DEUTSCHE BÖRSE GROUP

T7 Release 14.0

T7 XML Report Modification Notes

Date: August 14, 2025

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 14.0. This modification announcement outlines changes as compared to T7 release 13.1. The associated T7 XML Report manual version is 1.

2 New Reports

The following chapter outlines the new reports introduced with T7 Release 14.0.

2.1 RD280 Sponsored Access Unit Maintenance

Description This report provides an overview of all the changes made to a sponsored Access Unit set up by the Business Unit.
This report is available only for derivative market.

Frequency Daily.
Availability Member Report.

2.2 RD285 Sponsored Access Unit Status

Description This report provides an overview of Sponsored Access Units set up by a Business Unit.
This report is available only for derivative market.

Frequency Daily.
Availability Member Report.

2.3 TD958 Advanced Building Block Performance Report

Description This report shows the month-to-date (MtD)performance in the Advanced Building Block. It consists of two parts; the actual rebate percentage gained from the spread and size quality as well as a breakdown of the spread and size quality per expiry.The call-put indicator and the delta bucket are provided for easier troubleshooting of quotation.
This report is available only for derivative markets.

Frequency Daily.
Availability Member Report.

2.4 TD959 End of Day scope Delta Strike Window

Description This report shows the daily requirement of the Basis Building Block especially the breakdown per expiry / strike range for all Delta Strike Price windows in use. The purpose of the report is the reconciliation between the Eurex delta requirement and the member's internal systems. The report is public as it contains only the requirement, not the coverage perspective. For each expiry in scope, it shows strike range per time interval the quotation period.
This report is available only for derivative markets.

Frequency Daily.
Availability Member Report.

2.5 CB270 Fee Per Reported OTC Trade Upload

Description: This report lists the appropriate fee for each OTC Trade Upload of the trading member. This report is only available for members of T7 Boerse Frankfurt, which are eligible for OTC Trade Uploads.

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 adaptation 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 14.0:

- TC230 Cross and Quote Requests
- TC812 T7 Daily Prevented Self-Matches
- TD930 Daily Trade Statistics
- TD965 Specialist State Change
- TE535 Cross and Quote Requests
- TR902 Daily Order and Quote Transactions
- TT132 Market Maker Protection
- TT133 Trading Risk Events
- TT135 Risk Event Report
- TT136 Pre-trade Risk Control
- TT138 Pre-trade Risk Control for Cash
- CB270 Fee Per Reported OTC Trade Upload

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 on changes in layouts

The following XML reports will have field modifications starting with Release 14.0, more details are explained in chapter 6 and chapter 7 of this document and in the respective Release Notes.

- RD115 User Profile Status
- RD135 Trade Enrichment Rule Status
- TA113 Complex and Flexible Instrument Definition
- TA115 Total Return Futures Parameters
- 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
- TE595 Cross and Pre-arranged Trades
- TE812 Daily Prevented Self-Matches
- TR161 Short Code ID - Valid Registrations Report

5 New Fields

5.1 ceilDeltaCall

Description: This field contains the parameter defined in XMDM for the given sliding scale of the Delta Ceil Call.

Format: numeric 5, 4

Where used:
- TD958 Advanced Building Block Performance Report.

5.2 ceilDeltaPut

Description: This field contains the parameter defined in XMDM for the given sliding scale for the Delta Ceil Put.

Format: numeric 5, 4

Where used:
- TD958 Advanced Building Block Performance Report.

5.3 callAvgSpreadq

Description: This field contains the Average Spread Quality on the measurement day between floor less than or equal to 0.5 abs(delta) Calls.

Format: numeric 5, 4

Where used:
- TD958 Advanced Building Block Performance Report.

5.4 callAvgSpreadQHigh

Description: This field contains the Average Spread Quality on the measurement day between 0.5 less than abs(delta) less than or equal to Ceiling Calls.

Format: numeric 5, 4

Where used:
- TD958 Advanced Building Block Performance Report.

5.5 callMaxStrikePrc

Description: This field indicates the maximum required Strike Call.

Format: numeric 5, 4

Where used:
- TD959 End of Day Scope Delta Strike Window.

5.6 callMinStrikePrc

Description: This field indicates the minimum required Strike Call.

Format: numeric 5, 4

Where used:
- TD959 End of Day Scope Delta Strike Window.

5.7 description

Description: This field contains the description of a Sponsored Access Unit.

Format: alphanumeric 20

Where used:
- RD285 Sponsored Access Unit Status.

5.8 dateOfBirth

Description: This field contains the date of birth.

Format: DateFormat

Where used:
- TR161 Short Code ID - Valid Registrations Report.

5.9 enablePrcReasonMode

Description: This field indicates if a price reasonability check is mandatory for orders of a Sponsored Access Unit.

Format: alphanumeric 1

Valid Values	Decodes	Description
1	Y	Yes
2	N	No

Where used:
- RD285 Sponsored Access Unit Status.

5.10 firstName

Description: This field contains the first name.

Format: alphanumeric 140

Where used:

- TR161 Short Code ID - Valid Registrations Report.

5.11 finalMntRebate

Description: This field indicates the month-to-date rebate earned in the Advanced Building Block, representing the median of all daily measurements.

Format: numeric 5, 4

Where used:

- TD958 Advanced Building Block Performance Report

5.12 floorDeltaCall

Description: This field contains the parameter defined in XMDM for the given sliding scale of the Delta Floor Call.

Format: numeric 5, 4

Where used:

- TD958 Advanced Building Block Performance Report

5.13 floorDeltaPut

Description: This field contains the parameter defined in XMDM for the given sliding scale of the Delta Floor Put.

Format: numeric 5, 4

Where used:

- TD958 Advanced Building Block Performance Report**.**

5.14 fundingRateName

Description: This field indicates the symbol of the Funding Rate used for the Total Return Futures product.

Format: alphanumeric 8

Where used:

- TA115 Total Return Futures Parameters.

5.15 isSponsoredAccess

Description: This field indicates whether a user is a Sponsored Access User.

Format: alphanumeric 1

Valid Values	Decodes	Description
1	Y	Yes
2	N	No

Where used:

- RD115 User Profile Status.

5.16 instrumentExp

Description: This field contains the expiry mnemonic.

Format: alphanumeric 30

Where used:

- TD958 Advanced Building Block Performance Report.
- TD959 End of Day Scope Delta Strike Window.

5.17 numOfStrikeCall

Description: This field indicates the number of required strikes between Min and Max Call.

Format: numeric 5, 4

Where used:

- TD959 End of Day Scope Delta Strike Window.

5.18 numOfStrikePut

Description: This field indicates the number of strikes required between Min and Max Put.

Format: numeric 5, 4

Where used:

- TD959 End of Day Scope Delta Strike Window.

5.19 otcTradeUploadMic

Description: This field contains the Market Identifier Code (MIC), as defined by ISO 10383, indicating the trading venue where the OTC Trade Upload was registered.

Format: alphanumeric 4

Valid Values	Decodes	Description
XDUS		Duesseldorf Stock Exchange
XFRA		Boerse Frankfurt
XHAM		Hamburg Stock Exchange
XHAN		Hannover Stock Exchange
XMUN		Munich Stock Exchange

Where used:

- TC810 T7 Daily Trade Confirmation.

5.20 putAvgSizeq

Description: This field contains the Average Size Quality on the measurement day between floor less than or equal to 0.5 abs(delta) Puts.

Format: numeric 5, 4

Where used:

- TD958 Advanced Building Block Performance Report.

5.21 putAvgSizeQHigh

Description: This field contains the Average Size Quality on the measurement day between 0.5 less than abs(delta) less than or equal to Ceiling Puts.

Format: numeric 5, 4

Where used:

- TD958 Advanced Building Block Performance Report.

5.22 putMaxStrikePrc

Description: This field indicates the maximum required Strike Put.

Format: numeric 5, 4

Where used:

- TD959 End of Day Scope Delta Strike Window.

5.23 putMinStrikePrc

Description: This field indicates the minimum required Strike Put.

Format: numeric 5, 4

Where used:

- TD959 End of Day Scope Delta Strike Window.

5.24 putAvgSpreadq

Description: This field contains the Average Spread Quality on the measurement day between floor less than or equal to 0.5 abs(delta) Puts.

Format: numeric 5, 4

Where used:

- TD958 Advanced Building Block Performance Report.

5.25 putAvgSpreadQHigh

Description: This field contains the Average Spread Quality on the measurement day between 0.5 less than abs(delta) less than or equal to Ceiling Puts.

Format: numeric 5, 4

Where used:

- TD958 Advanced Building Block Performance Report.

5.26 rebateFormula

Description: This field contains the formula for rebate calculation.

Format: alphanumeric 132

Where used:

- TD958 Advanced Building Block Performance Report.

5.27 sessionName

Description: This fields contains the name of the session.

Format: alphanumeric 30

Where used:

- RD285 Sponsored Access Unit Status.

5.28 sessionSubtype

Description: This field indicates the type of the Sponsored Access session.

Format: alphanumeric 1

Valid Values	Decodes	Description
1	SPA_T	SpA TRADING
2	SPA_B	SpA BACKOFFICE

Where used:

- RD285 Sponsored Access Unit Status.

5.29 smpInstruction

Description: This field indicates the SMP Instruction for the SMP processing when the incoming (aggressive) order has the same matchInstCrossID as a resting (passive) order.

Format: alphanumeric 1

Valid Values	Decodes	Description
1	CA	Cancel the aggressive/incoming order with the same matchInstCrossID
2	CP	Cancel the passive/resting order with the same matchInstCrossID
3	CAP	Cancel aggressive and passive/netting of both the aggressive/incoming and the passive/resting order with the same matchInstCrossID

Where used:

- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC812 T7 Daily Prevented Self-Matches
- TE540 Daily Order Maintenance
- TE550 Open Order Detail
- TE595 Cross and Pre-arranged Trades
- TE812 Daily Prevented Self-Matches.

5.30 sponsoredAccessUnit

Description: This field contains the name of Sponsored Access Unit.

Format: alphanumeric 20

Where used:

- RD280 Sponsored Access Unit Maintenance.
- RD285 Sponsored Access Unit Status

5.31 sponsoredAccessUnitId

Description: This field contains the ID of the Sponsored Access Unit.

Format: numeric 10

Where used:
- RD135 Trade Enrichment Rule Status.
- RD280 Sponsored Access Unit Maintenance.
- RD285 Sponsored Access Unit Status.

5.32 sizeQuality

Description: This field contains the Size Quality of the trading day, which is a performance metric representing the time-weighted average size quoted across all instruments within the delta strike window of a given product.

Format: numeric 5, 4

Where used:

- TD958 Advanced Building Block Performance Report

5.33 surname

Description: This field contains the surname.

Format: alphanumeric 140

Where used:
- TR161 Short Code ID - Valid Registrations Report.

5.34 sumCurrTranFee

Description: This field contains the sum of the transaction fees per currency.

Format: numeric signed 15, 2

Where used:
- CB270 Fee Per Reported OTC Trade Upload.

5.35 sumUserTranFee

Description: This field contains the sum of the transaction fees per user.

Format: numeric signed 15, 2

Where used:

- CB270 Fee Per Reported OTC Trade Upload

5.36 validMeasurementInd

Description: This field indicates whether the measurement was valid for inclusion in the sliding scale (fulfillment of package).

Format: alphanumeric 1

Valid Values	Decodes	Description
0	N	No
1	Y	Yes

Where used:

- TD958 Advanced Building Block Performance Report

6 Changed Fields

6.1 errDescription

The below valid values are added.

Valid Values	Decodes	Description
50		Invalid value in field DateOfBirth.
51		Invalid value in field FirstName.
52		Invalid value in field Surname.
53		Incomplete personal data.

Where used:

- TR160 Short Code ID - Error Report
- TR162 Algo ID - Error Report

6.2 exchNam

The below valid values are added.

Valid Values	Decodes	Description
XDUS		Duesseldorf Stock Exchange
XHAM		Hamburg Stock Exchange
XHAN		Hannover Stock Exchange
XMUN		Munich Stock Exchange

Where used:

- All the Reports

6.3 feeTypCod

The below valid values are added.

Valid Values	Decodes	Description
704	704	TES OFF BOOK XFRA
711	711	ETF SAVINGS PLAN
712	712	ETF ROBO ADVISORY
772	772	DAX SAVINGS PLAN
773	773	DAX ROBO ADVISORY
774	774	OTHERS SAVINGS PLAN
775	775	OTHERS ROBO ADVISORY
777	777	EXCESSIVE USAGE FEE XFRA
809	809	MARKET MAKER ETF REFUND
814	814	XETRA ENLIGHT
815	815	LPP REFUND OTHERS
846	846	MIDPOINT FEE
847	847	MIDPOINT CREDIT

848	848	RMO ETF STD
849	849	RMO ETF LEAN
850	850	RMO BEST ETF STD
851	851	RMO BEST ETF LEAN
852	852	RLP ETF STD
853	853	RLP ETF LEAN
854	854	RLP BEST ETF STD
855	855	RLP BEST ETF LEAN
856	856	RLP ETF RBT

The below valid values are changed.

Old:

Valid Values	Decodes	Description
715	715	DS Bonus
716	716	SP Bonus
717	717	SP Bonus PE
817	817	RLP REBATE

New:

Valid Values	Decodes	Description
715	715	DS BONUS
716	716	SP BONUS
717	717	SP BONUS PE
817	817	XETR RLP EQU RBT

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

6.4 feeTypNam

The below valid values are added.

Valid Values	Decodes	Description
TES OFF BOOK XFRA	TES OFF BOOK XFRA	Transaction price for TES OFF BOOK XFRA
ETF SAVINGS PLAN	ETF SAVINGS PLAN	Transaction price for ETF Savings Plan
ETF ROBO ADVISORY	ETF ROBO ADVISORY	Transaction price for ETF Robo Advisory
DAX SAVINGS PLAN	DAX SAVINGS PLAN	Transaction price for DAX Savings Plan
DAX ROBO ADVISORY	DAX ROBO ADVISORY	Transaction price for DAX Robo Advisory
OTHERS SAVINGS PLAN	OTHERS SAVINGS PLAN	Transaction price for Others Savings Plan
EXCESSIVE USAGE FEE XFRA	EXCESSIVE USAGE FEE XFRA	Excessive usage fee XFRA

MARKET MAKER ETF REFUND	MARKET MAKER ETF REFUND	Rebate for Market Maker Program ETF
XETRA ENLIGHT	XETRA ENLIGHT	Transaction price for Xetra EnLight
LPP REFUND OTHERS	LPP REFUND OTHERS	Rebate for Liquidity Provider Program Other instruments
XETR RLP EQU RBT	XETR RLP EQU RBT	Rebate offered for Equities operating under the RLP model
MIDPOINT FEE	MIDPOINT FEE	Fee for Midpoint transactions
MIDPOINT CREDIT	MIDPOINT CREDIT	Credit for Midpoint transactions
RMO ETF STD	RMO ETF STD	Standard fee for ETFs managed under the RMO model
RMO ETF LEAN	RMO ETF LEAN	Reduced fee for ETFs managed under the RMO model
RMO BEST ETF STD	RMO BEST ETF STD	Standard fee for ETFs listed on BESTEX and managed under the RMO model
RMO BEST ETF LEAN	RMO BEST ETF LEAN	Reduced fee for ETFs listed on BESTEX and managed under the RMO model
RLP ETF STD	RLP ETF STD	Standard fee for ETFs operating under the RLP model
RLP ETF LEAN	RLP ETF LEAN	Reduced fee for ETFs operating under the RLP model
RLP BEST ETF STD	RLP BEST ETF STD	Standard fee for ETFs listed on BESTEX and operating under the RLP model
RLP BEST ETF LEAN	RLP BEST ETF LEAN	Reduced fee for ETFs listed on BESTEX and operating under the RLP model
RLP ETF RBT	RLP ETF RBT	Rebate offered for ETFs operating under the RLP model

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

6.5 rFactor

The field format is changed as below

Old:
numeric 12, 8.
New:
numeric 14, 8.

Where used:

- TA115 Total Return Futures Parameters

6.6 sumMembTranFee

The field description is changed as below

Old:
This field contains the sum of order fees per transaction and per business unit.

New:
This field contains the sum of order fees per transaction or the transaction fee per uploaded OTC trade per business unit.

Where used:
- CB270 Fee Per Reported OTC Trade Upload

6.7 tradingRestriction

The below valid value is added

Valid Values	Decodes	Description
7	MTH	Main Trading Hour

Where used:
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TE540 Daily Order Maintenance
- TE550 Open Order Detail
- TE810 T7 Daily Trade Confirmation

7 Deleted Fields

List of deleted fields in Release 14.0 are as below.

The following fields are deleted from report TC812 T7 Daily Prevented Self-Matches and TE812 Daily Prevented Self-Matches.

- membClgIdCod
- sumTotBuyOrdr
- sumTotCntrBuy
- sumTotSellOrdr
- sumTotCntrSell

The following fields are deleted from the report TE812 Daily Prevented Self-Matches.

- sumProdTotBuyOrdr
- sumProdTotCntrBuy
- sumProdTotSellOrdr
- sumProdTotCntrSell

8 Change Log

Version	Date	Log entry
1	June 2025	Report Manual for Release 14.0