

DFS190 - M7 - XML Reports

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1 Abstract

This document contains a functional description of the XML reports generated by the Reporting Engine of the M7 Trading Module. This includes report subscription, report generation, report structure, available report types and their contents. It requires a familiarity with the XML standard, as defined by the World Wide Web Consortium (W3C, see <https://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 Trading Module enables the 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 from the M7 Trading Module and can be downloaded via the WebGUI.

Reports are generated for report users who can belong to a non-Admin member or to market operations (Admin members).

3 XML Report Layout

3.1 General

The XML report layout consists of the basic elements: structures and data fields, whilst 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 [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 [Data Types](#)).

Substructures may occur zero, once or multiple times inside a structure (see [Structure Cardinality](#)).

All elements may be mandatory or optional (see [Usage Code](#)). Optional elements may be omitted in the XML report.

3.4 Data Types

The following data types are used in the description of each report:

Format	Example	Note
Char(n)	"TRD001" or "ABC" or ""	Maximum length <i>n</i>
Integer	"1111"	
Long	"111111111111111111"	
Decimal	"11.11"	
Date	"2015-03-28"	Format hh:mm:ss.ccc All times contain the UTC offset.
Time	"23:59:59.999+02:00"	Format YYYY-MM-DD, unless it is specified otherwise
DateTime	"2015-03-28 10:40:11.102+02:00"	Format YYYY-MM-DD 10:40:32+02:00, unless it is specified otherwise. All times contain the UTC offset.

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	The tag occurs always if it is part of an existing structure (but may contain an empty string)
o	optional	The 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

In the WebGUI of the M7 Trading Module, a report user can manage the subscriptions to the XML reports and download the generated subscribed reports.

After logging into the WebGUI, a window with the following two sections is displayed:

- Subscribe Reports
- Download Reports

The screenshot displays two sections of the WebGUI. The top section, titled 'Subscribe Reports', contains a table with the following data:

ID	Freq	Name	Subscribe
TC540	D	TC540 Daily Order Maintenance Report	<input checked="" type="checkbox"/>
TC810	D	TC810 Daily Trade Confirmation Report	<input checked="" type="checkbox"/>
TC820	D	TC820 Open Otc Maintenance Report	<input type="checkbox"/>

Below the table is a large greyed-out area and a 'Save subscriptions' button at the bottom right. The bottom section, titled 'Download Reports', contains a table with the following headers:

ID	Size	Date	Filename
----	------	------	----------

Below the table is a large greyed-out area.

4.1 Subscription

In the "Subscribe Reports" section, a report user 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 report user can subscribe and unsubscribe to report types by selecting/deselecting the respective report type checkbox (/) and by confirming the settings by clicking the button labelled "Save subscriptions".

For each exchange, the system operator can configure that the same or a different set of report types will be available for subscription by the market operations report users and non-Admin report users. A later change to the configured set would

require a downtime.

4.1.1 Subscriptions for Non-Admin Report Users

For a report user belonging to a non-Admin member, only the subscribed reports are generated in the next report generation process. In case of a Broker report user, one report will be generated for each selected report type which will contain both broker's own trading actions as well as actions performed on behalf of other traders.

Non-Admin report users do not have any subscriptions by default; they must explicitly make their subscriptions to the report types in the WebGUI (see [Subscription](#)).

During the user suspension, the subscriptions are cleared out; therefore, the subscriptions to reports must be renewed after the report user was reactivated after being suspended.

4.1.2 Subscriptions for Market Operations (ADMIN)

For a market operations report user (report users of the ADMIN member), the M7 system will always generate the whole set of reports (as configured by the system operator) in every report generation process.

The subscription area for Admin users is displayed in a read-only mode, so all checkboxes for all shown report types are ticked.

4.2 Download

Already generated reports that are ready for download are listed below the subscription area in a table labelled "Download Reports". Each report remains in the download area for 5 trading days after its generation, meaning the report user is able to download the reports for the last 5 trading days.

The number of days available in the "Download Reports" is configurable by the system operator. The change would require a downtime of the Reporting Engine module. The request would also need to be first assessed by DBAG, because the number of days may be limited by the file system where the reports are stored.

The "Download Reports" table contains 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.

5 Report Generation

5.1 Trading Day

While contracts in M7 are traded based on the product time zone, reports generated by the Reporting Engine module use the market time zone (i.e. CET/CEST) and the market trading day configuration (00:00:00 CET/CEST - 23:59:59 CET/CEST on the same calendar day).

The M7 system supports 24/7 trading, i.e. trading around the clock and on each day of the week.

5.2 Report Generation

The reports are used to display data for the generated trades and bids, or order maintenance during the last (full) trading day. They are automatically generated once a day at the preconfigured time. The time is configured by DBAG at the exchange level and applies to all report types.

Since the report generation timer is based on UTC (Coordinated Universal Time), the actual time of report generation will differ in Central European Summer Time (CEST) and during Central European Time (CET). During CEST, the reports will be generated one hour later in comparison to CET. In other words, the reports with the generation time configured to hh:mm:ss (UTC) will be generated at (hh+1):mm:ss during CET and at (hh+2):mm:ss during CEST.

Example: Assuming the configured report generation time is 3:00 am UTC, in May the reports will be generated at 5:00 am whereas in November at 4:00 am.

For market operations report users, the reports are generated regardless of the user status. The appropriate <Login ID> will appear in the file name when an ADMIN report user is available; in case of multiple report users, the reports will be named based on the first active user found by the system. If there is no report user at the time of the report generation, the file name will contain the string "UNKNOWN" instead of <Login ID>. The existing reports will not be renamed after an ADMIN report user is available.

For a non-Admin report user, the reports for the trading day t are only generated if both the report member and the appropriate report user were active at the time of the generation on $t-1$.

Note: The reports can be generated the second time for the same trading day or retrospectively only with the assistance of DBAG and upon request of the customer. In case a report for the same trading days is generated again, the first one will be renamed to ~.bak and will not be available for direct download.

6 XML Report Descriptions

The following chapter describes content of reports and their structure including information contained in individual attributes.

6.1 TC540 Daily Order Maintenance

Description	<p>The report contains a list of order maintenance actions which have been performed on the member's orders during the observed period.</p> <p>An order maintenance action is reported if:</p> <ul style="list-style-type: none"> - It has been executed during the trading day stated in the tag <rprtPrntEffDat>, AND - It has been executed by the M7 instance (local and linked products), OR - M7 has received a confirmation about the action being executed from the XBID instance (remote products), OR - It has been calculated by the M7 instance to complete the history of the underlying order after a disconnection event from XBID (remote products)¹. <p>For a report user belonging to a Regular member, the report is arranged by traders and contracts and lists the actions taken for the maintenance of orders during the trading day.</p> <p>For a market operations report user, the report is an aggregation of the order data of all members, arranged by the member code and then as described above.</p> <p>For a report user belonging to a Broker member, the report contains the broker's order maintenance actions performed on behalf of other members, and, in case of own trading, also such actions performed by the broker's own member. The report is arranged in the same way as for the market operations.</p>
Frequency	Daily
Generation	Triggered by timer
Availability	Report user of a non-Admin member + market operations report user

6.1.1 TC540 Selection Criteria and Target Group

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

6.1.2 TC540 Structural Logic

For each member, a <tc540Grp> contains the orders that have been modified by the member's users. Inside this group tag, the orders are sorted by a combination of the user code and contract. Each such combination is defined by a <tc540Grp1>. Finally, within this group tag, each maintenance action is listed individually inside a <tc540Rec> tag (please see guidance on the reported maintenance actions in [TC540 Daily Order Maintenance](#)). All <tc540Rec> inside a <tc540Grp1> appear in chronological order (earliest first). To ensure such ordering, the actions are ordered by their revision.

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

In the report for the market operations, a member will appear if and only if at least one of its users performed an order maintenance action (or the action was performed on behalf) during the last (full) trading day. In this regard, the status in which the (trading) member or its user is at the time of the report generation is irrelevant.

6.1.3 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 the orders on the trading day stated in the "rptPrntEffDat" field. The resulting report structure is:

```

<tc540Grp>          -- contains all actions for Member A
  <tc540Grp1>       -- contains the actions of Trader I for contract X
    <tc540Rec>      -- the first action of Trader I on contract X
    <tc540Rec>      -- the second action of Trader I on contract X
  <tc540Grp1>       -- contains the actions of Trader II for contract X
    <tc540Rec>      -- an action of Trader II on contract X
  <tc540Grp1>       -- contains the actions of Trader II for contract Y
    <tc540Rec>      -- the first action of Trader II on contract Y
    <tc540Rec>      -- the second action of Trader II on contract Y

```

6.1.4 TC540 Structure

XML Tag	Type	m/o	No.	Data Type	Short description
tc540	SE	m	1	Structure	TC540 Daily Order Maintenance
rptHdr	SE	m	1	Structure	
exchNam	CE	m	1	Char(6)	The name of the exchange the report was created for.
envText	CE	m	1	Char(1)	The technical environment where the report was generated. Valid values: D: Development A: Acceptance S: Simulation P: Production
rptCod	CE	m	1	Char(5)	The naming code of the XML report. Valid values: TC540 TC810 TC820 TC840
rptNam	CE	m	1	Char(53)	The XML report name
rptFlexKey	CE	o	0..1	Char(14)	DEPRECATED This field contains the Report Flexible Key.
mbrId	CE	o	0..1	Char(5)	This field contains the Member Identifier.

XML Tag	Type	m/o	No.	Data Type	Short description
membLglNam	CE	o	0..1	Char(40)	The market area. Valid values: A valid market area (short name)
rptPrntEffDat	CE	m	1	Date	The print effective date of the XML report. All data in the report refers to this trading day.
rptPrntEffTim	CE	o	0..1	Time	DEPRECATED This field contains the effective time of the printed report.
rptPrntRunDat	CE	m	1	Date	The run date of the XML report. This is the day when the report was created.
tc540Grp	SE	o	0..n	Structure	
tc540KeyGrp	SE	m	1	Structure	
membExclcdCod	CE	m	1	Char(5)	The "Member ID" of the latest order owner. For orders created by M7 as a result of AOT, it is the "Member ID" of the order owner before the AOT has been performed.
tc540Grp1	SE	m	1..n	Structure	Conditions: present only if an order was modified on rptPrntEffDat
tc540KeyGrp1	SE	m	1	Structure	
partIdCod	CE	m	1	Char(6)	The "User Code" of the latest order owner. For orders created by M7 as a result of AOT, it is the "User Code" of the latest order owner before the AOT has been performed.
instTitl	SE	m	1	Structure	
instMnem	CE	o	0..1	Char(5)	DEPRECATED This field contains the instrument mnemonic.
instNam	CE	o	0..1	Char(30)	DEPRECATED This field contains the instrument long name.
wknNo	CE	o	0..1	Char(9)	This field contains the WKN number
isinCod	CE	m	1	Char(128)	The contract identifier. It is the long name of the contract.
currTypCod	CE	m	1	Char(3)	Currency Type Code contains the currency in which the product is traded. Valid values: A valid ISO code
product	CE	m	1	Char(32)	The name of the product.
tc540Rec	SE	m	1..n	Structure	

XML Tag				Type	m/o	No.	Data Type	Short description
			tranTim	CE	m	1	Time	<p>The transaction timestamp.</p> <p>For local orders, the exact time when the maintenance action, trade execution or modification was performed.</p> <p>For orders created by M7 as a result of AOT it is the time of the order transfer (time of transfer from remote contract (XBID) to linked contract (local)).</p> <p>For remote orders, timestamp is provided based on configuration of the environment:</p> <p>Activated Timestamp is filled with data provided by XBID.</p> <p>Deactivated The exact time when M7 received the information on the maintenance action from XBID.</p> <p>Note: This time may differ from the actual time of processing the maintenance action by XBID. Such information is not available from XBID therefore M7 cannot provide it instead.</p> <p>Valid values: Any time in the format hh:mm:ss:ccc.</p>
			mktArea	CE	m	1	Char(4)	<p>The market area.</p> <p>Valid values: A valid market area (short name)</p>
			tso	CE	m	1	Char(4)	The short name of a delivery area
			balGrp	CE	m	1	Char(32)	Balancing Group for which the order was entered.
			clgHse	SE	o	0..n	Structure	DEPRECATED This Clearing House.
			clgHseCode	CE	m	1	Char(4)	<p>DEPRECATED The code of the clearing house for which the order was entered, respectively modified; or for which the trade was executed, respectively modified.</p> <p>Condition: Present if a clearing house code was specified as part of the respective order.</p>
			clgAcct	SE	m	1	Structure	DEPRECATED
			clgAcctId	CE	m	1..n	Integer	<p>DEPRECATED The code of the clearing house for which the order was entered, respectively modified; or for which the trade was executed, respectively modified.</p> <p>Condition: Present if a clearing account ID was specified as part of the respective order.</p>
			entTim	CE	m	1	Time	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. For orders created by M7 as a result of AOT it is the entTim of the related remote order before the AOT has been performed.

XML Tag	Type	m/o	No.	Data Type	Short description
actnCod	CE	m	1	Char(1)	<p>The action code of a maintenance step for an order or matching of a quote. Valid values:</p> <p>A - Add (also used when activating an order). Note: This action code is used independent of the order being added in active or hibernated state.</p> <p>C - Change</p> <p>D - Delete</p> <p>H - Hibernation (deactivation) or Disconnection from XBID</p> <p>I - Insertion of new slice (iceberg orders)</p> <p>M - Full match of an order or quote</p> <p>P - Partial match of an order or quote</p> <p>X - System deletion (order expiration)</p>
aggressorIndicator	CE	o	0..1	Char(1)	<p>Indicates whether the executed order was as a trade aggressor or as a trade originator. Valid values:</p> <p>Y- Trade aggressor</p> <p>N - Trade originator</p> <p>U - Unknown, used for executed orders of remote products, orders transferred to linked contracts and data before migration</p> <p>Condition: Present if the <i>actnCod</i> of the order is either "M" (full match) or "P" (partial match).</p>
revisionNo	CE	m	1	Integer	<p>The revision value for each maintenance step.</p> <p>Initial value is 1. When a local order or an order created by M7 as a result of AOT is modified, the value is increased by one. When a remote order is modified, the value may be increased by more than one, because the maintenance actions that were performed only locally (e.g. storing an order locally on M7 before forwarding it to XBID) are excluded from the report.</p>
remoteRevisionNo	CE	o	0..1	Integer	<p>The revision value for each order maintenance step.</p> <p>The field is not present for orders created by M7 as a result of AOT.</p> <p>Initial value is 1. When an order is modified in XBID, value is increased by one. In case of a disconnection event from XBID, M7 calculates the missing order history based on information received from XBID on orders and trades after the reconnection, including the external revision numbers for the missing events.</p> <p>Conditions: Present if the order has been communicated to the XBID SOB</p>

XML Tag	Type	m/o	No.	Data Type	Short description
listID	CE	o	0..1	Integer	The "Basket ID" of a basket order. Conditions: Present if the order is a part of a basket
listExecInst	CE	o	0..1	Char(6)	The execution instruction of a basket order. Valid values: IMPL - The order is an implied order. Note that this value is obsolete and may be removed in the next versions. LINKED - All orders of the basket or none will be executed. NONE - No execution instruction VALID - Either all orders of the basket are valid or all orders are rejected. Conditions: Present if the order is a part of a basket.
ordrNo	CE	m	1	Integer	The "Order ID". It may be changed when the order is modified.
remoteOrdrNo	CE	o	0..1	Integer	An "Order ID" assigned to the order by XBID SOB. It may be changed when the order is modified. The field is not present for orders created by M7 as a result of AOT. Conditions: Present if the order has been communicated to the XBID SOB
ordrInitialNo	CE	o	0..1	Integer	The "ordrInitialNo" equals to the "ordrNo" that was assigned to an order when it was entered for the very first time or when it was created by M7 as a result of AOT. It remains the same even if the order is modified.
ordrParentNo	CE	o	0..1	Integer	The field is displayed only if the maintenance step led to a new "ordrNo". In such case, it contains the "ordrNo" of the previously modified order. In case an order has been created by M7 as a result of AOT, the ordrParentNo of the related remote order is not present. Example: An order with the "ordrNo" 100 is modified leading to a new "ordrNo" 101. In the TC540Rec for this maintenance step, the field "ordrNo" will contain the value 101 and the field "ordrParentNo" will contain the value 100. Conditions: Present if the order was modified which led to a new order with a new order number.
preAotId	CE	o	0..1	Integer	The local Id of the remote order from which the current order has been created as a result of the automatic order transfer. For more details on the automatic order transfer see <i>DFS160a</i> . Conditions: Present if the order has been added as a result of the automatic order transfer

XML Tag	Type	m/o	No.	Data Type	Short description
ordrBuyCod	CE	m	1	Char(1)	Order Buy Code. It indicates whether the order is a buy or a sell order. Valid values: B - Buy order S - Sell order
opnClseInd	CE	o	0..1	Char(1)	The open close indicator. It shows whether the order is linked to an open or close position. Valid values: O - Open position indicator C - Close position indicator Conditions: Present if the order was submitted with a valid value in the "Open Close Indicator" field
acctTypCodGrp	CE	m	1	Char(2)	The account type group. Valid values: A or A1..A9 - Agent account P or P1..P9 - Proprietary account
ordrQty	CE	m	1	Decimal	The order quantity in "qtyUnit". 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). For orders created by M7 as a result of AOT it is the last ordrQty of the related remote order before the AOT has been performed.
peakSizeQty	CE	o	0..1	Decimal	The peak size quantity of an iceberg order in "qtyUnit". For orders created by M7 as a result of AOT it is the last peakSizeQty of the related remote order before the AOT has been performed. Conditions: Present if <i>ordrTypCod</i> is "I" (iceberg order).
totalRemQty	CE	o	0..1	Decimal	The total remaining quantity of an iceberg order in "qtyUnit". For orders created by M7 as a result of AOT it is the last totalRemQty of the related remote order before the AOT has been performed. Conditions: present if <i>ordrTypCod</i> is "I" (iceberg order)
stopPrc	CE	o	0..1	Char(13)	The stop price of a stop limit order Conditions: Present if <i>ordrTypCod</i> is "S" (stop limit order)
ppd	CE	o	0..1	Char(∞)	The peak price delta of an iceberg order Conditions: Present if <i>ordrTypCod</i> is "I" (iceberg order)

XML Tag	Type	m/o	No.	Data Type	Short description
ordrTypCod	CE	m	1	Char(1)	The order type code B - Balance order for local products. User Defined Block order in case of remote Commodities products H - Hit and lift order I - Iceberg order L - Limit order P - OTC order S - Stop order
quote	CE	o	0..1	Char(1)	A flag indicating that the order is a quote. Conditions: Present only if the order is a quote.
ordrExePrc	CE	o	0..1	Char(13)	The limit price of an order. For orders created by M7 as a result of AOT it is the last ordrExePrc of the related remote order before the AOT has been performed.
tradMtchPrc	CE	o	0..1	Char(13)	The trade match price. This is the price at which the trade was executed. Conditions: present if <i>actnCod</i> is either: "M" (full match) or "P" (partial match)
ordrResCod	CE	o	0..1	Char(2)	The restriction code of an order A - AON : All or Nothing I - OC : Immediate or Cancel F - FOK : Fill or Kill S - STP : Stop order Conditions: Present if <i>ordrResCod</i> is either: "A" (AON), "F" (FOK) or "I" (IOC)
ordrValCode	CE	m	1	Char(3)	The validity restriction of an order. GFS - Good For Session GTD - Good Till Date NON - None, if the execution restriction is "IOC" or "FOK".
applicationId	CE	o	0..1	Char(255)	Application ID which the user used to perform the maintenance step. Conditions: Present always, except for orders submitted or maintained before the migration to M7 6.0.
applicationVer	CE	o	0..1	Char(32)	The version of the application which the user used to perform the maintenance step. Conditions: Present if the application version was provided in the API.

XML Tag	Type	m/o	No.	Data Type	Short description
valDat	CE	o	0..1	Char(23)	If the validity restriction of an order ("ordrValCode") is "GTD", the "valDat" field will contain the data and time when an order will be deleted. Valid values: 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 Conditions: present if <i>ordrValCode</i> is "GTD"
text	CE	o	0..1	Char(250)	The text entered in the text field of an order. For orders created by M7 as a result of AOT it is the last "text" of the related remote order before the AOT has been performed. Conditions: Present if the text field is not empty
membExclcdCodOboMs	CE	o	0..1	Char(5)	The "Member ID" of the user who performed a maintenance action on behalf of the order owner. For orders created by M7 as a result of AOT, it is the "Member ID" of the order owner before the AOT has been performed.
partldCodOboMs	CE	o	0..1	Char(6)	The "User Code" of the user who performed a maintenance action on behalf of the order owner. For orders created by M7 as a result of AOT it is the string "SYSTEM". Conditions: Present if the maintenance step was performed by a user on behalf of the order owner.
aot	CE	o	0..1	Boolean	The indicator whether the order shall be automatically transferred to the corresponding linked contract after the trading in the specific delivery area ends in XBID.
prioChange	CE	o	0..1	Boolean	An indicator of whether the order has been added or deleted as a result of an order modification which lead to a priority change of the order.

6.2 TC810 Daily Trade Confirmation

Description	<p>This report contains an inventory of all of the trades of each member during the trading day. The report shows all unmodified, modified, recalled, cancelled and matched trades (including on-exchange prearranged trades (OPT)), private and confidential trades (PNC) and approved OTC trades whenever these are supported by the exchange. In case cross-product matching or trade decomposition has been configured and such a trade was matched, only the trades resulting from the trade decomposition will appear in the report.</p> <p>For a report user belonging to a Regular member, this report contains the trade data just for this member.</p> <p>For a market operations report user, this report is an aggregation of trade data of all members.</p> <p>For a report user belonging to a Broker member, the report contains the trades and actions performed on these trades by the broker on behalf of other members. If the broker was also trading on his own behalf, the actions performed by its own member will be included in the report as well.</p>
Frequency	Daily

Generation	Triggered by timer
Availability	Report user of a non-Admin member + market operations report user

6.2.1 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).

6.2.2 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>.

6.2.3 TC810 Examples

6.2.3.1 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 have one trade each.

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>      -- the first trade of Trader 1 for contract X
      <tc810Rec>      -- the 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>   -- a trade of Trader 1 for contract Y
      <tc810Grp1>    -- contains all trades of Trader 2 for contract Y
        <tc810Rec>   -- a trade of Trader 2 for contract Y
```

6.2.3.2 Cross-Product Matching and Trade Decomposition

Cross-product matching between an hourly product and a quarterly product is enabled. 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. As a result of the cross-product matching process, the hourly buy trade was decomposed into four quarterly trades. The report contains only the trades for the quarterly contracts.

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

```

6.2.4 TC810 Structure

XML Tag	Type	m/o	No.	Data Type	Short description
tc810	SE	m	1	Structure	TC810 Daily Trade Confirmation
rptHdr	SE	m	1	Structure	
exchNam	CE	m	1	Char(6)	The name of the exchange the report was created for.
envText	CE	m	1	Char(1)	The technical environment where the report was generated. Valid values: D: Development A: Acceptance S: Simulation P: Production
rptCod	CE	m	1	Char(5)	The naming code of the XML report. Valid values: TC540 TC810 TC820 TC840
rptNam	CE	m	1	Char(53)	The XML report name

XML Tag	Type	m/o	No.	Data Type	Short description
rptFlexKey	CE	o	0..1	Char(14)	DEPRECATED This field contains the Report Flexible Key.
mbrId	CE	o	0..1	Char(5)	This field contains the Member Identifier.
membLglNam	CE	o	0..1	Char(40)	The market area. Valid values: A valid market area (short name)
rptPrntEffDat	CE	m	1	Date	The print effective date of the XML report. All data in the report refers to this trading day.
rptPrntEffTim	CE	o	0..1	Time	DEPRECATED This field contains the effective time of the printed report.
rptPrntRunDat	CE	m	1	Date	The run date of the XML report. This is the day when the report was created.
tc810Grp	SE	o	0..n	Structure	Conditions: present only if at least one trade was matched, trade cancelled, or trade recall was granted on rptPrntEffDat
tc810KeyGrp	SE	m	1	Structure	
membExclCod	CE	m	1	Char(5)	The "Member ID" of the latest order owner. For orders created by M7 as a result of AOT, it is the "Member ID" of the order owner before the AOT has been performed.
membClgldCod	CE	m	1	Char(5)	The "Member ID" of the clearing member
membCcpClgldCod	CE	o	0..1	Char(5)	DEPRECATED This field contains the CCP clearing member id.
stlIdAct	CE	m	1	Char(10)	The Settlement ID Account. Valid values: Always "0000"
stlIdLoc	CE	m	1	Char(3)	The Settlement Location ID. valid values: Always "ECC"
instTitl	SE	m	1	Structure	
instMnem	CE	o	0..1	Char(5)	DEPRECATED This field contains the instrument mnemonic.
instNam	CE	o	0..1	Char(30)	DEPRECATED This field contains the instrument long name.
wknNo	CE	o	0..1	Char(9)	This field contains the WKN number
isinCod	CE	m	1	Char(128)	The contract identifier. It is the long name of the contract.
setlCurrTypCod	CE	o	0..1	Char(3)	DEPRECATED This field contains the settlement currency type code.

XML Tag		Type	m/o	No.	Data Type	Short description
	denCurrTypCod	CE	o	0..1	Char(3)	DEPRECATED This field contains the denominated currency type code.
	cntcUnt	CE	m	1	Decimal	The "Contract Unit" field contains the number of traded contract units/delivery units of a product in relation to basic period. This value is defined by product attribute "Delivery Units", which is set during the product configuration. Example: If the basic period is 1 month, for 3 month products cntcUnt is 3. For a UDDP block order, the value is calculated from the delivery start and delivery end of the block. In case of remote Commodities products, the cntcUnt is assumed to be equal to the delivery period length, expressed as a number of hours. For a UDB contract, the value is equal to the appropriate multiple of delivery periods of the underlying Commodities product. For more information, please refer to <i>MFG130</i> .
	product	CE	m	1	Char(32)	The name of the product.
	currTypCod	CE	m	1	Char(3)	Currency Type Code contains the currency in which the product is traded and the related fees are charged. Valid values: A valid ISO code
	tc810Grp1	SE	m	1..n	Structure	
	tc810KeyGrp1	SE	m	1	Structure	
	partIdCod	CE	m	1	Char(6)	The "User Code" of the latest order owner. For orders created by M7 as a result of AOT, it is the "User Code" of the latest order owner before the AOT has been performed.
	tc810Rec	SE	m	1..n	Structure	
	mktArea	CE	m	1	Char(4)	The market area. Valid values: A valid market area (short name)
	tso	CE	m	1	Char(4)	The short name of a delivery area
	balGrp	CE	m	1	Char(32)	Balancing Group for which the order was entered.
	clgHseCode	CE	o	0..1	Char(4)	DEPRECATED The code of the clearing house for which the order was entered, respectively modified; or for which the trade was executed, respectively modified. Condition: Present if a clearing house code was specified as part of the respective order.
	clgAcctId	CE	o	0..1	Integer	DEPRECATED The code of the clearing house for which the order was entered, respectively modified; or for which the trade was executed, respectively modified. Condition: Present if a clearing account ID was specified as part of the respective order.

XML Tag				Type	m/o	No.	Data Type	Short description
			tranTim	CE	m	1	Time	The transaction timestamp. The exact time when the trade execution or modification was performed. Valid values: Any time in the format hh:mm:ss:ccc.
			tranIdNo	CE	m	1	Integer	A unique identifier of a trade per day ("Trade ID")
			tranIdSfxNo	CE	o	0..1	Integer	The Transaction ID Suffix Number. The field contains the revision number of the trade. Valid values: Usually "1", the value changes e.g. when a trade recall is granted by a Market Operator.
			remoteTranIdNo	CE	o	0..1	Integer	A unique identifier of a trade per day assigned by XBID SOB ("Trade ID") Conditions: Present if the trade was executed or modified by XBID SOB
			remoteTranIdSfxNo	CE	o	0..1	Integer	The Remote Transaction ID Suffix Number. The field contains the revision number of the trade on the XBID SOB. Valid values: Usually "1", the value changes e.g. when a trade recall is granted by XBID Central Admin. Conditions: Present if the trade was executed or modified by XBID SOB
			tranTypCod	CE	o	0..1	Char(1)	The transaction type code describes the action performed on a trade. " " - Regular trade execution Q - Trade with requested recall R - Recalled trade J - Trade with rejected recall C - Cancelled trade
			typOrig	CE	o	0..1	Char(1)	The transaction type indicates whether the trade is an OTC or a non-OTC trade. " " - Matched trade O - OTC trade
			aggressorIndicator	CE	m	1	Char(1)	Indicates whether the executed order was as a trade aggressor or as a trade originator. Valid values: Y- Trade aggressor N - Trade originator U - Unknown, used for executed orders of remote products, orders transferred to linked contracts and data before migration
			isinCod	CE	o	0..1	Char(128)	The contract identifier. It is the long name of the contract.

XML Tag	Type	m/o	No.	Data Type	Short description
ordrNo	CE	o	0..1	Integer	The "Order ID". It may be changed when the order is modified.
acctTypCodGrp	CE	m	1	Char(2)	The account type group. Valid values: A or A1..A9 - Agent account P or P1..P9 - Proprietary account
ordrBuyCod	CE	m	1	Char(1)	Order Buy Code. It indicates whether the order is a buy or a sell order. Valid values: B - Buy order S - Sell order
openCloseInd	CE	o	0..1	Char(1)	The open close indicator. It shows whether the order is linked to an open or close position. Valid values: O - Open position indicator C - Close position indicator Conditions: Present if the order was submitted with a valid value in the "Open Close Indicator" field
tradMtchQty	CE	m	1	Decimal	The trade match quantity. This is the quantity executed in the trade in "qtyUnit".
tradMtchPrc	CE	m	1	Char(13)	The trade match price. This is the price at which the trade was executed. Conditions: present if <i>actnCod</i> is either: "M" (full match) or "P" (partial match)
tradPhase	CE	o	0..1	Char(10)	The trade phase in which the trade was executed. Valid values: Auction Balancing Continuous SDAT Same Delivery Area Trading
stlAmnt	CE	o	0..1	Decimal	DEPRECATED This field contains the settlement amount.
stlDate	CE	m	1	Date	The settlement date. It is defined by the delivery start date of the contract
feeAmt	CE	m	1	Decimal	The fee amount. Valid values: Always "0"
bonAcrlnt	CE	o	0..1	Decimal	DEPRECATED This field contains the accrued interest for bonds.

XML Tag	Type	m/o	No.	Data Type	Short description
ctpyStlIdLoc	CE	o	0..1	Char(3)	DEPRECATED This field contains the counterparty settlement id location.
membCtpyIdCod	CE	m	1	Char(5)	The "Member ID" of the order owner. If contained in the tag <i>ctpyMembPartIdCod</i> , the field contains the "Member ID" of the order owner counterparty.
ctpyStlIdAct	CE	o	0..1	Char(10)	DEPRECATED This field contains the counterparty settlement id account.
setlTypCod	CE	o	0..1	Char(3)	DEPRECATED This field contains the settlement type code.
otcEntTim	CE	o	0..1	Time	DEPRECATED This field contains the OTC trade time.
dwzNo	CE	o	0..1	Integer	DEPRECATED This field contains the member's DWZ account number.
bonAcrIntDay	CE	o	0..1	Integer	DEPRECATED This field contains the accrued interest days for bonds.
text	CE	o	0..1	Char(250)	The text entered in the text field of an order. For orders created by M7 as a result of AOT it is the last "text" of the related remote order before the AOT has been performed. Conditions: Present if the text field is not empty
usrOrdrNum	CE	o	0..1	Char(16)	DEPRECATED This field contains the Member internal order number.
membExclIdCodOboMs	CE	o	0..1	Char(5)	The "Member ID" of the admin user who granted a recall or cancelled a trade.
partIdCodOboMs	CE	o	0..1	Char(6)	The "User Code" of the admin user who granted a recall or cancelled a trade. Conditions: Present if the trade was cancelled or a trade recall was granted by an admin user
brokerMembIdCod	CE	o	0..1	Char(5)	The "Member ID" of the broker Conditions: present if the trade was modified by a broker user on behalf of another user
brokerUserIdCod	CE	o	0..1	Char(6)	The "User Code" of the broker Conditions: present if the action was modified by a broker user on behalf of another user
bestExrMembIdCod	CE	o	0..1	Char(5)	DEPRECATED This field contains the BEST executor member id.

XML Tag	Type	m/o	No.	Data Type	Short description
selfTrade	CE	o	0..1	Char(1)	The flag if trade is a self-trade: Trade inside one balancing group or Trade between two different balancing groups within one member Valid values: Y - Yes N - No
recallRequestor	CE	o	0..1	Char(5)	The Member Id of the party who initiated the trade recall. Filled only in case report is generated for admin or user who belongs to same balancing group as user who initiated the recall.
sumPartTotBuyOrdr	CE	m	1	Decimal	The total quantity bought by the user (the respective "partIdCod" field) in "qtyUnit". The quantity is reported per contract for the trading day stated in the "rptPrntEffDat" field.
sumPartTotSellOrdr	CE	m	1	Decimal	The total quantity sold by the user (the respective "partIdCod" field) in "qtyUnit". The quantity is reported per contract for the trading day contained in the "rptPrntEffDat" field.
sumMembTotBuyOrdr	CE	m	1	Decimal	The total quantity bought by a member in "qtyUnit" per contract on the trading day contained in the "rptPrntEffDat" field.
sumMembTotSellOrdr	CE	m	1	Decimal	The total quantity sold by a member in "qtyUnit" per contract on the trading day contained in the "rptPrntEffDat" field.

6.3 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. For market operations, the report is an aggregation of all member reports, arranged by members and then as described previously.
Frequency	Daily
Generation	Triggered by timer
Availability	Report user of a non-Admin member + market operations report user

6.3.1 TC820 Selection Criteria and Target Group

This report can be created to be 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 for the last closed trading period (day) in continuous trading.

6.3.2 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's 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 trading day, which is displayed in the tag <rptPrntEffDat>.

6.3.3 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 OTC order for the same contract X and two maintenance actions on an OTC 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 trading day stated in the "rptPrntEffDat" field.

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>     -- the first action of Trader I on order of contract X
      <tc820Rec>     -- the 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>   -- an action of Trader II on order of contract X
      <tc820Grp2>    -- contains all actions of Trader II on contract Y
        <tc820Rec>   -- the first action of Trader II on order of contract Y
        <tc820Rec>   -- the second action of Trader II on order of contract Y

```

6.3.4 TC820 Structure

XML Tag	Type	m/o	No.	Data Type	Short description
tc820	SE	m	1	Structure	TC820 Daily Open Otc Maintenance
rptHdr	SE	m	1	Structure	
exchNam	CE	m	1	Char(6)	The name of the exchange the report was created for.
envText	CE	m	1	Char(1)	The technical environment where the report was generated. Valid values: D: Development A: Acceptance S: Simulation P: Production

XML Tag		Type	m/o	No.	Data Type	Short description
	rptCod	CE	m	1	Char(5)	The naming code of the XML report. Valid values: TC540 TC810 TC820 TC840
	rptNam	CE	m	1	Char(53)	The XML report name
	rptFlexKey	CE	o	0..1	Char(14)	DEPRECATED This field contains the Report Flexible Key.
	mbrld	CE	o	0..1	Char(5)	This field contains the Member Identifier.
	membLglNam	CE	o	0..1	Char(40)	The market area. Valid values: A valid market area (short name)
	rptPrntEffDat	CE	m	1	Date	The print effective date of the XML report. All data in the report refers to this trading day.
	rptPrntEffTim	CE	o	0..1	Time	DEPRECATED This field contains the effective time of the printed report.
	rptPrntRunDat	CE	m	1	Date	The run date of the XML report. This is the day when the report was created.
	tc820Grp	SE	o	0..n	Structure	Conditions: present only if an order was modified on rptPrntEffDat
	tc820KeyGrp	SE	m	1	Structure	
	membExclCod	CE	m	1	Char(5)	The "Member ID" of the order owner. If contained in the tag <i>ctpyMembPartIdCod</i> , the field contains the "Member ID" of the order owner counterparty.
	tc820Grp1	SE	m	1..n	Structure	
	tc820KeyGrp1	SE	m	1	Structure	
	partIdCod	CE	m	1	Char(6)	The "User Code" of the latest order owner. For orders created by M7 as a result of AOT, it is the "User Code" of the latest order owner before the AOT has been performed.
	tc820Grp2	SE	m	1..n	Structure	
	tc820KeyGrp2	SE	m	1	Structure	
	instTitl	SE	m	1	Structure	
	instMnem	CE	o	0..1	Char(5)	DEPRECATED This field contains the instrument mnemonic.
	instNam	CE	o	0..1	Char(30)	DEPRECATED This field contains the instrument long name.

XML Tag		Type	m/o	No.	Data Type	Short description
	wknNo	CE	o	0..1	Char(9)	This field contains the WKN number
	isinCod	CE	m	1	Char(128)	The contract identifier. It is the long name of the contract.
	denCurrTypCod	CE	o	0..1	Char(3)	DEPRECATED This field contains the denominated currency type code.
	setlCurrTypCod	CE	o	0..1	Char(3)	DEPRECATED This field contains the settlement currency type code.
	product	CE	m	1	Char(32)	The name of the product.
	currTypCod	CE	m	1	Char(3)	Currency Type Code contains the currency in which the product is traded. Valid values: A valid ISO code
tc820Rec		SE	m	1..n	Structure	
	mktArea	CE	m	1	Char(4)	The market area. Valid values: A valid market area (short name)
	tso	CE	m	1	Char(4)	The short name of a delivery area
	balGrp	CE	m	1	Char(32)	Balancing Group for which the order was entered.
	clgHseCode	CE	o	0..1	Char(4)	DEPRECATED The code of the clearing house for which the order was entered, respectively modified; or for which the trade was executed, respectively modified. Condition: Present if a clearing house code was specified as part of the respective order.
	clgAcctId	CE	o	0..1	Integer	DEPRECATED The code of the clearing house for which the order was entered, respectively modified; or for which the trade was executed, respectively modified. Condition: Present if a clearing account ID was specified as part of the respective order.
	aggressorIndicator	CE	o	0..1	Char(1)	Indicates whether the executed order was as a trade aggressor or as a trade originator. Valid values: Y - Trade aggressor N - Trade originator U - Unknown, used for executed orders of remote products, orders transferred to linked contracts and data before migration
	tranTim	CE	m	1	Time	The transaction timestamp. The exact time when the trade execution or modification was performed.

XML Tag	Type	m/o	No.	Data Type	Short description
tranTypCod	CE	m	1	Char(1)	The transaction type code describes the maintenance action performed on an OTC order. A - Add C - Change D - Delete H - Hibernation (deactivation) I - Insertion of new slice (iceberg orders) M - Full match P - Partial match X - System deletion (order expiration)
otcTrdTim	CE	m	1	Time	The OTC trade time. It is the time when the OTC order was accepted by the counterparty. Conditions: present if an OTC order was accepted by the counterparty.
tranIdNo	CE	m	1	Integer	An "Order ID" of an OTC order
ordrBuyCod	CE	m	1	Char(1)	Order Buy Code. It indicates whether the order is a buy or a sell order. Valid values: B - Buy order S - Sell order
acctTypCodGrp	CE	m	1	Char(2)	The account type group. Valid values: A or A1..A9 - Agent account P or P1..P9 - Proprietary account
ordrQty	CE	m	1	Decimal	The order quantity in "qtyUnit". 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). For orders created by M7 as a result of AOT it is the last ordrQty of the related remote order before the AOT has been performed.
ordrExePrc	CE	m	1	Char(13)	The limit price and execution price of the OTC order (OTC orders are always matched at the initial limit price).
ordrValCode	CE	m	1	Char(3)	The validity restriction of an order. GFS - Good For Session GTD - Good Till Date NON - None, if the execution restriction is "IOC" or "FOK".

XML Tag		Type	m/o	No.	Data Type	Short description
	valDat	CE	o	0..1	Char(23)	If the validity restriction of an order ("ordrValCode") is "GTD", the "valDat" field will contain the data and time when an order will be deleted. Valid values: 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 Conditions: present if <i>ordrValCode</i> is "GTD"
	ctpyMembPartIdCod	SE	m	1	Structure	
	membExclIdCod	CE	m	1	Char(5)	This field contains the member id code.
	partIdCod	CE	m	1	Char(6)	The "User Code" of the latest order owner. For orders created by M7 as a result of AOT, it is the "User Code" of the latest order owner before the AOT has been performed.
	mktArea	CE	m	1	Char(4)	The market area. Valid values: A valid market area (short name)
	balGrp	CE	m	1	Char(32)	Balancing group, for which order was entered.
	clgHse	SE	o	0..1	Structure	DEPRECATED Conditions: present only if a clearing house was specified as part of the order
	clgHseCode	CE	m	1	Char(4)	DEPRECATED The code of the clearing house for which the order was entered, respectively modified; or for which the trade was executed, respectively modified. Condition: Present if a clearing house code was specified as part of the respective order.
	clgAcct	SE	m	1	Structure	DEPRECATED
	clgAcctId	CE	m	1..n	Integer	DEPRECATED The code of the clearing house for which the order was entered, respectively modified; or for which the trade was executed, respectively modified. Condition: Present if a clearing account ID was specified as part of the respective order.
	clgAcctId	CE	o	0..1	Integer	DEPRECATED The code of the clearing house for which the order was entered, respectively modified; or for which the trade was executed, respectively modified. Condition: Present if a clearing account ID was specified as part of the respective order.

XML Tag		Type	m/o	No.	Data Type	Short description
	aggressorIndicator	CE	o	0..1	Char(1)	Indicates whether the executed order was as a trade aggressor or as a trade originator. Valid values: Y - Trade aggressor N - Trade originator U - Unknown, used for executed orders of remote products, orders transferred to linked contracts and data before migration
	stlDate	CE	m	1	Date	The settlement date. It is defined by the delivery start date of the contract
	setlmCod1	CE	m	1	Char(3)	The settlement code. Valid values: Always "DVP"
	text	CE	o	0..1	Char(250)	The text entered in the text field of an order. For orders created by M7 as a result of AOT it is the last "text" of the related remote order before the AOT has been performed. Conditions: Present if the text field is not empty
	userOrdNum	CE	o	0..1	Char(16)	DEPRECATED This field contains the Member internal order number.
	otcTrdFlgGrp	SE	m	1	Structure	DEPRECATED
	otcTrdFlg_1	CE	o	0..1	Char(2)	DEPRECATED This field contains the OTC trade flag.
	otcTrdFlg_2	CE	o	0..1	Char(2)	DEPRECATED This field contains the OTC trade flag.
	otcTrdFlg_3	CE	o	0..1	Char(2)	DEPRECATED This field contains the OTC trade flag.
	membExclCodOboMs	CE	o	0..1	Char(5)	The "Member ID" of the user who performed a maintenance action on behalf of the order owner. For orders created by M7 as a result of AOT, it is the "Member ID" of the order owner before the AOT has been performed. Conditions: Present if the maintenance step was performed by an admin or a trader user that performed an on behalf action
	partIdCodOboMs	CE	o	0..1	Char(6)	The "User Code" of the user who performed a maintenance action on behalf of the order owner. For orders created by M7 as a result of AOT it is the string "SYSTEM". Conditions: Present if the maintenance step was performed by an admin or a trader user that performed an on behalf action

6.4 TC840 RefData Report

Description	This report contains a list of all members with complete information and appropriate balancing group and user information.
Frequency	Daily
Generation	Triggered by timer
Availability	Market Operations only

6.4.1 TC840 Selection Criteria and Target Group

As this report is for market operations only, it contains information for all members.

6.4.2 TC840 Structural Logic

The TC840 report contains the reference data information which was valid at the time of the report generation.

The main component of the report is the member. For each member, the report states the general member-related information such as its ID, status, contact details or cash limit settings. The member information is then followed by a list of balancing groups which are assigned to this particular member. For each balancing group, the report contains the list of its assigned delivery areas and products. After that, the users belonging to that member and their related information are listed, including their assigned balancing groups, user roles and additional rights.

6.4.3 TC840 Example

Let's assume that the relationships between the entities and their instances are as depicted in the following diagram (users' details, additional rights etc. which appear in the resulting report are not shown).

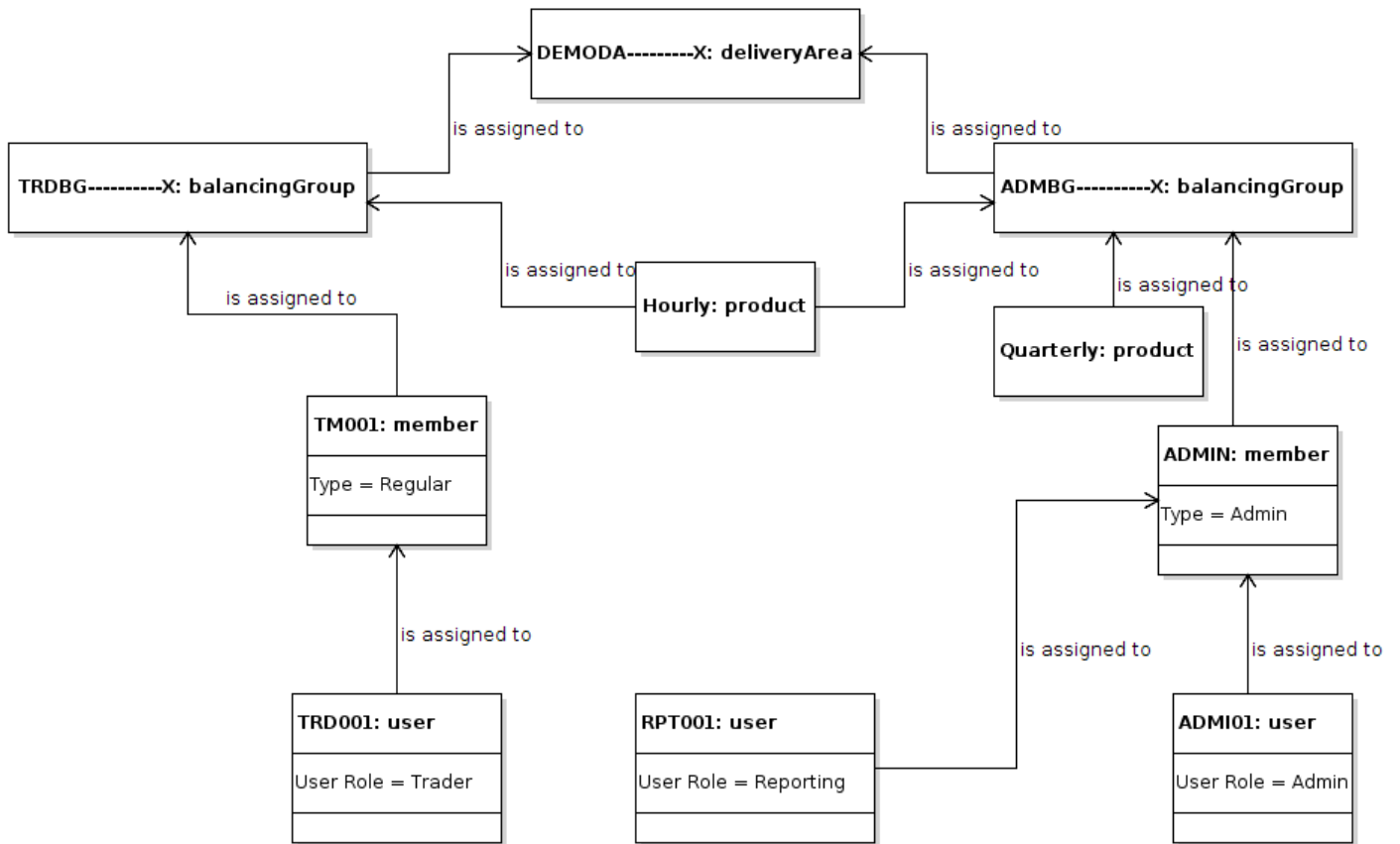


Figure 1: Instance Diagram

The resulting TC840 report:

```

<tc840>
  <member_list>
    <member>
      <idCode>ADMIN</idCode>
      <name>Demo Market Operations</name>
      <status>ACTI</status>
      <type>ADM</type>
      <cashLimit_list></cashLimit_list>
      <balGrp_list>
        <balGrp>
          <balGrp>ADMBG-----X</balGrp>
          <status>ACTI</status>
          <name>Admin Balancing Group</name>
          <otcTrading>N</otcTrading>
          <assignedTso>
            <assignedTso>DEMOMA-----X</assignedTso>
          </assignedTso>
          <assignedProduct>
            <product>Hourly</product>
          </assignedProduct>
          <assignedProduct>
            <product>Quarterly</product>
          </assignedProduct>
        </balGrp>
      </balGrp_list>
    </member>
  </member_list>
</tc840>

```

```
</user_list>
  <user>
    <idCode>ADMI01</idCode>
    <loginId>M7ADMI01</loginId>
    <name>Jeremy Kyle</name>
    <status>ACTI</status>
    <email>Jeremy.Kyle@demo.market.operations.com</email>
    <defaultBalGrp>ADMBG-----X</defaultBalGrp>
    <assignedBalGrp>
      <balGrp>ADMBG-----X</balGrp>
    </assignedBalGrp>
    <role>AD</role>
    <additionalRight>
    <additionalRight>
      <right>API</right>
    </additionalRight>
      <right>ASA</right>
    </additionalRight>
    <additionalRight>
      <right>REF</right>
    </additionalRight>
  </user>
  <user>
    <idCode>RPT001</idCode>
    <loginId>M7RPRT01</loginId>
    <name>Marianna Mrkvickova</name>
    <status>ACTI</status>
    <email>Marianna.Mrkvickova@demo.market.operations.com</email>
    <defaultBalGrp>ADMBG-----X</defaultBalGrp>
    <assignedBalGrp>
      <balGrp>ADMBG-----X</balGrp>
    </assignedBalGrp>
    <role>RE</role>
  </user>
</user_list>
</member>
<member>
  <idCode>TM001</idCode>
  <name>Trading Company</name>
  <status>ACTI</status>
  <type>REG</type>
  <cashLimit_list></cashLimit_list>
  <balGrp_list>
    <balGrp>
      <balGrp>TRDBG-----X</balGrp>
      <status>ACTI</status>
      <name>Demo Balancing Group</name>
      <otcTrading>Y</otcTrading>
      <assignedTso>
        <assignedTso>DEMODA-----X</assignedTso>
      </assignedTso>
      <assignedProduct>
        <product>Hourly</product>
      </assignedProduct>
    </balGrp>
  </balGrp_list>
  <user_list>
    <user>
      <idCode>TRD001</idCode>
      <loginId>M7TRD001</loginId>
      <name>Peter Chytry</name>
      <status>ACTI</status>
      <email>Peter.Chytry@trading.company.com</email>
      <defaultBalGrp>TRDBG-----X</defaultBalGrp>
```

```

<assignedBalGrp>
  <balGrp>TRDBG-----X</balGrp>
</assignedBalGrp>
<role>TR</role>
<additionalRight>
  <right>API</right>
</additionalRight>
<additionalRight>
  <right>ASA</right>
</additionalRight>
<additionalRight>
  <right>CAP</right>
</additionalRight>
</user>
</user_list>
</member>
</tc840>

```

6.4.4 TC840 Structure

XML Tag	Type	m/o	No.	Data Type	Short description
tc840	SE	m	1	Structure	TC840 Weekly Member Maintenance
rptHdr	SE	m	1	Structure	
exchNam	CE	m	1	Char(6)	The name of the exchange the report was created for.
envText	CE	m	1	Char(1)	The technical environment where the report was generated. Valid values: D: Development A: Acceptance S: Simulation P: Production
rptCod	CE	m	1	Char(5)	The naming code of the XML report. Valid values: TC540 TC810 TC820 TC840
rptNam	CE	m	1	Char(53)	The XML report name
rptFlexKey	CE	o	0..1	Char(14)	DEPRECATED This field contains the Report Flexible Key.
mbrId	CE	o	0..1	Char(5)	This field contains the Member Identifier.
membLglNam	CE	o	0..1	Char(40)	The market area. Valid values: A valid market area (short name)

XML Tag		Type	m/o	No.	Data Type	Short description
	rptPrntEffDat	CE	m	1	Date	The print effective date of the XML report. All data in the report refers to this trading day.
	rptPrntEffTim	CE	o	0..1	Time	DEPRECATED This field contains the effective time of the printed report.
	rptPrntRunDat	CE	m	1	Date	The run date of the XML report. This is the day when the report was created.
member_list		SE	m	1	Structure	
	member	SE	m	1..n	Structure	
	idCode	CE	m	1	Char(5)	Member ID code User ID coded
	name	CE	m	1	Char(32)	Member name, Balancing Group name, User name
	status	CE	m	1	Char(4)	Member status, Balancing group status, User status. Valid values: ACTI - Member/Balancing group/User is active DELE - Member/Balancing group/User is deleted SUSP - Member/Balancing group/User is suspended
	type	CE	m	1	Char(3)	Member type ADM - Admin REG - Regular BRK - Broker
	department	CE	o	0..1	Char(64)	Member address - department Conditions: Present if the information was provided
	street	CE	o	0..1	Char(64)	Member address: street Conditions: Present if the information was provided
	city	CE	o	0..1	Char(64)	Member address: city Conditions: Present if the information was provided
	postCode	CE	o	0..1	Char(16)	Member address: postal code Conditions: present if the information was provided
	country	CE	o	0..1	Char(64)	Member address: country
	trdCntcName1	CE	o	0..1	Char(64)	Member trading contact: Name 1
	trdCntcPhone1	CE	o	0..1	Char(64)	Member trading contact: Phone 1
	trdCntcName2	CE	o	0..1	Char(64)	Member trading contact: Name 2
	trdCntcPhone2	CE	o	0..1	Char(64)	Member trading contact: Phone 2

XML Tag		Type	m/o	No.	Data Type	Short description
	clrCntcName1	CE	o	0..1	Char(5)	Member clearing contact: Name 1 Conditions: Present if the information was provided
	clrCntcPhone1	CE	o	0..1	Char(5)	Member clearing contact: Phone 1 Conditions: Present if the information was provided
	clrCntcName2	CE	o	0..1	Char(5)	Member clearing contact: Name 2 Conditions: Present if the information was provided
	clrCntcPhone2	CE	o	0..1	Char(5)	Member clearing contact: Phone 2 Conditions: Present if the information was provided
	cashLimit_list	SE	m	1	Structure	
	iniLimit	SE	o	0..n	Structure	Conditions: Present if a cash limit for the member was defined
	value	CE	m	1	Long	Member initial cash limit
	decShft	CE	m	1	Integer	The decimal shift of the limit Valid values: Always 2.
	currTypCod	CE	m	1	Char(3)	Currency of the limit. Valid values: A valid ISO code
	validFrom	CE	o	0..1	Date	The first date from which the initial cash limit is applicable.
	validTo	CE	o	0..1	Date	The last date from which the initial cash limit is applicable.
	limitId	CE	m	1	Long	The internal identifier of a limit.
	revisionNo	CE	m	1	Integer	The internal revision value of a limit.
	externalLimitId	CE	o	0..1	Long	The external identifier of a limit. Conditions: present if the limit was entered via upload.
	externalVersion	CE	o	0..1	Long	The external version of a limit. Conditions: present if the limit was entered via upload.
	cashLimitType	CE	m	1	Char(1)	Type of limit. Valid values: I - Internal limit E- External limit
	balGrp_list	SE	m	1	Structure	
	balGrp	SE	m	1..n	Structure	Conditions: Present if a balancing group has been assigned to the member
	balGrp	CE	m	1	Char(32)	Balancing Group for which an assignment Member-BG or User-BG exists.

XML Tag		Type	m/o	No.	Data Type	Short description
	status	CE	m	1	Char(4)	Member status, Balancing group status, User status. Valid values: ACTI - Member/Balancing group/User is active DELE - Member/Balancing group/User is deleted SUSP - Member/Balancing group/User is suspended
	name	CE	m	1	Char(32)	Member name, Balancing Group name, User name
	otcTrading	CE	m	1	Char(1)	If OTC trading for balancing group is allowed or not. Valid values: Y - Yes, OTC trading is enabled. N - No, OTC trading is not enabled.
	assignedTso	SE	m	1..n	Structure	
	tso	CE	m	1	Char(4)	The short name of a delivery area
	assignedProduct	SE	m	1..n	Structure	
	product	CE	m	1	Char(32)	The name of the product.
	user_list	SE	m	1	Structure	
	user	SE	m	1..n	Structure	Conditions: Present if the member has at least one user
	idCode	CE	m	1	Char(6)	Member ID code / User ID code
	loginId	CE	m	1	Char(8)	Login ID of the user. Valid values: A valid login ID of the user. Example: CXTRAD01
	name	CE	m	1	Char(32)	Member name, Balancing Group name, User name
	status	CE	m	1	Char(4)	Member status, Balancing group status, User status. Valid values: ACTI - Member/Balancing group/User is active DELE - Member/Balancing group/User is deleted SUSP - Member/Balancing group/User is suspended
	email	CE	m	1	Char(32)	E-Mail-Address of the user
	defaultBalGrp	CE	m	1	Char(32)	Default Balancing Group of the user.
	lastLogin	CE	o	0..1	DateTime	Last login of the user. 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 Conditions: Present if the user has logged in

XML Tag					Type	m/o	No.	Data Type	Short description
				applicationId	CE	o	0..1	Char(255)	Application ID which is available for the user at the time of the report generation. Conditions: Present if the user has logged in
				applicationVer	CE	o	0..1	Char(32)	The version of the application which is available for the user at the time of the report generation. Conditions: Present if the the last login contained this information
				assignedBalGrp	SE	o	0..n	Structure	Conditions: Present if a balancing group has been assigned to the user
				balGrp	CE	m	1	Char(32)	Balancing Group for which an assignment Member-BG or User-BG exists.
				role	CE	m	1	Char(2)	Assigned user role If member type = Admin: AD - Admin CL - Clearing RE - Reporting SA - Sales SE - Settlement If member type = Regular: BU - Balancing User DV - Data Vendor RE - Reporting TR - Trader If member type = Broker: BR - Broker RE - Reporting
				additionalRight	SE	o	0..n	Structure	Conditions: Present if the user has at least one additional right
				right	CE	m	1	Char(2)	Assigned additional user rights If role = Admin: API - Public API ASA - Allow System Access CAP - Capacity Info REF - Reference Data GUI SAD - Superadmin

							TRC - Trade Recall and Trade Cancellation
							Short description
XML Tag	Type	m/o	No.	Data Type			
					If role = Sales:		
					API - Public API		
					ASA - Allow System Access		
					CAP - Capacity Info		
					If role = Settlement:		
					API - Public API		
					ASA - Allow System Access		
					If role = Balancing User:		
					API - Public API		
					ONB - On Behalf		
					RTR - Regular Trading		
					If role = Data Vendor:		
					API - Public API		
					ASA - Allow System Access		
					CAP - Capacity Info		
					If role = Trader:		
					API - Public API		
					ASA - Allow System Access		
					CAP - Capacity Info		
					MAM - Market Maker		
					ONB - On Behalf		
					RON - Read Only		
					If role = Broker:		
					AOT - Allow Own Trading		
					API - Public API		
					ASA - Allow System Access		
					CAP - Capacity Info		
					ONB - On Behalf		
					RON - Read Only		

1. After a disconnection event from XBID, M7 calculates the missing order history based on information received about currently active and hibernated remote orders, as well as matched trades. In a few scenarios, some maintenance actions performed by XBID will not be included in the report, e.g. when an order had been hibernated prior to its deletion by XBID, the hibernation action will not appear in TC540. Another very rare scenario would be when M7 sends a request to XBID, but it is disconnected before receiving a response. This is because not all of the information may be retrieved from XBID ex-post. For remote orders, the report contains only the maintenance actions performed by XBID rather than local M7 maintenance actions. Remote orders for which M7 has not received a response due to a disconnection event from XBID and which have not resulted in a trade, will not be reported.↩