DEUTSCHE BÖRSE GROUP

T7 Release 15.0

T7 XML Report Modification Notes

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Introduction

This document provides an overview of the enhancements to the T7 XML Reports that will become effective with the introduction of T7 release 15.0. This modification announcement outlines changes as compared to T7 release 14.1. The associated T7 XML Report manual version is 3.

1 New Reports

The following chapter outlines the new reports introduced with T7 Release 15.0.

1.1 TD960 Passive Volume Ranking

Description This report shows a preliminary Month to date ranking among participating liquidity providers in various passive volume incentive or revenue sharing programs. The report displays the ranking of members, where each liquidity provider can only see their own position and the immediate competition (one liquidity provider above and one below the current rank of each individual member). This report is available only for derivative markets.

Frequency Daily.
Availability Member Report.

1.2 TT140 Overall Risk Limits Configuration

Description This report provides an overview of the Overall Risk Limit definitions set by Sponsored Access Providers for Sponsored Access Units. The Overall Risk Limit definitions are from the Start of Day and changes to them during the day are reported. This report is available only for cash markets.

Frequency Daily.
Availability Member Report

1.3 TT142 Overall Risk Limits Control

Description This report lists per Sponsored Access Unit of a Sponsored Access Provider the maximum Overall Risk Limits (ORL) consumption separated by ORL Limit Type and at which time during the trading day it was reached. The report further lists order entry, execution and distinct traded instrument counts. This report is available only for cash markets.

Frequency Daily.
Availability Member Report

1.4 TT144 Restricted ISIN List Status

Description This report contains the end of day status of all ISINs and instruments, ordered by associated product, for which a Sponsored Access Provider has restricted trading for its Sponsored Access Unit(s). This report is available only for cash markets.

Frequency Daily.
Availability Member Report

2 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 15.0:

- TC610 Xetra EnLight Best Execution Summary
- TE547 TES Late Approval Report
- TE595 Cross and Pre-arranged Trades
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE930 T7 Daily Trade Statistics

The complete list of reports on the new data platform is outlined in chapter 5.1 of the XML Report Reference Manual.

3 Changed Reports

3.1 List of reports on changes in layouts

The following XML reports will have field modifications starting with Release 15.0, more details are explained in chapter 4 and chapter 5 of this document and in the respective Release Notes.

- 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
- CB270 Fee Per Reported OTC Trade Upload
- RD185 Auto Approval Rule Status
- RD250 EDC Session Config Maintenance
- RD255 EDC Session Config Status
- RD285 Sponsored Access Unit Status
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE547 TES Late Approval Report
- TT136 Pre-trade Risk Control
- TR163 Algo ID - Valid Registrations Report
- 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
- PM701 Xetra Retail Liquidity Provider ETH
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

4 New Fields

4.1 actOnSessionDisc

Description: This field specifies the action required when an EDC monitoring session is disconnected.

Format: alphanumeric 1

Valid Values	Decodes	Description
0	NA	No Action
1	STOP	Stop SpA Unit on EDC monitoring session loss

Where used:
- RD255 EDC Session Config Status

4.2 cumAggressiveVolume

Description: This field contains the cumulative aggressive volume month-to-date.

Format: numeric 18, 4

Where used:
- TD960 Passive Volume Ranking

4.3 cumPassiveVolume

Description: This field contains the cumulative passive volume month-to-date.

Format: numeric 18, 4

Where used:
- TD960 Passive Volume Ranking

4.4 enableMOQmode

Description: This field denotes if orders coming from traders associated with the SponsoredAccessUnit are restricted from skipping the MOQ check.

Format: alphanumeric 1

Valid Values	Decodes	Description
0	FALSE	FALSE
1	TRUE	TRUE

Where used:
- RD285 Sponsored Access Unit Status

4.5 isActive

Description: This field is used to identify active configurations.

Format: alphanumeric 1

Valid Values	Decodes	Description
0	FALSE	FALSE
1	TRUE	TRUE

Where used:
- RD255 EDC Session Config Status

4.6 includeTESReversals

Description: This field indicates if TES Reversals will be auto approved through this Auto Approval Rule or not.

Format: alphanumeric 1

Valid Values	Decodes	Description
0	FALSE	FALSE
1	TRUE	TRUE

Where used:
- RD185 Auto Approval Rule Status

4.7 instrumentCluster

Description: This field contains the Retail ETH instrument cluster, either "Equities" or "ETFs/ETPs".

Format: alphanumeric 10

Where used:
- PM701 Xetra Retail Liquidity Provider ETH

4.8 isExcluded

Description: This field indicates whether an instrument is excluded from the performance measurement in the extended trading hours by the exchange.

Format: alphanumeric 1

Valid Values	Decodes	Description
Y	Y	Is Excluded
N	N	Is not excluded

Where used:

- PM701 Xetra Retail Liquidity Provider ETH

4.9 legClrPrc

Description: This field contains the leg clearing price when it differs from the order execution price.

Format: numeric signed 11, 5

Where used:
- TE545 Daily TES Maintenance

4.10 numIA

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

Format: Numeric 13

Where used:
- 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

4.11 numIAMtd

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

Format: Numeric 13

Where used:
- 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

4.12 numCA

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

Format: Numeric 13

Where used:
- 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

4.13 numCAMtd

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

Format: Numeric 13

Where used:
- 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

4.14 numIAQuoted

Description: This field displays the number of quoted intraday auctions in one instrument on this trading day.

Format: Numeric 13

Where used:
- 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

4.15 numIAQuotedMtd

Description: This field displays the number of quoted intraday auctions in one instrument month-to-date.

Format: Numeric 13

Where used:
- 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

4.16 numCAQuoted

Description: This field displays the number of quoted closing auctions in one instrument on this trading day.

Format: Numeric 13

Where used:
- 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

4.17 numCAQuotedMtd

Description: This field displays the number of quoted closing auctions in one instrument month-to-date.

Format: Numeric 13

Where used:
- 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

4.18 orlGrossLimL1

Description: This field states the ORL Gross Level 1 limit (price * quantity) in exchange currency (EUR) defined for a Sponsored Access Unit for on-book trading at the start of day.

Format: Numeric 9

Where used:
- TT140 Overall Risk Limits Configuration

4.19 orlGrossLimL2

Description: This field states the ORL Gross Level 2 limit (price * quantity) in exchange currency (EUR) defined for a Sponsored Access Unit for on-book trading at the start of day.

Format: Numeric 9

Where used:
- TT140 Overall Risk Limits Configuration

4.20 orlGrossLimL3

Description: This field states the ORL Gross Level 3 limit (price * quantity) in exchange currency (EUR) defined for a Sponsored Access Unit for on-book trading at the start of day.

Format: Numeric 9

Where used:
- TT140 Overall Risk Limits Configuration

4.21 orlNetLimL1

Description: This field states the ORL Net Level 1 limit (price * quantity) in exchange currency (EUR) defined as a Sponsored Access Unit for on-book trading at the start of day.

Format: Numeric 9

Where used:
- TT140 Overall Risk Limits Configuration

4.22 orlNetLimL2

Description: This field states the ORL Net Level 2 limit (price * quantity) in exchange currency (EUR) defined for a Sponsored Access Unit for on-book trading at the start of day.

Format: Numeric 9

Where used:
- TT140 Overall Risk Limits Configuration

4.23 orlNetLimL3

Description: This field states the ORL Net Level 3 limit (price * quantity) in exchange currency (EUR) defined for a Sponsored Access Unit for on-book trading at the start of day.

Format: Numeric 9

Where used:
- TT140 Overall Risk Limits Configuration

4.24 orlThrottleL2

Description: This field displays the throttle in transactions per second per session if ORL Level 2 is breached.

Format: numeric 5

Where used:
- TT140 Overall Risk Limits Configuration

4.25 orlUser

Description: This field indicates the initiator of ORL parameter definition.

Format: alphanumeric 6

Where used:
- TT140 Overall Risk Limits Configuration

4.26 participRateIA

Description: This field displays the participation rate in the intraday auction(s) in one instrument on this trading day.

Format: Numeric 5, 2

Where used:
- 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

4.27 participRateIAMtd

Description: This field displays the participation rate in the intraday auctions in one instrument month-to-date.

Format: Numeric 5, 2

Where used:
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

4.28 participRateCA

Description: This field displays the participation rate in the closing auction in one instrument on this trading day.

Format: Numeric 5, 2

Where used:
- 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

4.29 participRateCAMtd

Description: This field displays the participation rate in the closing auctions in one instrument month-to-date.

Format: Numeric 5, 2

Where used:
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

4.30 percentageOfPotMtd

Description: This field contains the Percentage of Passive Volume Contribution month-to-date.

Format: numeric 11, 5

Where used:
- TD960 Passive Volume Ranking

4.31 ptrScope

Description: This field distinguishes between on-book trading, off-book trading and Eurex EnLight.

Format: alphanumeric 1

Valid Values	Decodes	Description
1	ORD	On-Book Trading
2	TES	Off-Book Trading
3	ENL	Eurex EnLight

Where used:
- TT136 Pre-trade Risk Control

4.32 ranking

Description: This field contains the position of the participant in the Passive Volume Ranking.

Format: numeric 13

Where used:
- TD960 Passive Volume Ranking

4.33 sharingSpAUnitId

Description: This field indicates the ID of the sharing Sponsored Access Unit.

Format: numeric 10

Where used:
- RD255 EDC Session Config Status

4.34 spaDistInstrCnt

Description: This field contains the total number of distinct instruments across all orders per Sponsored Access Unit for the current business day.

Format: numeric 13

Where used:
- TT142 Overall Risk Limits Control

4.35 spaOrdersCnt

Description: This field contains the order count on Sponsored Access Unit level and without quotes.

Format: numeric 13

Where used:
- TT142 Overall Risk Limits Control

4.36 spaTradesCnt

Description: This field contains the trades count on Sponsored Access Unit level.

Format: numeric 13

Where used:
- TT142 Overall Risk Limits Control

4.37 spreadATWAbsolETHDay

Description: This field displays the average time-weighted quote spread (absolute value) in Retail Early and Late trading (ETH) by this RLP on this trading day.

Format: numeric 10, 5

Where used:
- PM701 Xetra Retail Liquidity Provider ETH

4.38 spreadATWAbsolETHMtd

Description: This field displays the average time-weighted quote (absolute value) in Retail Early and Late trading (ETH) by this RLP month-to-date. Aggregated over the daily ATW spreads.

Format: numeric 10, 5

Where used:
- PM701 Xetra Retail Liquidity Provider ETH

4.39 testCert

Description: The field contains information about test certification of the algorithm.

Format: alphanumeric 2

Valid Values	Decodes	Description
TC	Testing Conducted	Testing was conducted for a new or substantially updated algorithm
ST	EEX Standard Algorithm	EEX Standard Algorithm

Where used:

- TR163 Algo ID - Valid Registrations Report

4.40 testEnv

Description: The field contains information about the testing environment of the algorithm.

Format: alphanumeric 2

Valid Values	Decodes	Description
EE	Exchange Environment	The algorithm was tested in the exchange testing environment
IE	Internal Environment	The algorithm was tested in the trading participant internal testing environment
TE	Third Party Environment	The algorithm was tested in a third-party testing environment

Where used:

- TR163 Algo ID - Valid Registrations Report

5 Changed Fields

5.1 errDescription

The below valid values are added.

Valid Values	Decodes	Description
23		Invalid value in field TestCert.
24		Invalid value in field TestEnv
33		Substantial updates rejected, AlgoID not registered

The below valid values are modified.

Old:

Valid Values	Decodes	Description
5		Modification rejected, duplicate record submitted
26		No existing ShortCodeID registration to delete
30		Modification rejected, ShortCodeID not registered

New:

Valid Values	Decodes	Description
5		Modification or AlgoID Substantial Update rejected, duplicate record submitted
26		No existing ShortCodeID or AlgoID registration to delete
30		Modification rejected, ShortCodeID or AlgoID not registered

Where used:

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

5.2 feeTypCod

The below valid value is added.

Valid Values	Decodes	Description
215	215	OB STR PROD FRA

The below valid values are changed:

Old:

Valid Values	Decodes	Description
206	206	BROKER STOCKS&FUNDS FRA
207	207	BROKER-MED. STOCKS&FUNDS FRA
208	208	BROKER BONDS FRA
209	209	BROKER-MED. BONDS FRA
210	210	BROKER ALL INSTR. IESTC
211	211	BANKS CONTRACT NOTE
212	212	BANKS CN STRUCT.PROD.
213	213	BROKER SUF CN FRA
214	214	BROKER SUF CN IESTC

New:

Valid Values	Decodes	Description
206	206	OB S-F NO BP FRA
207	207	OB S-F BP FRA
208	208	OB B NO BP FRA
209	209	OB B BP FRA
210	210	OB ALL INSTR
211	211	TRADES CONFIRM
212	212	TC STR PROD
213	213	SUF OTC FRA
214	214	SUF OTC IESTC

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
- CB270 Fee Per Reported OTC Trade Upload

5.3 feeTypNam

The below valid value is added.

Valid Values	Decodes	Description
OB STR PROD FRA	OB STR PROD FRA	The transaction price for structured products at the trading venue Deutsche Börse Frankfurt (On-behalf entry)

The below valid values are changed:

Old:

Valid Values	Decodes	Description
BROKER FRA	BROKER FRA	Transaction price for stocks and funds at trading place Frankfurt with the exception of "broker mediated custodian to bank" transactions
BROKER-MED FRA	BROKER-MED FRA	Transaction price for stocks and funds at trading place Frankfurt "broker-mediated custodian to bank" transactions
BROKER-BND FRA	BROKER-BND FRA	Transaction price for bonds at trading place Frankfurt with the exception of "broker mediated custodian to bank" transactions
BROKER-MED BND FRA	BROKER-MED BND FRA	Transaction price for bonds at trading place Frankfurt "broker-mediated custodian to bank" transactions

BROKER ALL INSTR.IEST	BROKER ALL INSTR.IEST	Transaction prices for all instruments in inter-exchange securities transfer and clearing
BANKS CONTRACT NOTE	BANKS CONTRACT NOTE	Fees for Direct Transactions of Banks price per contract note
BANKS CN STRUCT.PROD	BANKS CN STRUCT.PROD	Fees for Direct Transactions of Banks price per contract note for Structured Products
BROKER SUF CN FRA	BROKER SUF CN FRA	System utilization fee for all instruments at trading place Frankfurt
BROKER SUF CN IESTC	BROKER SUF CN IESTC	System utilization fee for all instruments in inter exchange securities transfer and clearing

New:

Valid Values	Decodes	Description
OB S-F NO BP FRA	OB S-F NO BP FRA	The transaction price for stocks and funds at Frankfurt – On-behalf entry, the settlement institution is no business party
OB S-F BP FRA	OB S-F BP FRA	The transaction price for stocks and funds at Frankfurt – On-behalf entry, the settlement institution is a business party
OB B NO BP FRA	OB B NO BP FRA	The transaction price for bonds at Frankfurt – On-behalf entry, the settlement institution is no business party
OB B BP FRA	OB B BP FRA	The transaction price for bonds at Frankfurt – On-behalf entry, the settlement institution is a business party
OB ALL INSTR	OB ALL INSTR	The transaction prices for all instruments in the inter-exchange securities transfer and clearing (On-behalf entry)
TRADE CONFIRM	TRADE CONFIRM	The transaction price per confirmation of the OTC Trade Upload (entry made by a business party)
TC STR PROD	TC STR PROD	The transaction price per confirmation of the OTC Trade Upload for Structured Products (entry made by a business party)
SUF OTC FRA	SUF OTC FRA	The system utilization fee for all instruments at the trading venue Deutsche Börse Frankfurt (On-behalf entry)
SUF OTC IESTC	SUF OTC IESTC	The system utilization fee for all instruments in the inter-exchange securities transfer and clearing (On-behalf entry)

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

5.4 processingTime

The field format is changed as below

Old:
TimeFormat

New:
TimeFormat18

Where used:
- TR160 Short Code ID - Error Report
- TR161 Short Code ID - Valid Registrations Report
- TR162 Algo ID - Error Report
- TR163 Algo ID - Valid Registrations Report
- TR169 Short Code ID - Correction Report
- TR171 Short Code ID - Historical Long Code Correction Report

5.5 timeValidity

The below valid value is changed.

Old:

Valid Values	Decodes	Description
4	FOK	Fill or Kill (Cash specific)

New:

Valid Values	Decodes	Description
4	FOK	Fill or Kill ~~(Cash specific)~~

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

5.6 ratioSpreadATWToMaxSpreadETHDay

The field description is changed as below

Old:

This field displays the ratio of the ATW spread in Retail Early and Late trading (ETH) by this RLP on this trading day to the Maximum Spread, both in percentage.

New:

This field displays the ratio of the ATW spread in Retail Early and Late trading (ETH) by this RLP on this trading day to the Maximum Spread.~~, both in percentage~~.

Where used:

- PM701 Xetra Retail Liquidity Provider ETH

5.7 ratioSpreadATWToMaxSpreadETHMtd

The field description is changed as below

Old:

This field displays the ratio of the ATW spread in Retail Early and Late trading (ETH) by this RLP month-to-date to the Maximum Spread, both in percentage.

New:

This field displays the ratio of the ATW spread in Retail Early and Late trading (ETH) by this RLP month-to-date to the Maximum Spread.~~, both in percentage~~

Where used:

- PM701 Xetra Retail Liquidity Provider ETH

5.8 reason

The below valid values are added.

Valid Values	Decodes	Description
190	TrdBan	TRADING BAN
206	QrsOrdExec	QUOTE REJECT PARTIAL QRS ORDER EXEC
207	UsrGrpStpTrd	USER GROUP STOP TRADING

Where used:

- TC540 Daily Order Maintenance
- TE540 Daily Order Maintenance
- TE590 CLIP Trading Indication
- TE595 Cross and Pre-arranged Trades

5.9 statusInd

The below valid value is added.

Valid Values	Decodes	Description
S	Substantial Update	The algorithm associated with the AlgoID was substantially updated

The below valid values are modified.

Old:

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

New:

Valid Values	Decodes	Description
N	New	New ShortCodeID or the AlgoID was registered and is valid as stated in field ValidFromDate
M	Modify	The ResponsibleID for the ShortCodeID or the AlgoID and is valid as stated in field ValidFromDate.
D	Delete	The ShortCodeID or the AlgoID registration was deleted and terminates the 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
S	Substantial Update	The algorithm associated with the AlgoID was substantially updated.

Where used:

- TR161 Short Code ID - Valid Registrations Report
- TR163 Algo ID - Valid Registrations Report
- TR169 Short Code ID - Correction Report
- TR171 Short Code ID - Historical Long Code Correction Report

5.10 sideStatus

The below valid value is added.

Valid Values	Decodes	Description
10	RAA	Reversal is Auto Approved

Where used:

- TC540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance

5.11 tradingRestriction

The below valid values are added.

Valid Values	Decodes	Description
11	MBO	Midpoint-Book-Only
12	CRT	Counterparty-Resting
13	CRT-MBO	Counterparty-Resting-Time MBO

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

6 Deleted Fields

List of deleted fields in Release 15.0 are as below.

6.1 execQty

This field is deleted from the report below.

Where used:

- CB270 Fee Per Reported OTC Trade Upload

6.2 enableMOVMode

This field is deleted from the report below.

Where used:

- RD280 Sponsored Access Unit Maintenance

6.3 participRateOAMtd

This field is deleted from the reports below.

Where used:

- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor

7 Change Log

Version	Date	Log entry
1	July 2026	Report Manual for Release 15.0
2	Aug 26, 2026	The following obsolete fields are removed from the xsd file • enLightExchMaxCon • enLightExchMaxConTim • enLightCmMaxCon • enLightCmMaxConTim • enLightRiskGrpCon • enLightRiskGrpTim The field enableMOVMode is removed from RD280.
3	Sep 30, 2026	New reason codes are added in Section 5.8