DEUTSCHE BÖRSE GROUP

T7 Release 13.1

T7 XML Report Modification Notes

Date: March 11, 2025

Version: 1

© Deutsche Börse Group 2025

This content is for informational purposes only. None of the information constitutes investment advice or an offer to sell or the solicitation of an offer to buy any contract, share or other financial instrument. This content is only for use as general information and all descriptions, examples and calculations contained are for illustrative purposes only.

Deutsche Börse AG, Frankfurter Wertpapierbörse (FWB®, the Frankfurt Stock Exchange), Eurex Frankfurt AG, Eurex Deutschland and Eurex Clearing AG do not represent that the information in this publication is comprehensive, complete or accurate and exclude liability for any consequence resulting from acting upon the contents of this or another publication, in so far as no willful violation of obligations took place or, as the case may be, no injury to life, health or body arises or claims resulting from the Product Liability Act are affected.

Securities traded on the Frankfurt Stock Exchange and Eurex derivatives (other than EURO STOXX 50® Index Futures contracts, EURO STOXX® Select Dividend 30 Index Futures contracts, STOXX® Europe 50 Index Futures contracts, STOXX® Europe 600 Index Futures contracts, STOXX® Europe Large/Mid/Small 200 Index Futures contracts, EURO STOXX® Banks Sector Futures contracts, STOXX® Europe 600 Banks/Industrial Goods & Services/Insurance/Media/Personal & Household Goods/Travel & Leisure/Utilities Futures contracts, Dow Jones Global Titans 50 IndexSM Futures contracts, DAX® Futures contracts, MDAX® Futures contracts, TecDAX® Futures contracts, SMIM® Futures contracts, SLI Swiss Leader Index® Futures contracts, RDXxt® USD - RDX Extended Index Futures contracts, Eurex inflation/commodity/weather/property and interest rate derivatives) are currently not available for offer, sale or trading in the United States nor may they be offered, sold or traded by persons to whom US tax laws apply.

The fund shares listed in XTF Exchange Traded Funds® are admitted for trading on the Frankfurt Stock Exchange. Users of this information service who legally reside outside Germany are herewith advised that sale of the fund shares listed in XTF Exchange Traded Funds may not be permitted in their country of residence. The user makes use of the information at their own risk.

Legal validity of this disclaimer

In the event that individual parts of or formulations contained in this text are not, or are no longer, legally valid (either in whole or in part), the content and validity of the remaining parts of the document are not affected.

Trademarks

The names and designations listed under www.deutsche-boerse.com/disclaimer are registered trademarks of Deutsche Börse AG or an affiliate of Deutsche Börse Group.

The names and trademarks listed there do not represent a complete list and, as well as all other trademarks and protected rights mentioned in this publication, are subject unreservedly to the applicable trademark law in each case and are not permitted to be used without the express permission of the registered owner. The simple fact that this publication mentions them does not imply that trademarks are not protected by the rights of third parties.

Information on trademarks of Stoxx Ltd. and ISS STOXX Index GmbH are available under Trademarks STOXX - STOXX

EEX® is a registered trademark of European Energy Exchange AG.

TRADEGATE® is a registered trademark of Tradegate AG Wertpapierhandelsbank.

Flexible is better. ® is a registered trademark of Axioma, Inc.

Table of Contents

1 Introduction **4**

2 New Reports **5**

3 Changes to display of numeric and numeric signed fields in dedicated reports **6**

4 Changed Reports **7**

4.1 List of reports with changes in layouts 7

5 New Fields **8**

5.1 allowPUEVTrading 8
5.2 associatedTradingVenue 8
5.3 basis 8
5.4 tradVolumePassive 8
5.5 tradVolumeAggressive 9
5.6 volFactorPassive 9
5.7 volFactorAggressive 9

6 Changed Fields **10**

6.1 ackStatus 10
6.2 clientRef 10
6.3 errDescription 10
6.4 InstrumentType 10
6.5 instState 11
6.6 undPrice 13

7 Deleted Fields **14**

8 Change Log **15**

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

2 New Reports

No new Reports will be added with T7 Release 13.1.

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 13.1:

- RD180 Auto Approval Rule Maintenance
- RD185 Auto Approval Rule Status
- RD190 SRQS Respondent Assignment Maintenance
- RD195 SRQS Respondent Assignment Status
- RD205 SMP Group Status Report
- RD210 Clearing Member Defined TSL Maintenance
- RD220 Trading Member Defined TSL Maintenance
- RD230 Marketwide SMP ID Maintenance
- RD235 Marketwide SMP ID Status
- TA113 Complex and Flexible Instrument Definition
- TA114 Variance Futures Parameter
- TA115 Total Return Futures Parameters
- TA116 Decay Split Table

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

- CB069 Transaction Report.
- RD115 User Profile Status
- RD240 EDC Request Maintenance
- RD245 EDC Request Status
- TA113 Complex and Flexible Instrument Definition
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TD965 Specialist State Change
- TE545 Daily TES Maintenance.
- TE546 Daily Basket TES Maintenance
- TE590 CLIP Trading Indication
- TE595 Cross and Pre-arranged Trades
- TT136 Pre-trade Risk Control
- TR102 Excessive System Usage Report
- TR104 Eurex Daily ESU Parameter
- TR107 Excessive System Usage Detailed Transaction Report
- TR160 Short Code ID - Error Report
- TR162 Algo ID - Error Report

5 New Fields

5.1 allowPUEVTrading

Description: This flag indicates whether OTC PUEV trading is allowed, or not.

Format: alphanumeric 1

Valid Values	Decodes	Description
1	Y	Yes
2	N	No

Where used:
- RD115 User Profile Status

5.2 associatedTradingVenue

Description: This field contains the MIC code of the trading venue associated to a user.

Format: alphanumeric 4

Where used:
- RD115 User Profile Status

5.3 basis

Description: This field shows the difference between the trade price of the second leg and the custom underlying price for the TRF leg of a TRF Strategy.

Format: numeric signed 12, 8

Where used:
- TA113 Complex and Flexible Instrument Definition
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance

5.4 tradVolumePassive

Description: This field contains the passive order book traded volume of the trading day per product.

Format: numeric 16, 4

Where used:
- CB069 Transaction Report
- TR102 Excessive System Usage Report
- TR107 Excessive System Usage Detailed Transaction Report

5.5 tradVolumeAggressive

Description: This field contains the aggressive order book traded volume of the trading day per product.

Format: numeric 16, 4

Where used:
- CB069 Transaction Report
- TR102 Excessive System Usage Report
- TR107 Excessive System Usage Detailed Transaction Report.

5.6 volFactorPassive

Description: This field contains the Passive Volume Factor which is used to calculate the Volume Component.

Format: numeric 4

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

5.7 volFactorAggressive

Description: This field contains the Aggressive Volume Factor which is used to calculate the Volume Component.

Format: numeric 4

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

6 Changed Fields

6.1 ackStatus

The below valid value is deleted**.**

Valid Values	Decodes	Description
5	P	Pre-funding amount not sufficient.

Where used:

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

6.2 edcRequestStatus

The below valid value is added.

Valid Values	Decodes	Description
0	N	Not Requested.

Where used:

- RD245 EDC Request Status

6.3 clientRef

This field is added in the below two reports.

Where used:

- TE590 CLIP Trading Indication
- TE595 Cross and Pre-arranged Trades

6.4 errDescription

The below valid value is added.

Valid Values	Decodes	Description
19		Registration rejected; own LEI not permitted

Where used:

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

6.5 InstrumentType

The below valid value is added.

Valid Values	Decodes	Description
B	TRF-STR	TRF Strategy

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
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM700 Xetra Retail Liquidity Provider
- PM710 Xetra Retail Member Organization
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
- PM900 Specialist Performance per Executed Order
- PM920 ITM Issuer Fulfillment Instrument Level
- PM930 ITM Issuer Performance Per Executed Order
- RD185 Auto Approval Rule Status
- TA113 Complex and Flexible Instrument Definition
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
- TE530 Daily Quote Maintenance
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE547 TES Late Approval Report
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE595 Cross and Pre-arranged Trades
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TE910 T7 Daily Trade Activity
- TR960 Regulatory Market Conditions Maintenance

6.6 instState

The below valid values are added.

Valid Values	Decodes	Description
8	SUSP	Suspend
9	UNSUSP	Unsuspend

Where used:

- TD965 Specialist State Change

6.7 undPrice

The field description is changed as below

Old:
This field contains the price of the underlying leg of an option volatility strategy.

New:
This field contains the price of the underlying leg of an option volatility strategy or the price of the second leg of a TRF strategy.

Where used:
- TA113 Complex and Flexible Instrument Definition

7 Deleted Fields

List of deleted fields in Release 13.1 are as below.

- tradVolume
- volFactor
- quoteWeightingCoeff

8 Change Log

Version	Date	Log entry
1	February 2025	Report Manual for Release 13.1