



DEUTSCHE BÖRSE

DFS190 - XML Report Structure

M7

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1 Abstract

This document contains a functional description of XML reports generated by the M7 Trading Module, including report subscription, report generation, report structure, available report types and their contents. It requires familiarity with the XML standard as defined by the World Wide Web Consortium (W3C, see <http://www.w3.org/XML> for more information).

Note: Data contained in graphics and examples are for illustrative purposes only.

2 Introduction

2.1 General

The M7 4.2 Trading Module enables trading of energy products and commodity derivatives between different market areas.

All trading related activities, like order entry, order modification or the generation of trades, are documented in XML reports which are generated based on data of the Trading Module and can be downloaded via the WebGUI.

Reports are generated for members and market operations.

3 XML Report Layout

3.1 General

The XML report layout consists of the basic elements: structures and data fields, while each XML element occurs in a sequence defined by the main report structure.

3.2 Structure Elements

Structures are ordered collections of structure members (see 3.3 *Structure Members*) and may contain data fields and/or other structure elements (substructures).

3.3 Structure Members

A structure member is either a data field or another structure element. A structure member may be enriched by attributes to define report specific properties.

Data fields are elements which contain data as defined by their data type (see 3.4 *Data Types*).

Substructures may occur once or multiple times inside a structure (see 3.5 *Structure cardinality*).

All elements may be mandatory or optional (see 3.6

Usage Code). Optional elements may be omitted in the XML report.

3.4 Data Types

The following table contains a definition of all data types as used in the description of each report:

Format	Short Description	Description	Example
alphanumeric n	AN [n]	Text of maximal length n, encoded as string.	A tag with format "AN 6" may contain the values "TRD001" or "ABC" or "".
Numeric n [.m]	NUM	Number with n significant digits and, if given, precision m. The number is encoded as a string containing the decimal point if applicable.	A tag with format "numeric 5, 2" might contain the values "314.15" or "3.14" or "0.00".
numeric signed n [.m]	NS	Signed number with n significant digits and, if given, precision m. The number is encoded as a string prefixed with the "+" or "-" sign and containing the decimal point if applicable.	A tag with format "numeric signed 5, 2" may contain the values "+314.15", "+3.14", "-314.15" or "+0.00".
Date Format	DATE	Date, encoded as a string in the format YYYY-MM-DD, unless it is specified otherwise. In case the date format contains the time, this is in CET/CEST time zone with an UTC offset.	"2015-03-28"
Time Format	TIME	Time, encoded as a string in the format hh:mm:ss.ccc All times are in CET/CEST time zone with an UTC offset. UTC offset in CET: "+01:00" UTC offset in CEST: "+02:00"	"23:59:59.999+01:00"

3.5 Structure cardinality

Any substructure may occur zero, one or multiple times in a structure.

The XML report structure descriptions in this document contain the cardinality information in the column "No.", which can contain the following values:

Value	Description
0..1	Substructure occurs exactly one time or not at all
1	Substructure occurs exactly one time
0..n	Substructure does not occur, occurs at least one time, and a maximum of n times

1..n	Substructure occurs at least one time, and a maximum of n times
------	---

3.6 Usage Code

The XML report descriptions contain usage codes for each tag. These codes provide information on whether a tag is mandatory or optional. The table below lists all applicable usage codes and provides a description.

Usage Code	Explicit	Field Usage Description
m	mandatory	Tag occurs always if it is part of an existing structure (but may contain an empty string)
o	optional	Tag may be omitted

3.7 Basic Structure

The basic structure of each report is:

1. All content is enclosed by a tag with the report name code (<rptName>),
2. Each report contains a header enclosed in the header tag (<rptHeader>),
3. After the header, the main report data is enclosed by the tag <rptNameGrp>.

```
<rptName>  
  <rptHeader>  
    (header content)  
  </rptHeader>  
  <rptNameGrp>  
    (data content)  
  </rptNameGrp>  
</rptName>
```


4 Report Subscription and Download

4.1 Subscription

After logging into the WebGUI of the Trading Module, a market participant can subscribe to one or more daily reports.

The subscription area of the report page contains a table with the following columns:

- **ID**
An identification code for each report type.
- **Freq**
Indicates the generation frequency of each report. All reports are generated daily which is indicated by the value "D".
- **Name**
The report name.
- **Subscribe**
The checkbox to subscribe/unsubscribe a report.

The member can subscribe and unsubscribe report types by selecting/deselecting the respective report type checkbox (/) and confirm the settings by clicking the button labeled "Save subscriptions".

Only subscribed reports are generated in the next report generation process and available for download.

4.2 Download

Already generated reports that are ready for download are listed below the subscription area in a table containing the following columns:

- **ID**
An identification code for each report type.
- **Size**
Size of the report file.
- **Date**
Creation date of the report.
- **Filename**
Filename of the report.

4.3 Report Subscription for Market operations

While a Market operations Report User also has the functionality to subscribe, unsubscribe and download reports, all reports for Market operations are always generated (in every report generation process) and available for download.

5 XML Report Descriptions

5.1 TC540 Daily Order Maintenance

Description	The report contains a list of all orders which have been modified for each member during the trading day in continuous trading. For each member, this report is arranged by traders and contracts, and lists all measures taken for the maintenance of orders during the trading day.
Frequency	Daily
Generation	Triggered by timer
Availability	All Members + Market Operations

Comment [HC1]: How is the timer set? It was present in DFS240 document for the 3.7.3

Comment [DJ2]: The reports generation timer for EPEX runs daily at 02:28:10 UTC.

5.1.1 TC540 Selection Criteria and Target Group

The report is generated member-specific as well as for market operations. The latter receives the report as an aggregation of all generated member reports.

5.1.2 TC540 Structural Logic

For each member, a <tc540Grp> contains all orders that have been modified by its users. Inside this group tag, the orders are sorted by combinations of the User Code and Contract that each order was entered for. Each of these combinations is defined by a <tc540Grp1>. Finally, inside each of these group tags, the orders are contained inside the <tc540Rec>, while each maintenance action performed on an order is listed in an individual record. All <tc540Rec> inside a <tc540Grp1> appear in chronological order (earliest first).

The report does not necessarily contain the complete lifecycle of an order, as it lists only the maintenance actions for one business day, which is displayed in the tag <rptPntEffDat>.

5.1.3 TC540 Example

Member A has two traders called trader I and trader II. Trader I performed two maintenance actions on an order for contract X and trader II performed one maintenance action on an order for the same contract X and two maintenance actions on an order for contract Y. Some of the orders have been *entered* the day before. However, the TC540 only contains the actions that were performed on them on the current business day. The resulting report structure is:

<tc540Grp>	contains all actions for member A
<tc540Grp1>	contains actions of trader I for contract X
<tc540Rec>	first action of trader I on contract X
<tc540Rec>	second action of trader I on contract X
<tc540Grp1>	contains actions of trader II for contract X
<tc540Rec>	action of trader II on contract X
<tc540Grp1>	contains actions of trader II for contract Y
<tc540Rec>	first action of trader II on contract Y
<tc540Rec>	second action of trader II on contract Y

5.1.4 TC540 Structure

XML Tag	m/o	no.	Type	Condition the optional tag is present if..
tc540	m	1	Structure	
rptHdr	m	1	Structure	
exchNam	m	1	Data	
envText	m	1	Data	
rptCod	m	1	Data	
rptNam	m	1	Data	
rptPrntEffDat	m	1	Data	
rptPrntRunDat	m	1	Data	
tc540Grp	o	0..n	Structure	an order was modified on <rptPrntEffDat>
tc540KeyGrp	m	1..n	Structure	
membExclIdCod	m	1	Data	
tc540Grp1	m	1..n	Structure	
tc540KeyGrp1	m	1..n	Structure	
partIdCod	m	1	Data	
instTitl	m	1	Structure	
isinCod	m	1	Data	
currTypCod	m	1	Data	
product	m	1	Data	
tc540Rec	m	1..n	Structure	
tranTim	m	1	Data	
mktArea	m	1	Data	
tso	m	1	Data	
balGrp	m	1	Data	
entTim	m	1	Data	
actnCod	m	1	Data	
listID	o	1	Data	the order is a part of a basket
listExecInst	o	0..1	Data	the order is a part of a basket
ordrNo	m	1	Data	
ordrInitialNo	m	1	Data	
ordrParentNo	o	0..1	Data	the order was modified which led to a new order with a new order number
ordrBuyCod	m	1	Data	
acctTypCodGrp	m	1	Data	
ordrQty	m	1	Data	
peakSizeQty	o	0..1	Data	<ordrTypCod> is "I" (Iceberg order)
totalRemQty	o	0..1	Data	<ordrTypCod> is "I" (Iceberg order)
ppd	o	0..1	Data	<ordrTypCod> is "I" (Iceberg order)
ordrTypCod	m	1	Data	
ordrExePrc	m	1	Data	
tradMtchPrc	o	0..1	Data	<actnCod> is either: "M" (Full Match) or "P" (Partial Match)
ordrResCod	o	0..1	Data	<ordrResCod> is either: "A" (AON), "F" (FOK) or "I" (IOC)

Comment [HC3]: Is the order of parameters here a fixed one? If so, it appears to change from current order, is there a particular reason?

Comment [DJ4]: Could you please specify the impacted parameters, their new order and the scenario in which the order changes?

HC: in "DFS240 – XML Report Reference – CX 3.7.3 – v1.0.2" fields listID, listExecInst, ordrInitialNo and ordrParentNo are placed at the end of the tc540rec.

Comment [DJ5]: Yes, the order of the parameters has indeed changed as you stated. It is not a defect.

	ordrValCod	m	1	Data	
	valDat	o	0..1	Data	<ordrValCod> is "GTD"
	text	o	0..1	Data	the text field is not empty
	membExcIdCodOboMs	o	0..1	Data	the maintenance step was performed by a user on behalf of the order owner
	partIdCodOboMs	o	0..1	Data	the maintenance step was performed by a user on behalf of the order owner

5.2 TC810 Daily Trade Confirmation

Description	This report contains an inventory of all trades of a member. For the trading period (day) the report shows all unmodified, modified, reversed, cancelled and matched trades including on-exchange prearranged trades (OPT), private and confidential trades (PNC) and approved OTC trades. In case a trade was matched between different products (cross-product matching) where the child product was set for trade decomposition, only the trades resulting from the trade decomposition will appear in the report.
Frequency	Daily
Generation	Triggered by timer
Availability	All Members + Market Operations

5.2.1 TC810 Selection Criteria and Target Group

This report can be generated as member-specific as well as for market operations. The latter receives the report with the trades of all members.

This report shows the trades of the last closed trading period (day) in continuous trading.

5.2.2 TC810 Structural Logic

Each <tc810Grp> contains all trades for a member/contract combination. Inside this group tag, the trades are organized by traders into different <tc810Grp1>. Inside this structure, the trades themselves are listed in the last hierarchy level, each in a separate <tc810Rec>.

In general, all trades, identified by their tranIdNo, are only present once. The only exception are recalled trades, which can be identified by the value "R" in the field <tranTypCod> and cancelled trades which can be identified by the value "C" in the field <tranTypCod>.

5.2.3 TC810 Examples

5.2.3.1 Example - Report Structure

Member A has two traders, trader 1 and 2. For contract X, trader 1 has two trades, for contract Y, trader 1 and trader 2 each have one trade.

The resulting report structure is (key groups are not displayed here):

```

<tc810>
  <tc810Grp>                                contains all trades for member A and contract X
    <tc810Grp1>                              contains all trades of trader 1 for contract X
      <tc810Rec>                             first trade of trader 1 for contract X
      <tc810Rec>                             second trade of trader 1 for contract X
  <tc810Grp>                                contains all trades for member A and contract Y
    <tc810Grp1>                              contains all trades of trader 1 for contract Y

```

<tc810Rec>	trade of trader 1 for contract Y
<tc810Grp1>	contains all trades of trader 2 for contract Y
<tc810Rec>	trade of trader 2 for contract Y

5.2.3.2 Example – Trade Decomposition

Cross-product matching between the hourly product and the quarterly product is enabled and for the hourly product, the trade decomposition into quarterly trades is turned on. Member **A** has one trader, trader **A**, who placed an hourly buy order for the contract **12-13**. Member **B** has one trader, trader **B** who placed three quarterly (3x15 minutes) sell orders for the contracts **12Q1**, **12Q2** and **12Q3**. Member **C** has one trader, trader **C** who placed one quarterly (1x15 minutes) sell order for the contract **12Q4**. The buy order and the four sell orders were matched into a trade. The hourly buy trade was decomposed into four quarterly trades.

The resulting report (for market operations) contains the following trades:

<tc810>	
<tc810Grp>	contains all trades for member A and contract 12Q1
<tc810Grp1>	contains all trades of trader A for contract 12Q1
<tc810Rec>	(buy side of) trade of trader A for contract 12Q1
<tc810Grp>	contains all trades for member A and contract 12Q2
<tc810Grp1>	contains all trades of trader A for contract 12Q2
<tc810Rec>	(buy side of) trade of trader A for contract 12Q2
<tc810Grp>	contains all trades for member A and contract 12Q3
<tc810Grp1>	contains all trades of trader A for contract 12Q3
<tc810Rec>	(buy side of) trade of trader A for contract 12Q3
<tc810Grp>	contains all trades for member A and contract 12Q4
<tc810Grp1>	contains all trades of trader A for contract 12Q4
<tc810Rec>	(buy side of) trade of trader A for contract 12Q4
<tc810Grp>	contains all trades for member B and contract 12Q1
<tc810Grp1>	contains all trades of trader B for contract 12Q1
<tc810Rec>	(sell side of) trade of trader B for contract 12Q1
<tc810Grp>	contains all trades for member B and contract 12Q2
<tc810Grp1>	contains all trades of trader B for contract 12Q2
<tc810Rec>	(sell side of) trade of trader B for contract 12Q2
<tc810Grp>	contains all trades for member B and contract 12Q3
<tc810Grp1>	contains all trades of trader B for contract 12Q3
<tc810Rec>	(sell side of) trade of trader B for contract 12Q3
<tc810Grp>	contains all trades for member C and contract 12Q4
<tc810Grp1>	contains all trades of trader C for contract 12Q4
<tc810Rec>	(sell side of) trade of trader C for contract 12Q4

5.2.4 TC810 Structure

XML Tag	m/o	no.	Type	Condition the optional tag is present if..
tc810	m	1	Structure	
rptHdr	m	1	Structure	
exchNam	m	1	Data	
envText	m	1	Data	
rptCod	m	1	Data	
rptNam	m	1	Data	
rptPrntEffDat	m	1	Data	
rptPrntRunDat	m	1	Data	
tc810Grp	o	0..n	Structure	at least one trade was matched, trade cancelled or trade recall was granted on <rptPrntEffDat>

	tc810KeyGrp	m	1..n	Structure	
	membExclCod	m	1	Data	
	membClgldCod	m	1	Data	
	stlIdAct	m	1	Data	
	stlIdLoc	m	1	Data	
	instTitl	m	1	Structure	
	isinCod	m	1	Data	
	cntcUnt	m	1	Data	
	product	m	1	Data	
	tc810Grp1	m	1	Structure	
	tc810KeyGrp1	m	1	Structure	
	partIdCod	m	1	Data	
	tc810Rec	m	1..n	Structure	
	mktArea	m	1	Data	
	tso	m	1	Data	
	balGrp	m	1	Data	
	tranTim	m	1	Data	
	tranIdNo	m	1	Data	
	tranIdSfxNo	m	1	Data	
	tranTypCod	m	1	Data	
	typOrig	m	1	Data	
	ordrNo	m	1	Data	
	acctTypCodGrp	m	1	Data	
	ordrBuyCod	m	1	Data	
	tradMchQty	m	1	Data	
	tradMchPrc	m	1	Data	
	tradPhase	m	1	Data	
	stlDate	m	1	Data	
	feeAmt	m	1	Data	
	feesCurrTypCod	m	1	Data	
	membCtpyldCod	m	1	Data	
	text	o	0..1	Data	the text field is not empty
	membExclCodOboMs	o	0..1	Data	the trade was cancelled or a trade recall was granted by an admin user
	partIdCodOboMs	o	0..1	Data	the trade was cancelled or a trade recall was granted by an admin user
	brokerMembIdCod	o	0..1	Data	the trade was modified by a broker user on behalf of another user
	brokerUserIdCod	o	0..1	Data	the action was modified by a broker user on behalf of another user
	sumPartTotBuyOrdr	m	1	Data	
	sumPartTotSellOrdr	m	1	Data	
	sumMembTotBuyOrdr	m	1	Data	
	sumMembTotSellOrdr	m	1	Data	

5.3 TC820 Daily Open OTC Maintenance

Description	The report contains a list of all OTC orders which have been modified for each member during the trading day. For each member, this report is arranged by traders and contracts and lists all measures taken for the maintenance of OTC orders during the trading day.
Frequency	Daily
Generation	Triggered by timer
Availability	All Members + Market Operations on Local Trading Solution level. Report is not available on Central Order Book level.

5.3.1 TC820 Selection Criteria and Target Group

This report can be created member-specific as well as for market operations. The latter receives the report with the OTC orders for all members.

This report shows all maintenance actions for OTC orders of the last closed trading period (day) in continuous trading.

5.3.2 TC820 Structural Logic

For each member, a <tc820Grp> contains all open OTC orders that have been modified by its users. Inside this group tag, the orders are separated by the User Code, where the orders of each individual user are listed in an extra <tc820Grp1>. Inside this group, the orders for one trader but different contracts as listed in separate <tc820Grp2> tags.

Finally, inside each of these tags, the orders are listed inside the <tc820Rec>, while each maintenance action performed on an order is listed in an individual record.

The report does not necessarily contain the complete lifecycle of an OTC order, as it lists only the maintenance actions for one business day, which is displayed in the tag <rptPntEffDat>.

5.3.3 TC820 Example

Member A has two traders called trader I and trader II. Trader I performed two maintenance actions on an OTC order for contract X and trader II performed one maintenance action on an order for the same contract X and two maintenance actions on an order for contract Y. Some of the orders have been *entered* the day before. However, the TC820 only contains the actions that were performed on the current business day.

The resulting report structure is:

<tc820Grp>	contains all actions of member A
<tc820Grp1>	contains all actions of trader I
<tc820Grp2>	contains all actions of trader I on contract X
<tc820Rec>	first action of trader I on order of contract X
<tc820Rec>	second action of trader I on order of contract X
<tc820Grp1>	contains all actions of trader II
<tc820Grp2>	contains all actions of trader II on contract X
<tc820Rec>	action of trader II on order of contract X
<tc820Grp2>	contains all actions of trader II on contract Y
<tc820Rec>	action of trader II on order of contract Y
<tc820Rec>	action of trader II on order of contract Y

5.3.4 TC820 Structure

XML Tag	m/o	No.	Type	Condition the optional tag is present if..
tc820	m	1	Structure	
rptHdr	m	1	Structure	
exchNam	m	1	Data	
envText	m	1	Data	
rptCod	m	1	Data	
rptNam	m	1	Data	
rptPrntEffDat	m	1	Data	
rptPrntRunDat	m	1	Data	
tc820Grp	o	0..n	Structure	an order was modified on <rptPrntEffDat>
tc820KeyGrp	m	1..n	Structure	
membExcldCod	m	1	Data	
tc820Grp1	m	1..n		
tc820KeyGrp1	m	1		
partIdCod	m	1	Data	
tc820Grp2	m	1..n	Structure	
tc820KeyGrp2	m	1	Structure	
instTitl	m	1	Structure	
isinCod	m	1	Data	
product	m	1	Data	
tc820Rec	m	1..n		
mktArea	m	1	Data	
tso	m	1	Data	
balGrp	m	1	Data	
tranTim	m	1	Data	
tranTypCod	m	1	Data	
otcTrdTim	o	0..1	Data	an OTC order was accepted by the counterparty
tranIdNo	m	1	Data	
ordrBuyCod	m	1	Data	
acctTypCodGrp	m	1	Data	
ordrQty	m	1	Data	
ordrExePrc	m	1	Data	
ordrValCod	m	1	Data	
valDat	o	0..1	Data	validity restriction is "GTD"
ctpyMembPartIdCod	m	1	Structure	
membExcldCod	m	1	Data	
mktArea	m	1	Data	
balGrp	m	1	Data	
clgHseCode	o	0..1	Data	a clearing house code was specified as part of the counterparty's order
clgAcctId	o	0..1	Data	a clearing account ID was specified as part of the counterparty's order
stlDate	m	1	Data	
setlmCod1	m	1	Data	

					text	o	0..1	Data	the text field is not empty
					membExcIdCodOboMs	o	0..1	Data	the maintenance step was performed by an admin or a trader user that performed an on behalf action
					partIdCodOboMs	o	0..1	Data	the maintenance step was performed by an admin or a trader user that performed an on behalf action

6 XML Report Tag Descriptions

Field Name	Description	Format	Valid Values	Value Description	Reports
acctTypCodGrp	Account Type Group	AN 2	"A1"	Agent Account	TC540 TC810 TC820
			"P1"	Proprietary Account	
actnCod	Action Code of a maintenance step or matching for an order	AN 1	"A"	Add (also used when activating an order)	TC540
			"C"	Change	
			"D"	Delete	
			"H"	Hibernation (Deactivation)	
			"I"	Insertion of new slice (Iceberg order)	
			"M"	Full Match of an order	
			"P"	Partial Match of an order	
			"X"	System Deletion (Order Expiration)	
balGrp	Balancing Group/Member Code for which the order was entered.	AN 16			TC540 TC810 TC820
cntcUnt	Contract Unit field contains the number of traded contract units/delivery units of a product in relation to basic period. Example: If the basic period is 1 month, for 3 month products cntcUnt is 3.	NUM			TC810
currTypCod	Currency Type Code contains the currency in which the product is traded.	AN 3	A valid ISO code		TC540
entTim	The entry time of an order. If the price/time mechanism of an order is modified, it is deleted and a new one (with a new order entry time) is entered instead.	TIME	Any time		TC540
envText	The technical environment where the report was generated.	AN 1	"D"	Development	TC540 TC810 TC820
			"A"	Acceptance	
			"S"	Simulation	
			"P"	Production	
exchNam	The Exchange Name the report was created for.	AN 4			TC540 TC810 TC820
feeAmt	The fee amount	NUM	Always "0"		TC810
feesCurrTypCod	The currency of the fee. It is the currency in which the product is traded.	AN 3	A valid ISO code		TC810
isinCod	Identifier of a contract. It is the long name of the contract.	AN 31			TC540 TC810 TC820
listExecInst	The execution instruction of a basket order	AN 6	"IMPL"	The order is an implied order.	TC540
			"LINKED"	All orders of the basket or none are executed.	
			"NONE"	No execution instruction	
			"VALID"	All orders of the basket must be valid or all are rejected.	
listID	The basket ID of a basket order.	NUM	A valid basket ID		TC540
mktArea	Market Area	AN 6			TC540 TC810 TC820
membCIdCod	Member ID of the clearing member	AN 5			TC810
membCtpyIdCod	Member ID of the trade's counterparty	AN 5	A valid member ID		TC810

Field Name	Description	Format	Valid Values	Value Description	Reports
membExclCod	TC540 and TC810 : Member ID of the order owner. TC820 : Member ID of the order owner, resp. if contained in tag <code>ctpyMembPartIdCod</code>), Member ID of the order owner's counterparty.	AN 5	A valid member ID		TC540 TC810 TC820
membExclCodOboMs	TC540 and TC820 : Member ID of the user who performed a maintenance action on behalf of the order owner. TC810 : Member ID of the admin user who granted a recall or cancelled a trade.	AN 5	A valid member ID		TC540 TC810 TC820
ordrBuyCod	Order buy code. It indicates whether the order is a buy or sell order.	AN 1	"B" "S"	BUY SELL	TC540 TC810 TC820
ordrExePrc	TC540 : The limit price of an order. TC820 : The limit price and execution price of the OTC order (OTC orders are always matched at the initial limit price).	NS 13,2			TC540 TC820
ordrInitialNo	The <code>ordrInitialNo</code> equals to the <code>ordrNo</code> that was assigned to an order when it was entered for the very first time. It remains the same even if the order is modified.	NUM 13			TC540
ordrNo	Order ID. It may be changed when the order is modified.	NUM 13			TC540 TC810
ordrParentNo	The field is displayed only if the maintenance step led to a new <code>ordrNo</code> . In such case, it contains the <code>ordrNo</code> of the previously modified order. Example : An order with the <code>ordrNo</code> "100" is modified leading to a new <code>ordrNo</code> "101". In the <code>TC540Rec</code> for this maintenance step, the field <code>ordrNo</code> will contain the value "101" and the field <code>ordrParentNo</code> will contain the value "100".	NUM 13			TC540
ordrQty	The order quantity in <code><qtyUnit></code> . After a trade, the quantity is reduced by the amount executed in the last trade until the order is fully matched (quantity = 0.0). For Iceberg orders it is the current exposed quantity (the current size of the active slice).	NUM 16,3			TC540 TC820
ordrResCod	The restriction code of an order	AN 1	"A" "I" "F" "S"	AON : All Or Nothing IOC : Immediate or Cancel FOK : Fill or Kill STP : Stop order	TC540
ordrTypCod	The order type code	AN 1	"B" "H" "I" "L" "P" "S"	Balance Hit and Lift Order Iceberg Order Limit Order OTC Order Stop Order	TC540
otcTrdTim	The OTC trade time. It is the time when the OTC order was accepted by the counterparty.	TIME	Any time		TC820
ordrValCod	The Validity Restriction of an order.	AN 4	"GFS" "GTD" "NON"	Good For Session Good Till Date None, if Execution Restriction is "IOC" or "FOK".	TC540 TC820

Field Name	Description	Format	Valid Values	Value Description	Reports
partIdCod	Trader ID of the order owner	AN 6	A valid user ID		TC540 TC810 TC820
partIdCodOboMs	TC540 and TC820 : Trader ID of the user who performed a maintenance action on behalf of the order owner. TC810 : Trader ID of the admin user who granted a recall or cancelled a trade.	AN 6	A valid user ID		TC540 TC810 TC820
peakSizeQty	The peak size quantity of an Iceberg Order in <qtyUnit>	NUM 16,3			TC540
ppd	The peak price delta of an Iceberg Order	NUM 16, 3			TC540
product	Name of the product	AN 32			TC540 TC810 TC820
rptCod	The naming code of the XML Report	AN 5	Allowed values: "TC540", "TC810", "TC820"		TC540 TC810 TC820
rptNam	The XML Report name	AN 53	A valid report long name		TC540 TC810 TC820
rptPrntEffDat	The "print effective date" of the XML report. All data in the report refers to this business day.	DATE	Any date		TC540 TC810 TC820
rptPrntRunDat	The "run date" of the XML report. This is the day when the report was created.	DATE	Any date		TC540 TC810 TC820
setlmCod1	The settlement code	AN 3	Always "DVP"		TC820
stlDate	The settlement date. It is defined by the delivery start date of the contract.	DATE	Any date		TC810 TC820
stlIdAct	Settlement ID account	AN 4	Always "0000"		TC810
stlIdLoc	The settlement location ID	AN 3	Always "ECC"		TC810
sumMembTotBuyOrdr	The total quantity bought by a member in <qtyUnit> per contract on the business day contained in the "rptPrntEffDat" field.	NUM 16,3			TC810
sumMembTotSellOrdr	The total quantity sold by a member in <qtyUnit> per contract on the business day contained in the "rptPrntEffDat" field.	NUM 16,3			TC810
sumPartTotBuyOrdr	The total quantity bought by the user (the respective "partIdCod" field) in <qtyUnit>. The quantity is reported per contract for the business day stated in the "rptPrntEffDat" field.	NUM 16,3			TC810
sumPartTotSellOrdr	The total quantity sold by the user (the respective "partIdCod" field) in <qtyUnit>. The quantity is reported per contract for the business day contained in the "rptPrntEffDat" field.	NUM 16,3			TC810
text	The text entered in the text field of an order or bid	AN 250	Any text		TC540 TC810 TC820
totalRemQty	The total remaining quantity of an Iceberg Order in <qtyUnit>.	NUM 16,3			TC540
tradMtchPrc	The trade match price. This is the price at which the trade was executed.	NS 13,2			TC540 TC810
tradMtchQty	The trade match quantity. This is the quantity executed in the trade in <qtyUnit>.	NUM 16,3			TC810
tradPhase	The trade phase in which the trade was executed.	AN 10	"Continuous"		TC810

Field Name	Description	Format	Valid Values	Value Description	Reports
tranIdNo	TC810: A unique identifier of a trade per day (Trade ID) TC820: An Order ID of an OTC order	NUM			TC810 TC820
tranIdSfxNo	Transaction ID suffix number. The field contains the revision number of the trade.	NUM	Usually "0", the value changes e.g. when a trade is recalled.		TC810
tranTim	The transaction time. It displays the exact time when a maintenance action, trade execution or modification was performed.	TIME	Any time		TC540 TC810 TC820
tranTypCod	TC810: The transaction type code describes actions performed on a trade. TC820: The transaction type code describes maintenance actions performed on OTC orders.	AN 1	TC810 " " Regular trade execution "R" Reversed trade "C" Cancelled Trade TC820 "A" Add "C" Change "D" Delete "H" Hibernation (Deactivation) "I" Insertion of new slice (Iceberg order) "M" Full Match "P" Partial Match "X" System Deletion (Order Expiration)		TC810 TC820
tso	The short name of a Delivery Area	AN 4			TC540 TC810 TC820
typOrig	The transaction type indicates whether the trade is an OTC or a non-OTC trade.	AN 1	" " Matched Trade "O" OTC Trade		TC810
valDat	If the Validity Restriction ("ValRes") of an order is "GTD", the field valDat will contain the data/time when an order will be deleted.	DATE	Format is: "YYYY-MM-DD hh:mm+hh:mm" where "YYYY-MM-DD hh:mm" is the timestamp in CET/CEST, and "+hh:mm" is the UTC offset		TC540 TC820