlCostTyp

Description: This field contains the type of additional cost used in OTC trade upload.

Format: alphanumeric 1

Valid Values	Decodes	Description
0		No additional cost
1	FC	Franco Courtage (free of brokerage)
2	FR	Franco Rechnung (free of any fee)
3	AC	Abweichende Courtage (brokerage fee)
4	SP	Spesen (other expenses)
5	PR	Provision (commission)

Where used:
- TC810 T7 Daily Trade Confirmation.

5.4 algoIdErrSource

Description: This value contains the origin of the error.

Format: numeric 1

Valid Values	Decodes	Description
0		Upload File
1		T7 Trading System

Where used:
- TR162 Algo HFT Error.

5.5 algoIdSrc

Description: This field contains the order / quote field in which the missing AlgoID was submitted.

Format: alphanumeric 1

Valid Values	Decodes	Description
E	executionIdentifier	Execution ID
I	investmentIdentifier	Investment ID

Where used:
- TR162 Algo HFT Error

5.6 algoIdValidityDef

Description: This field contains the legal status of an AlgoID registration.

Format: alphanumeric 1

Valid Values	Decodes	Description
0		Preliminary (intraday)
1		Legally binding (eod)

Where used:
- TR163 Algo HFT Status.

5.7 basketOETFlag

Description: This field indicates whether counterparties have early termination right.

Format: alphanumeric 1

Valid Values	Decodes	Description
0	F	False
1	T	True

Where used:
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE810 T7 Daily Trade Confirmation

5.8 corrOrig

Description: This field contains the origin of correction record.

Format: alphanumeric 2

Valid Values	Decodes	Description
HM	Historical Final Missing	Correction of missing and final missing ShortCodeID registrations before T7 release 13.0.
IL	Incorrect Long Code	Correction of historically incorrect ClientLong Values.
OM	Ongoing Final Missing	Correction of final missings ShortCodeID registrations commencing with T7 release 13.0

Where used:
- TR169 Short Code ID - Correction Report.
- TR170 Short Code ID - Historical Correction Report

5.9 disableEDC

Description: This field indicates whether the EDC session configuration is disabled.

Format: alphanumeric 1

Valid Values	Decodes	Description
0	F	False
1	T	True

Where used:
- RD255 Enhanced Drop Copy Session Status

5.10 edcRequestingCM

Description: This field indicates the CM that has requested access to order drop copy data from his NCM.

Format: alphanumeric 40

Where used:
- RD245 Enhanced Drop Copy Request

5.11 edcApprovingNCM

Description: This field indicates the NCM from which the CM can access the order data.

Format: alphanumeric 40

Where used:
- RD245 Enhanced Drop Copy Request

5.12 edcRequestStatus

Description: This field indicates the status of the EDC access request.

Format: alphanumeric 1

Valid Values	Decodes	Description
1	P	Pending
2	A	Approved
3	R	Rejected

Where used:
- RD245 Enhanced Drop Copy Request

5.13 exceedance

Description: This field indicates whether the order transaction ratio defined by EEX is exceeded or not. This could be a possible violation, so trading participants are requested to verify, if this is relevant for them.

Format: alphanumeric 1

Valid Values	Decodes	Description
0	N	No
1	Y	Yes

Where used:
- TR099 EEX OTR Report

5.14 execRetailVolumePassiveAllRLP

Description: This field displays the passively executed volume of all RLPs in Continuous in one instrument on this trading day.

Format: numeric 15,4

Where used:
- PM700 Xetra Retail Liquidity Provider

5.15 execRetailVolumePassiveAllRLPMtd

Description: This field displays the passively executed volume of all RLPs in Continuous in one instrument month-to-date.

Format: numeric 15,4

Where used:
-    PM700 Xetra Retail Liquidity Provider

5.16 medianAggressiveRMOOrderVolume

Description: This field displays the median volume of all RMO orders from all RMOs aggressively entered in Continuous in one instrument on this trading day.

Format: numeric 15,4

Where used:
-    PM700 Xetra Retail Liquidity Provider

5.17 medianAggressiveRMOOrderVolumeMtd

Description: This field displays the median volume of all RMO orders from all RMOs aggressively entered in Continuous in one instrument month-to-date.

Format: numeric 15,4

Where used:
-    PM700 Xetra Retail Liquidity Provider

5.18 mic

Description: This field contains the Market Identifier Code (MIC) (ISO 10383). This is a unique identification code used to identify securities trading exchanges, regulated and non-regulated trading markets.

Format: alphanumeric 4

Where used:
-    TR169 Short Code ID - Correction Report
-    TR170 Short Code ID - Historical Correction Report

5.19 minAcctQty

Description: This field reflects the minimum acceptable quantity of a midpoint order.

Format: numeric 13,4

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

5.20 orderQuantSum

Description: This field contains the sum of all order quantities within the product.

Format: numeric 17

Where used:
- TR099 EEX OTR Report

5.21 otr

Description: This field contains Orders to Trades Ratio (OTR) value, calculated as the result of order events times quantity divided by the trade events times quantity.

Format: numeric 15,4

Where used:
- TR099 EEX OTR Report

5.22 otrLimit

Description: This field contains the defined maximum OTR defined in EEX implementation Regulation.

Format: numeric 15,4

Where used:
- TR099 EEX OTR Report

5.23 pag

Description: This field displays the Product Assignment Group of an instrument , such as DAX1, SDX1, GER0, etc.

Format: alphanumeric 8

Where used:
- RD255 Enhanced Drop Copy Session Status

5.24 processingTime

Description: This field contains the processing time of the data record.

Format: TimeFormat

Where used:
- TR160 Identifier Mapping Error.
- TR161 Identifier Mapping Status
- TR162 Algo HFT Error
- TR163 AlgoID - Valid Registrations Report
- TR169 Short Code ID - Correction Report
- TR170 Short Code ID - Historical Correction Report
- TR171 Short Code ID - Historical Long Code Correction Report

5.25 parentBasketId

Description: This field contains the BasketID of the basket which was initially created and rolled over.

Format: numeric 20

Where used:
- TE545 Daily TES Maintenance.
- TE546 Daily Basket TES Maintenance.
- TE810 T7 Daily Trade Confirmation

5.26 rlpRanking

Description: This field displays the ranking of this RLP concerning relativeStrength among all RLPs in this instrument on this trading day. The strongest RLP has the ranking 1.

Format: numeric 3

Where used:
- PM700 Xetra Retail Liquidity Provider

5.27 rlpRankingMtd

Description: This field displays the ranking of this RLP concerning relative Strength among all RLPs in this instrument month-to-date. The strongest RLP has the ranking 1.

Format: numeric 3

Where used:
- PM700 Xetra Retail Liquidity Provider

5.28 securityType

Description: This fields displays the security type such as EQU, BON, ETF, ETC, ETN, OTH.

Format: alphanumeric 3

Where used:
- PM700 Xetra Retail Liquidity Provider

5.29 shortCodeValidityDef

Description: This field contains the legal status of a short code registration.

Format: numeric 1

Valid Values	Decodes	Description
0		Preliminary (intraday)
1		Legally binding (eod)

Where used:
- TR161 Identifier Mapping Status.
- TR171 Short Code ID - Historical Long Code Correction Report

5.30 shortCodeErrSource

Description: This value contains the origin of the error.

Format: alphanumeric 1

Valid Values	Decodes	Description
0		Upload File
1		T7 Trading System

Where used:
- TR160 Identifier Mapping Error.

5.31 tradeQuantSum

Description: This field contains the sum of all trade quantities within the product.

Format: numeric 17

Where used:
- TR099 EEX OTR Report

5.32 typeOfEvent

Description: This field contains the information of the type of ShortCodeID data record.

Format: numeric 1

Valid Values	Decodes	Description
0		Final missing
1		Corrected

Where used:
- TR169 Short Code ID - Correction Report
- TR170 Short Code ID - Historical Correction Report

6 Changed Fields

6.1 algoId

The field description is changed as below

Old:
The field contains the unique numeric representation for an algorithm.

New:
This field contains the numeric AlgoID.

Where used:
- TR162 AlgoID - Error Report
- TR163 AlgoID - Valid Registrations Report

6.2 basketOperationType

New valid value is added as mentioned below.

Valid Values	Decodes	Description
4	TER	Early Termination of an existing basket.

Where used:
- TE546 Daily Basket TES Maintenance

6.3 classRule

The field description and valid values are changed as below.

Old:
States type of the long value.

Valid Values	Decodes	Description
N	N	National ID
L	L	LEI
	EMPTY	Indicates that the long value has to be 'AGGR' or 'PNAL.

New:
This field contains the type of the ClientLongValue. If the field stays empty, it indicates that the ClientLongValue contains AGGR, PNAL or NORE.

Valid Values	Decodes	Description
N	NationalID	NationalID to identify a natural person.
L	LEI	LEI to identify a legal entity.

Where used:
- TR161 Short Code ID - Valid Registrations Report
- TR167 Short Code ID - Non-Uniqueness Report

- TR168 Short Code ID - Non-Consistency Report
- TR169 Short Code ID - Correction Report
- TR170 Short Code ID - Historical Correction Report
- TR171 Short Code ID - Historical Long Code Correction Report

6.4 dateUploaded

The field description is changed as below

Old:
Date when the valid mapping has been uploaded by the participant.

New:
This field contains the date of the upload.

Where used:
- TR161 Short Code ID - Valid Registrations Report
- TR163 AlgoID - Valid Registrations Report
- TR167 Short Code ID - Non-Uniqueness Report
- TR169 Short Code ID - Correction Report
- TR170 Short Code ID - Historical Correction Report
- TR171 Short Code ID - Historical Long Code Correction Report

6.5 errDescription

The below Valid Values are changed.

Old:

Valid Values	Decodes	Description
1		Client long value is missing.
2		Registration rejected, short code/algoID already registered in database.
5		Duplicate records submitted on the same business date.
6		Invalid Short Code ID.
10		Invalid value in the field Participant ID.
11		Invalid value in field MIC.
12		Invalid value in field Status Indicator.
13		Invalid value in field Valid from date.
14		Invalid value in field Classification rule.
15		Invalid value in field National ID Country Code.
16		Invalid value in field National ID Priority.
17		Invalid value in field Client long value.
18		Invalid LEI format for Client long value.
20		Invalid AlgoID.
22		Invalid value in field email address.
25		Client long value already registered
26		No existing short code registration to delete
27		Retroactive or intraday changes are not permitted.

28	Uploads with ValidFromDate 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.
99	Other errors

New:

Valid Values	Decodes	Description
1		ShortCodeID registration / AlgoID registration is missing.
2		Registration rejected, ShortCodeID / AlgoID already registered.
5		Modification rejected; duplicate record submitted.
6		Invalid value in field ShortCodeID.
10		Invalid value in the field ParticipantID.
11		Invalid value in field MIC.
12		Invalid value in field StatusIndicator.
13		Invalid value in field ValidFromDate.
14		Invalid value in field ClassificationRule.
15		Invalid value in field NationalIDCountryCode.
16		Invalid value in field NationalIDPriority.
17		Invalid national identifier value in field ClientLongValue.
18		Invalid LEI value in field ClientLongValue.
20		Invalid value in field AlgoID.
22		Invalid value in field ResponsibleID.
25		ClientLongValue already registered.
26		No existing ShortCodeID registration to delete.
27		Retroactive or intraday deletions are not permitted.
28		Uploads with a future ValidFromDate must be set to the next trading day (t+1).
29		Changing the ClassificationRule is not permitted.
30		Modification rejected, ShortCodeID not registered.
99		Other error.

New Valid values are added as mentioned below:

Valid Values	Decodes	Description
3		Correction not feasible, wrong time data.
4		Invalid value in field ValidToDate.
31		ValidToDate field must be empty for N, M, D.
32		ClientLongValue was modified.

Deleted Valid Values are as mentioned below:

Valid Values	Decodes	Description
7		ParticipantID not assigned.
8		MIC not assigned.
9		Invalid uploadFile format.
21		Invalid value in field upload date.

23	Not an authorized DEA provider.
24	Not applicable.
98	Complete uploadFile rejected.

Where used:
- TR160 Short Code ID - Error Report
- TR162 AlgoID - Error Report

6.6 execRetailVolumeShareOfAllRMO

The field name and description are changed as below

Old: execRetailVolumeShareOfAllRMO:
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.

New: relativeStrength:
This field displays the share (quotient) of passively executed Retail volume in Continuous of this RLP compared to the passively executed Retail volume in Continuous of all RLPs in one instrument on this trading day.

Where used:
- PM700 Xetra Retail Liquidity Provider

6.7 execRetailVolumeShareOfAllRMOMtd

The field name and description are changed as below

Old: execRetailVolumeShareOfAllRMOMtd:
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 execRetailVolumePassive divided by execRetailVolumeAggressiveAllRMO..

New: relativeStrengthMtd:
This field displays the share (quotient) of passively executed Retail volume in Continuous of this RLP compared to the passively executed Retail volume in Continuous of all RLPs in one instrument month-to-date.

Where used:
- PM700 Xetra Retail Liquidity Provider

6.8 finalMissing

The field description is changed as below

Old:
This field contains the count of missing short codes of the field "ClientID","Execution Decision" and"Investment Decision" of day t, which were neither decrypted with a long code on trading day t nor t+1 eob.

New:
This field contains the count of ShortCodeIDs used on reporting day t, which were neither registered on reporting day t nor corrected until t+1 eob and are therefore considered "final missing".

Where used:
- TR166 Short Code ID - Final Missing Report

6.9 finalMissingPerc

The field description is changed as below

Old:
This field contains the percentage of missing short codes of the field "ClientID","Execution Decision" and "Investment Decision" of day t, which were neither decrypted with a long code on trading day t nor t+1 eob.

New:
This field contains the value defined as "finalMissing" divided by "shortCodesDayt0" expressed in percentage terms.

Where used:
- TR166 Short Code ID - Final Missing Report

6.10 finalMissingMtd

The field description is changed as below

Old:
This field contains a month-to-date percentage of missing short codes of the field "ClientID","Execution Decision" and "Investment Decision" 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".

New:
This field contains the month-to-date (mtd) value defined as mtd aggregate of "finalMissing" divided by the mtd aggregate of "shortCodesDayt0" expressed in percentage terms.

Where used:
- TR166 Short Code ID - Final Missing Report

6.11 matchType

New Valid values are added as mentioned below:

Valid Values	Decodes	Description
6	MIDPOINT_MATCH	Midpoint Matching

Where used:
- TC540 Daily Order Maintenance

6.12 nationalIDCountryCode

The field description is changed as below:

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

New:
  This field contains the NationalIDCountryCode.

Where used:
- TR161 Short Code ID - Valid Registrations Report
- TR167 Short Code ID - Non-Uniqueness Report
- TR168 Short Code ID - Non-Consistency Report
- TR169 Short Code ID - Correction Report
- TR170 Short Code ID - Historical Correction Report
- TR171 Short Code ID - Historical Long Code Correction Report

6.13 nationalIDPriority

The field description is changed as below

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

New:
  This field contains the NationalIDPriority.

Where used:
- TR161 Short Code ID - Valid Registrations Report
- TR167 Short Code ID - Non-Uniqueness Report
- TR168 Short Code ID - Non-Consistency Report
- TR169 Short Code ID - Correction Report
- TR170 Short Code ID - Historical Correction Report
- TR171 Short Code ID - Historical Long Code Correction Report

6.14 ordrTyp

New Valid values are added as mentioned below:

Valid Values	Decodes	Description
6	MIDP	Midpoint Order
7	MIDS	Midpoint Sweep Order

Where used:
- 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

6.15 prevDayLongValue

The field description is changed as below

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

New:
   This field contains the ClientLongValue of a given ShortCodeID of the previous reporting day.

Where used:
- TR168 Short Code ID - Non-Consistency Report

6.16 prevDayValidFrom

The field description is changed as below

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

New:
   This field contains the ValidFromDate of a given ShortCodeID of the previous reporting day.

Where used:
- TR168 Short Code ID - Non-Consistency Report

6.17 prevDayValidTo

The field description is changed as below

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

New:
   This field contains the ValidToDate of a given ShortCodeID of the previous reporting day.

Where used:
-    TR168 Short Code ID - Non-Consistency Report

6.18 prevNationalIDCountryCode

The field description is changed as below

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

New:
   This field contains the NationalIDCountryCode of the ClientLongValue of a given ShortCodeID of the
   previous reporting day.

Where used:
-    TR168 Short Code ID - Non-Consistency Report

6.19 prevNationalIDPriority

The field description is changed as below

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

New:
   This field contains the NationalIDPriority of the ClientLongValue of a given ShortCodeID of the previous
   trading day.

Where used:
-    TR168 Short Code ID - Non-Consistency Report

6.20 responsibleId

The field description is changed as below

Old:
 The field contains the email address of the person responsible for the testing and certification of algorithm.

New:
  This field contains the email address of the responsible person of the algorithm testing and certification.

Where used:
- TR163 AlgoID - Valid Registrations Report

6.21 reason

New Valid values are added as mentioned below:

Valid Values	Decodes	Description
63	MIDP_CC	Midpoint Cancel Crossed
105	MIDP_SWP	Modify Midpoint Sweep to Regular
120	MIDP_Mat	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

6.22 rowNumber

The field description is changed as below

Old:
 The row number of the upload file where the error appears.

New:
  This field contains the row number of the upload file in which the error occurred.

Where used:
- TR160 Short Code ID - Error Report
- TR162 AlgoID - Error Report

6.23 shortCodeSrc

The field description is changed as below

Old:
  This field contains the "1 - Client long value is missing", the information will be provided from which field the short code stems from: Either Client ID or Execution ID or Investment ID.

New:
  This field contains the identifier field of the order / quote field in which the missing ShortCodeID was submitted.

Where used:
  - TR160 Short Code ID - Error Report

6.24 shortCodeId

The field description is changed as below

Old:
  The field contains the numeric short code ID.

New:
  The field contains the numeric ShortCodeID.

Where used:
  - TR160 Short Code ID - Error Report
  - TR161 Short Code ID - Valid Registrations Report
  - TR166 Short Code ID - Final Missing Report
  - TR167 Short Code ID - Non-Uniqueness Report
  - TR168 Short Code ID - Non-Consistency Report
  - TR169 Short Code ID - Correction Report
  - TR170 Short Code ID - Historical Correction Report
  - TR171 Short Code ID - Historical Long Code Correction Report

6.25 shortCodesDayt0

The field description is changed as below

Old:
  This field contains the count of used short codes of the field "ClientID","Execution Decision" and "Investment Decision" in order messages of day t.

New:
  This field contains the count of used ShortCodeIDs of reporting day t.

Where used:
  - TR166 Short Code ID - Final Missing Report

6.26 shortCodesMissingDayt0

The field description is changed as below

Old:
  This field contains the count of missing short codes of the field "ClientID","Execution Decision" and
  "Investment Decision" of day t, which were not decrypted with a long code latest by trading day t.

New:
  This field contains the count of missing ShortCodeID registrations of reporting day t, which were not
  submitted latest by reporting day t eob.

Where used:
-    TR166 Short Code ID - Final Missing Report

6.27 shortCodesCorrDayt1

The field description is changed as below

Old:
  This field contains the count of uploaded short codes for the field "ClientID","Execution Decision" and
  "Investment Decision" on day t+1 in order to correct used but not decrypted short codes for those fields on
  day t.

New:
  This field contains the count of ShortCodeID registrations submitted on t+1 that successfully corrected the
  missing ShortCodeIDs of reporting day t.

Where used:
-    TR166 Short Code ID - Final Missing Report

6.28 statusInd

The field description and valid values are changed as below.

Old:
States the status of the mapping

Valid Values	Decodes	Description.
N	N	New. The mapping has been provided new by the participant on the "date of upload file" and will be valid as stated in "valid from".
M	M	Modify. The mapping has been changed by the participant on the "date of upload file" and will be valid as stated in "valid from".
D	D	Delete. A "valid to" date has to be captured, with minimum same as "Report date".

New:

This field contains the status indicator of the ShortCodeID

Valid Values	Decodes	Description.
N	New	New ShortCodeID was registered and is valid as stated in field ValidFromDate.M Modify The ShortCodeID registration was changed and is valid as stated in field ValidFromDate.
D	Delete	The ShortCodeID registration was deleted and terminates at validity t+1 of the date provided in field ValidFromDate.
C	Correction	The correction of the ShortCodeID registration was provided and is valid as stated in field ValidFromDate.

Where used:
- TR161 Short Code ID - Valid Registrations Report
- TR169 Short Code ID - Correction Report
- TR170 Short Code ID - Historical Correction Report
- TR171 Short Code ID - Historical Long Code Correction Report

6.29 transactionIdentifier

The field description is changed as below

Old:

This field contains the transaction identifier. For on exchange orders, it contains the exchangeOrderId and for TES trades, it contains the tesId. In case an error is detected in the short/long code upload file without a relation to an order/quote, either 9999999999999 for rejects, or 9999999999998 for warnings are displayed.

New:

This field contains the transaction Identifier. For orders it contains the exchangeOrderID. For TES it contains the testradeID. For Xetra EnLight and Eurex EnLight it contains the negotiationID.

Where used:
- TR160 Short Code ID - Error Report
- TR162 AlgoID - Error Report

6.30 tradeType

New Valid values are added as mentioned below:

Valid Values	Decodes	Description
F	MID	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

6.31 tsField

The field description is changed as below

Old:

  This field displays name of the field in the upload file in which the error occurred.

New:

This field contains the name of the field in the upload file in which the error occurred.

Where used:
- TR160 Short Code ID - Error Report
- TR162 AlgoID - Error Report

6.32 typOrig

The field description and valid values are changed as below.

Old:
This field contains the type of origin.

Valid Values	Decodes	Description
0	ME	T7 Matching Engine
1	TES	TES

New:
This field indicates in which trading type (on-book or off-book) the ShortCodeID / AlgoID was used.

Valid Values	Decodes	Description
0	ME	T7 on-book trading
1	TES	off-book trading type (TES, Xetra EnLight and Eurex EnLight)

Where used:
- TR160 Short Code ID - Error Report
- TR162 AlgoID - Error Report

7 Change Log

Version	Date	Log entry
1	August 2024	Report Manual for Release 13.0