T7 Release 9.1

XML Report Manual Modification Notes

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Version: 91.2.3

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 9.1. This modification announcement outlines changes as compared to T7 release 9.0. The associated T7 XML Report manual version is 91.2.3.

2 New XML Reports

2.1 RC100 Capital Adjustment Contract Information

Description: This report contains all new series and all changes to existing series created or changed due to a capital adjustment.
This report will be available from 5th July.
This report is available only for derivative markets.

Frequency: Daily.

Availability: This report is available for all members.

2.2 PM900 Specialist Performance per Executed Order

Description: This report contains all executed orders for the Specialist on this trading day, showing on single order level also the duration of executability and BFZ Commitment Conditions fulfillment.
This report is available only for cash markets.
This report will not be provided with release start 9.1 but will be included in the documentation. The starting point of the introduction will be communicated separately.

Frequency: Daily.

Availability: This report is available for all members.

2.3 PM910 ITM Issuer Fulfillment Aggregated

Description: This report contains daily and month-to-date performance measuring information for each Issuer in the Continuous Auction with Market Maker trading model, which is aggregated over all instruments.
This report is available only for cash markets.
This report will be published in 9.1 but will become available once instruments are listed in the Continuous Auction with Market Maker trading model.

Frequency: Daily.

Availability: This report is available for all members.

2.4 PM920 ITM Issuer Fulfillment Instrument Level

Description: This report contains daily and month-to-date performance measuring information for each Issuer in the Continuous Auction with Market Maker trading model on instrument level.
This report is available only for cash markets.
This report will be published in 9.1 but will become available once instruments are listed in the Continuous Auction with Market Maker trading model.

Frequency: Daily.

Availability: This report is available for all members.

2.5 PM930 ITM Issuer Performance Per Executed Order

Description: This report contains all executed orders for the Issuer on this trading day, displaying the duration of executability and BFZ Commitment Conditions fulfillment on single order level also.
This report is available only for cash markets.
This report will be published in 9.1 but will become available once instruments are listed in the Continuous Auction with Market Maker trading model.

Frequency: Daily.

Availability: This report is available for all members.

3 Changed XML Reports

The following XML reports have field level changes starting with Release 9.1. More details are explained in section 6 of this document.

- TC540 Daily Order Maintenance
- TE530 Daily Quote Maintenance
- TE540 Daily Order Maintenance
- TE590 CLIP Trading Indication
- TE950 Instrument Price Movement Summary
- TE546 Daily Basket TES Maintenance
- TE810 T7 Daily Trade Confirmation
- TR100 Order to Trade Ratio Report
- TR102 Excessive System Usage Report
- TR103 Eurex Daily OTR Parameter

4 Deleted XML Reports

The following XML reports will be deleted from Report Manual starting with Release 9.1.

- TD944 Daily Advanced Market Making Strategy Quote Request Performance.
- TD949 MTD - Advanced Market Making Strategy Quote Request Performance.

5 New Fields

5.1 avgExecDurationDly

Description: This field displays the daily average execution duration in seconds with centiseconds as decimals.

Format: numeric 7, 2

Where used:
- PM910 ITM Issuer Fulfillment Aggregated
- PM920 ITM Issuer Fulfillment Instrument Level

5.2 avgExecDurationMtd

Description: This field displays the month-to-date average execution duration in seconds with centiseconds as decimals.

Format: numeric 7, 2

Where used:
- PM910 ITM Issuer Fulfillment Aggregated
- PM920 ITM Issuer Fulfillment Instrument Level

5.3 avgExecClassDly

Description: This field displays the daily average execution class.

Format: numeric 3, 2

Where used:
- PM910 ITM Issuer Fulfillment Aggregated
- PM920 ITM Issuer Fulfillment Instrument Level

5.4 avgExecClassMtd

Description: This field displays the month-to-date average execution class.

Format: numeric 3, 2

Where used:
- PM910 ITM Issuer Fulfillment Aggregated
- PM920 ITM Issuer Fulfillment Instrument Level

5.5 bfrAfrDec

Description: This field indicates whether the given transaction details are before or after the capital adjustment.

Format: alphanumeric 6

Valid Values	Decodes	Description
BEFORE	BEFORE	Before
AFTER	AFTER	After

Where used:

- RC100 Capital Adjustment Contract Information

5.6 bfzCC

Description: This field shows whether the Boerse Frankfurt Zertifikate commitment conditions applied on this segment of instruments have been met for the order execution.

Format: alphanumeric 1

Valid Values	Decodes	Description
0	F	False.
1	T	True.

Where used:

- PM900 Specialist Performance per Executed Order
- PM930 ITM Issuer Performance Per Executed Order

5.7 bfzPC

Description: This field shows whether the Boerse Frankfurt Zertifikate Premium Conditions applied on this segment of instruments have been met for the order execution.

Format: alphanumeric 1

Valid Values	Decodes	Description
0	F	False.
1	T	True.

Where used:

- PM930 ITM Issuer Performance Per Executed Order

5.8 contractDate

Description: This field contains the contract date of the underlying contract.

Format: Date Format

Where used:

- RC100 Capital Adjustment Contract Information.

5.9 execDate

Description: This field contains the execution date.

Format: Date Format

Where used:

- PM900 Specialist Performance per Executed Order
- PM930 ITM Issuer Performance Per Executed Order

5.10 execDuration

Description: This field displays the execution duration including the time a Stop order had potentially been triggerable, in seconds, with centiseconds as decimals.

Format: numeric 7, 2

Where used:

- PM900 Specialist Performance per Executed Order
- PM930 ITM Issuer Performance Per Executed Order

5.11 execTimeStamp

Description: This field displays the execution time stamp.

Format: TimeFormat

Where used:

- PM900 Specialist Performance per Executed Order
- PM930 ITM Issuer Performance Per Executed Order

5.12 fulfilmentExplanation

Description: This field provides information about the fulfilment (or missing fulfilment) on complex instrument level and is only used by TD943.

Format: alphanumeric 1

Valid Values Decodes Description

1	NO QUOTE REQ RESPONSE	No Quote Request Response
2	QR_RSP_TIME_FULF	Quote Request Response Time Fulfilled
3	QR_HLD_TIME_FULF	Quote Request Holding Time Fulfilled
4	QR_HLD_TIME_FAIL	Quote Request Holding Time Failed
5	QR_RSP_TIME_FAIL	Quote Request Response Time Failed

Where used:

- TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance.

5.13 issuerIdCod

Description: This fields contains the Issuer.

Format: alphanumeric 5

Where used:

- PM900 Specialist Performance per Executed Order
- PM930 ITM Issuer Performance Per Executed Order

5.14 instrWithoutPriceAbsoluteDly

Description: This field displays the daily absolute number of instruments without a trade (no trade, no PWT quote).

Format: numeric 9

Where used:

- PM910 ITM Issuer Fulfillment Aggregated
- PM920 ITM Issuer Fulfillment Instrument Level

5.15 instrWithoutPricePercentageDly

Description: This field displays the daily percentage rate of instruments without a price (no trade, no PWT quote).

Format: numeric 5, 2

Where used:

- PM910 ITM Issuer Fulfillment Aggregated
- PM920 ITM Issuer Fulfillment Instrument Level

5.16 instrWithoutPriceAbsoluteMtd

Description: This field displays the month-to-date absolute number of instruments without a price (no trade, no PWT quote).

Format: numeric 9

Where used:
- PM910 ITM Issuer Fulfillment Aggregated
- PM920 ITM Issuer Fulfillment Instrument Level

5.17 instrWithoutPricePercentageMtd

Description: This field displays the month-to-date percentage rate of instruments without a price (no trade, no PWT quote).

Format: numeric 5, 2

Where used:
- PM910 ITM Issuer Fulfillment Aggregated
- PM920 ITM Issuer Fulfillment Instrument Level

5.18 mqBaseFactorVol

Description: This field contains the MQ base Factor depending on the spread quality for the volume-based Order to Trade Ratio (OTR).

Format: numeric 17, 4

Where used:
- TR100 Order to Trade Ratio Report.

5.19 mqBaseFactorCnt

Description: This field contains the MQ base Factor depending on the spread quality for the transaction-based Order to Trade Ratio (OTR).

Format: numeric 13,4

Where used:
- TR100 Order to Trade Ratio Report

5.20 minQuoteQtyTimePercentageDly

Description: This field displays the daily minimum quote quantity fulfillment over time in percentage.

Format: numeric 5, 2

Where used:
- PM910 ITM Issuer Fulfillment Aggregated
- PM920 ITM Issuer Fulfillment Instrument Level

5.21 minQuoteQtyTimePercentageMtd

Description: This field displays the month-to-date minimum quote quantity fulfillment over time in percentage.

Format: numeric 5, 2

Where used:
- PM910 ITM Issuer Fulfillment Aggregated
- PM920 ITM Issuer Fulfillment Instrument Level

5.22 pinCode

Description: This field contains the encrypted PINCode of a user. For security reasons, the PIN is not displayed. Thus, the field displays whether a PINCode is set by indicating it as ****.

Format: alphanumeric 4

Where used:
- RD115 User Profile Status.

5.23 productCategory

Description: This field contains the product category such as Investment Products, Leverage Products, Exotic Leverage Products, Plain Vanilla Warrants, etc.

Format: alphanumeric 30

Where used:
- PM900 Specialist Performance per Executed Order
- PM930 ITM Issuer Performance Per Executed Order

5.24 quoteAvailTimePercentageDly

Description: This fields displays the daily quote availability time in percentage.

Format: numeric 5, 2

Where used:
- PM910 ITM Issuer Fulfillment Aggregated

- PM920 ITM Issuer Fulfillment Instrument Level

5.25 quoteAvailTimePercentageMtd

Description: This fields displays the month-to-date quote availability time in percentage.

Format: numeric 5, 2

Where used:
- PM910 ITM Issuer Fulfillment Aggregated
  PM920 ITM Issuer Fulfillment Instrument Level

5.26 remainderForCashSettlement

Description: This field contains the value which is the decimal part of the contract size after a capital adjustment. It can be positive or negative depending on whether the contract size was rounded up or down.

Format: numeric signed 10,4

Where used:
- RC100 Capital Adjustment Contract Information.

5.27 secuRFac

Description: This field indicates the capital adjustment ratio, which is also known as R-factor, used to modify the contract size and/or exercise price.

Format: numeric 12, 8

Where used:
- RC100 Capital Adjustment Contract Information.

5.28 trdUnt

Description: This field contains the trading unit.

Format: numeric 8, 4

Where used:
- RC100 Capital Adjustment Contract Information.

5.29 tradedOrderVolume

Description: This field displays the traded volume for this order in the trading currency (quantity * price).

Format: numeric 17, 2

Where used:
- PM900 Specialist Performance per Executed Order
- PM930 ITM Issuer Performance Per Executed Order

5.30 workFlowTyp

Description: This field provides information about the Eurex EnLight Workflow Type.

Format: alphanumeric 1

Valid Values	Decodes	Description
1	R	Regular Negotiation
2	B	Basis Trade Negotiation
3	W	Working Delta Negotiation
4	O	Negotiation where the Underlying is Traded Outside Eurex
5	F	Option Volatility Strategy with Fixed Reference Price and Fixed Underlying Delta where the Underlying is Traded at Eurex
6	N	Option Volatility Strategy with Negotiating Underlying where the Underlying is Traded at Eurex

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

6 Changed Fields

6.1 basketType

The below valid value added as below

Valid Values	Decodes	Descriptions
2	EBB	EBB

OLD description: Type of basket. Currently, only BTRF is supported.

NEW description: This field describes the type of basket.

6.2 priceDecomposition

The below valid value added as below

Valid Values	Decodes	Descriptions
3	BASKET	Basket Trade

6.3 prodFactVol

The field size is modified as below:

- OLD: numeric 6,4
- NEW: numeric 8,4

6.4 prodFactCnt

The field size is modified as below:

- OLD: numeric 6,4
- NEW: numeric 8,4

6.5 quotePerformance

The field size is modified as below:

- OLD: numeric 5,4
- NEW: numeric 6,4

6.6 qrsQuoteId

The field size is modified as below:

- OLD: numeric 6
- NEW: numeric 8

6.7 reason

The below valid values are added

Valid Values	Decodes	Descriptions
21	LpQuo	AUTO DELETE LP QUOTE

7 Deleted Fields

The following fields are deleted from Report Manual starting with Release 9.1.

- basisFlagdeltaExchnegotiateUnderlyingrefPrcTypworkingDelta