

**EUREX**



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**Eurex Clearing XML Reports – Reference Manual**

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## **1 Introduction**

This document describes all the reports distributed for Eurex derivatives trading & derivatives clearing and European Energy Exchange (EEX) derivatives.

This document is intended for the staff dealing with reports. The purpose of the Eurex Clearing XML Reports – Reference Manual is

- to explain the content of the reports, and
- to describe each report in detail.

Additional information related to generic text reports is included.

Please note that all Eurex derivatives trading, derivatives clearing and EEX derivatives reports are provided exclusively via the Common Report Engine.

With the introduction of C7 release 3.0, new C7 reports are distributed to Eurex members in accordance with the functionalities covered by the latest software version used.

For areas which are not yet covered by C7, the reports are generated in Eurex Classic as before.

EEX members continue to obtain reports from Eurex Classic. This document describes both kinds of reports.

---



## 2 XML Reports Concepts used by Eurex

In this chapter the main concepts of the XML Reports offered by Eurex are explained.

### 2.1 Eurex Terminology

Throughout the Eurex XML Reports documentation, specific terms are used to refer to certain objects known to the Eurex system. To avoid misunderstandings the most important terms are described in this paragraph.

The term **product** refers to a set of options or futures contracts, all based on the same specific underlying security or other value (an underlying), that have been admitted to trading at the Eurex Exchanges (e.g., futures on the German Stock Index DAX, options on the registered stock of BMW). A product is identified by its product Id, e.g. "FGBL".

The term **underlying** is, in each case, the point of reference for the product (e.g., the underlying of the product FDAX is the German Stock Index DAX; the underlying of the product options on the registered stock of BMW is the registered stock of BMW).

A **futures contract** is uniquely defined with the fields product Id, contract expiration month and contract expiration year. An **option contract** is uniquely defined with the fields product Id, contract class code, contract expiration month, contract expiration year, strike price (or contract exercise price) and version number.

A **futures combination** is uniquely defined by its two future contract legs. Both legs share the same product.

A **strategy** is uniquely defined by its strategy type and up to four legs, each determined by a buy/sell indicator, an option or futures contract specification, a strategy leg underlying price and a strategy leg volume.

A **flexible option** is uniquely defined by its product Id, contract class code, contract expiration date, strike price, version number, exercise style (european/american option) and settlement type (cash/physical).

A **flexible future** is uniquely defined by its product Id, contract expiration date and settlement type.

### 2.2 XML Report Layout

The XML Report layout consists of the basic elements structures, structure members and data types.

#### 2.2.1 Structures

Structures are ordered collections of structure members.

They may contain fields and/or substructures as members, forming a structure tree. On top level (the root of each structure tree) there is the main report structure.

Most structures are defined as a part of one report. Structures used in several reports are called common structures.

---

Naming conventions for structures are:

<i>reportName</i>	Main structure of a report
<i>reportName***Grp</i>	Sub structure of a report
<i>reportName***KeyGrp</i>	Sub structure of a report which contains key fields

## 2.2.2 Structure Members

A structure member is either a field or another (sub-)structure. A structure member may be enriched by attributes to define report specific properties.

Fields are defined by their data type and share the name of their data type. Substructures may occur once or multiple times in a structure. The name of a substructure member is equal to the substructure name.

Each field and structure occurs at a specific place in the sequence of fields in the substructure tree of a report. Substructure can represent an exception, in the sense that they can occur multiple times.

Structure members may be mandatory or optional. Optional members may be omitted in the XML report.

## 2.2.3 Data Types

Data Types describe context-independent properties of a field, like its format and length. The format of a data type may be alphanumeric, numeric or signed numeric.

These properties are independent of the report where a field with this data type occurs. Since a field in a structure must have the same name as its data type, this implies that two fields with the same name always have the same data type.

## 2.2.4 Rules for creating the XML Structure

### 2.2.4.1 Main Report Structure

The report XML structure is enclosed in the tag

```
<reportName>
  <reptHeader>
    ...
  </reptHeader>
  <reportNameGrp>
    ...
  </reportNameGrp>
</reportName>
```

### 2.2.4.2 Substructures

Substructures are written as follows:

---

```
<structureName>  
    ...  
</structureName>
```

The structure members occur in the sequence as they are defined in the XML Report layout. Optional members may be omitted, if they contain no data.

In case of a multiple occurrence, the <structureName> element is repeated.

### 2.2.4.3 Field Values

Field values are written as

```
<fieldName>fieldValue</fieldName>
```

or, if no value is given for a mandatory field,

```
<fieldName/>
```

Optional fields are omitted if no value is given.

Alphanumeric field values are written to the XML Report with their complete field length.

Examples:

```
<prodId>OSMI</prodId>
```

```
<ordrText>430-11172 </ordrText>
```

Numeric values with precision 0 are written in the format DD...D without leading zeroes (D denotes a digit 0, 1, ..., 9).

Example:

```
<sumTrnLngQty>558</sumTrnLngQty>
```

Numeric values with precision > 0 are written in the format DD...D.D...D, where the number of trailing digits is given by the precision.

Example:

```
<valPerTick>1.0000</valPerTick>
```

Signed numeric values are prefixed with a plus ('+') or minus ('--') sign.

Example:

```
<sumPrmVmarAmnt>-88880.00</sumPrmVmarAmnt>
```

### 2.2.5 Rules for Text Reports

The text reports created from the XML reports serve to display the contained data in a human readable format. Only the XML reports are suitable for automatic processing.

**Eurex strongly advises against any form of text report processing, e.g. by parsing data from the text report content.**

The following sections describe some generic rules how the layout of the text reports is determined from the XML report structure.

---

### 2.2.5.1 Generic Text Report Structure

The creation of generic text reports uses the following rules:

- The global layout of a generic text report is determined by the XML report data structure.
- Data rows are shown in the sequence defined in the XML report.
- Fields are shown in the sequence defined in the XML report.
- Column widths are determined by the maximum of heading length and data field length.
- Column headings are written into one line.
- Spacing between columns is always one.
- Underlines (indicating the column width) are provided for the field width of the first row.
- Lines are wrapped, if they are longer than 132 characters.
- Starting position for wrapped lines is one character indented from second field on the first line.

### 2.2.5.2 Field Values

The display of field values adheres to the following rules:

- The field value display is determined by the field specific format and the specific report context.
- The field column heading is determined by the field, dependent of the report context.
- Alphanumeric values are displayed left justified with the original value retrieved from the XML Report data. Depending on the specific report, values from the XML reports are mapped to some decode in the text report.
- Numeric values are displayed right justified according to their field specific display format with the original value retrieved from the XML Report data.

The specific rules for numeric values are

- The decimal separator is a point.
- No leading zeroes are displayed.
- All decimal digits given by the field precision are displayed (e.g. 1.200 for precision 3).
- "Minus signs" are written as prefix or suffix of the number, or as long/short indicator.
- It is possible to have a thousand separator for the text format (e.g. 12,345,678.90).

## 2.3 Common Report Engine

The Common Report Engine is the exclusive source for report files and theoretical price files for Eurex trading participants, Eurex clearing members and participants of the EEX Derivatives Market. It is an FTP solution based on an SFTP report server that allows participants to easily retrieve all of their reports from a single source.

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All transactional and participant specific reports are available in a participant-specific directory structure. Non-transactional and non-participant specific reports and files are available in the public area. Such reports are tagged as **CRE Area : public** in this manual .

The Common Report Engine can be accessed via leased line connectivity or via the internet.

In order to access the Common Report Engine, a specific user account for the Common Reporting Engine must be setup and a public key has to be uploaded in the Member Section of the Eurex website ([www.eurex.com/ec-en](http://www.eurex.com/ec-en)).

Please note that reports will only be generated for participants if an activated Common Report Engine user account exists.

The participant is responsible for the user account setup on the Common Report Engine for all markets applicable.

Detailed information to the Common Report Engine is provided in the Common Report Engine User Guide on the Eurex Homepage:

[www.eurex.com/ec-en/](http://www.eurex.com/ec-en/) > Tech > c7 > System documentation (<https://www.eurex.com/ec-en/technology/c7/system-documentation-c7>)

---

### 3 Introduction to XML Reports

#### 3.1 XML Report Characteristics

The XML report descriptions contain the following information:

<b>Description</b>	A textual description of the functional contents of the report.
<b>Frequency</b>	The frequency or the specific events at which the report is created.
<b>Availability</b>	The group of members (e.g. clearing members, trading members) to which the report is available. Please refer to <i>section 3.2</i> for a detailed description of report availability.
<b>XML Report Structure</b>	A description of the composition of groups and tags that are used with the XML report. Underlined items represent groups; the contained tags are identified by indent level. Additional information is provided on the cardinality of subgroups. Please refer to <i>section 3.3</i> for a description of cardinalities.
<b>M/O</b>	A usage code to indicate whether a report tag is mandatory or optional. Please refer to <i>section 3.4</i> for a detailed description.
<b>Text Report Heading</b>	<p>The heading of each tag when printed in a text report. The heading depends on the tag, but may be defined different in a specific report context. Tags bound together in a group may be concatenated under one heading.</p> <p>If the text report heading is marked “(XML only)”, the tag content is not written into the text report.</p>
<b>Text Report Structure</b>	<p>A generic description of the layout that is used with the text report. Each text report field is printed once with his heading and the generic text format which is used to display the value.</p> <p>Alphanumeric values are filled up with X, according to the field length. Numeric values are filled up with 9, together with thousand separators, decimal points and signs if applicable.</p> <p><b>Please remark that the layout of text reports may be subject to change without further notice.</b></p>

---

### 3.2 Report Availability

Reports are created and available to different groups of members.

Available for	Description
clearing and trading members	Each trading member receives a report containing its individual data. Each clearing member receives a report containing his individual data and the data of its associated trading members.
trading members only	Each trading member receives a report containing its individual data.
clearing members only	Each clearing member receives a report containing his individual data and the data of its associated trading members.
all members	Each member receives the report containing identical data. <u>Please note</u> that such reports do not have a member specific header.

Table 3.1 - Report Availability

### 3.3 Structure Cardinality

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

The XML report descriptions contains a cardinality information for each structure in the form

structure

or

structure, repeated *cardinality* times:

Cardinality	Description
(none)	Substructure occurs exactly one time
<i>m</i>	Substructure occurs exactly <i>m</i> times
<i>m ... n</i>	Substructure occurs minimal <i>m</i> , maximal <i>n</i> times
<i>m ... variable</i>	Substructure occurs <i>m</i> to any number times

Table 3.2 - Structure Cardinality Descriptors

### 3.4 Usage Code

The XML report descriptions contain usage codes for each tag. These codes provide information on whether a tag is mandatory or optional. *Table 3.3* below lists all applicable usage codes and provides a description.

Usage Code	Explicit	Field Usage Description
m	mandatory	Tag occurs always (but may contain an empty string)
o	optional	Tag may be omitted

Table 3.3 - Field Usage Codes



## 4 XML Report Descriptions

The description of the XML Reports and Tags in this document is based on the configuration

CONFIG\_IDENTIFIER ERep8.0.0 JIRA-1007020  
 CONFIG\_DATE 2021-10-22 06:57

### 4.1 CA Capital Adjustment

#### 4.1.1 CA752 Capital Adjustment Positions Overview

**Description** This C7 report contains all changes of contract specifications for existing regular and LEPO series as well as contract specifications of new series that are added after capital adjustments. In the case of a capital adjustment, the system generates new contract versions. Adjusted series have their existing version number incremented by 1. Newly created series contracts have the version number 0. The displayed series information is sorted by underlying and by type of capital adjustment.

The report is available in xml- and csv-format.

In addition the report contains information on flexible contracts.

The report is available for EUREX/ECAG Members.

**Frequency** Capital adjustment.

**Availability** This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### ca752

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

ca752Grp, repeated 0 ... variable times:

ca752KeyGrp

membClgldCod	m	Clearing Member
<u>ca752Grp1</u> , repeated 1 ... variable times:		
<u>ca752KeyGrp1</u>		
membExchldCod	m	Exchange Member
<u>ca752Grp2</u> , repeated 1 ... variable times:		
<u>ca752KeyGrp2</u>		
undrldCod	m	UnderlyingSecurityld
undrldLngNam	m	
secuRFac	m	R-Factor
<u>ca752Grp3</u> , repeated 1 ... variable times:		
<u>ca752KeyGrp3</u>		
currTypCod	m	Product Currency
accountName	m	Account
prodld	m	Product
<u>ca752Grp4</u> , repeated 1 ... variable times:		
positionld	m	Position ID
currSetlmtPrc_1	o	
equalPmt	o	Equalization Payment
valDate	o	Value Date
<u>ca752Rec</u> , repeated 1 ... variable times:		
bfrAfrDec	m	
<u>cntrldGrpSC7</u> , repeated 0 ... 1 times:		
cntrClasCod	o	
prodld	m	
<u>cntrDtlGrpC7</u>		
cntrExpMthDat	o	
cntrExpYrDat	o	
cntrExpDat	o	
cntrExercisePrice	o	
flxCntrSynProdld	o	
cntrVersNo	o	
exerStylTyp	o	
settlTyp	o	
trdUnt	o	TradingUnit
packageld	o	Unique Id for baskets
posnLng	m	PosnLng
posnSht	m	PosnSht

---

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**Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CA752.

#### 4.1.2 CA770 Account Maintenance

Description	<p>This C7 report provides an overview of account settings at the start of day, any account setting changes and end of day account settings. It is arranged by clearing member, exchange member, clearing house and account name.</p> <p>The report is available in xml- and csv-format.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p>
Frequency	Daily.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### ca770

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### ca770Grp, repeated 0 ... variable times:

##### ca770KeyGrp

membClgldCod	m	Clearing Member
--------------	---	-----------------

##### ca770Grp1, repeated 1 ... variable times:

##### ca770KeyGrp1

membExchldCod	m	Exchange Member
---------------	---	-----------------

##### ca770Grp2, repeated 1 ... variable times:

##### ca770KeyGrp2

clgHselnd2	m	Clearing House
accountName	m	AccountName

##### ca770Grp3, repeated 1 ... variable times:

##### ca770KeyGrp3

typeOfRecord	m	Type of Record
updDat	o	Upd Date
updTim	o	Upd Time

initrUsrLgn	o	Initiator User Login Name
initrPartSmbL	o	Initiator Participant Symbol
apprUserLgn	o	Approver User Login Name
apprPartSmbL	o	Approver Participant Symbol
fourEyesIndictr	o	4 EP Indicator
maintOperation	o	Operation
<u>ca770Rec</u> , repeated 1 ... variable times:		
accountType	m	
accountSubType	m	
accountDescr	o	
riskNettingUnit	m	
poolId	m	Pool ID
autoCloseOut	o	Auto Close Out Flag
useZeroCostQuantity	o	Use ZCQ Flag
<u>ca770actMktRec</u> , repeated 0 ... variable times:		
actingMarket	m	Assigned Acting Market
actingMarketStatus	m	Status of Acting Market

### **Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CA770.

## 4.2 CB Clearing Position and Transactions

### 4.2.1 CB001 Product and Price Report

Description	The product and price report contains information for all Eurex products and their prices as defined in the Eurex price list. The report is available for EUREX/ECAG Members.
Frequency	Daily.
Availability	This report is available for all members.
CRE Area	Public.

#### XML Report Structure

#### M/O Text Report Heading

##### cb001

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### cb001Grp, repeated 0 ... variable times:

##### cb001KeyGrp

exchIdCod	o	Exch
-----------	---	------

##### cb001Grp1, repeated 1 ... variable times:

##### cb001KeyGrp1

prodTypIdX	o	Prod Type
------------	---	-----------

##### cb001Grp2, repeated 1 ... variable times:

##### cb001KeyGrp2

prodSeg	o	Prod Segm
prodSegName	o	(XML only)

##### cb001Grp3, repeated 1 ... variable times:

##### cb001KeyGrp3

prodId	o	Prod ID
prodLngNam	o	Prod Name

cb001Grp4, repeated 1 ... variable times:

cb001KeyGrp4

feeIndTyp                    o    Fee Type

cb001Grp5, repeated 1 ... variable times:

cb001KeyGrp5

trnTyp                      o    Trans Type

cb001Grp6, repeated 1 ... variable times:

cb001KeyGrp6

trdTyp                      o    Trad Type

cb001Rec, repeated 1 ... variable times:

acctTypGrpX                o    AC  
valdFrmPast                o    Valid from  
valdToPast                 o    Valid to  
standFeePast               o    Std HistFee  
redFeePast                 o    Red HistFee  
thresHoldPast             o    Thld Hist  
redFeePast2                o    (XML only)  
thresHoldPast2            o    (XML only)  
redFeePast3                o    (XML only)  
thresHoldPast3            o    (XML only)  
redFeePast4                o    (XML only)  
thresHoldPast4            o    (XML only)  
valdFrmPres                o    Valid from  
valdToPres                 o    Valid to  
standFeePres               o    Std PresFee  
redFeePres                 o    Red PresFee  
thresHoldPres             o    Thld Pres  
redFeePres2                o    (XML only)  
thresHoldPres2            o    (XML only)  
redFeePres3                o    (XML only)  
thresHoldPres3            o    (XML only)  
redFeePres4                o    (XML only)  
thresHoldPres4            o    (XML only)  
valdFrmFut                 o    Valid from  
valdToFut                  o    Valid to  
standFeeFut                o    Std FutFee  
redFeeFut                  o    Red FutFee  
thresHoldFut              o    Thld Fut  
redFeeFut2                 o    (XML only)  
thresHoldFut2             o    (XML only)

---

- redFeeFut3                   o   (XML only)
- thresHoldFut3              o   (XML only)
- redFeeFut4                   o   (XML only)
- thresHoldFut4              o   (XML only)
- currTypCod                  o   Curr

**Text Report Structure**

Exch

----

XXXX

```
Prod Prod Prod Prod          Fee
Type Segm  ID Name           Type
-----
XXXX XXXX XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
```

```
Trn Trd Ac Valid Valid Std   Red   Thld Valid Valid Std   Red   Thld Valid Valid Std   Red   Thld Cur
Typ Typ  from to   PastFee PastFee Past from to   PresFee PresFee Pres from To   FutFee FutFee Fut
-----
XXX  X XX 999999 999999 99999.99 99999.99 999999 999999 999999 99999.99 99999.99 999999 999999 999999 99999.99 99999.99 999999 XXX
```



#### 4.2.2 CB012 Account Statement

Description	<p>This C7 report lists the opening positions in the option series and futures for flexible and standard contracts, the daily position movements at a transaction level and the up to date positions in the individual accounts of the exchange member. For each transaction, the report contains the variation margin payments for futures contracts, the premiums on options calculated in the "traditional" way and the variation margins for "futures-style" settled options.</p> <p>The report displays detailed position data according to currency, account and product. Premiums and variation margins are added per series of an option class (Call/Put) or a futures contract. Totals are calculated per product and account in product currency.</p> <p>The report is available in xml- and csv-format.</p> <p>In addition the report contains information on flexible contracts.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p>
Frequency	Daily.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb012

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### cb012Grp, repeated 0 ... variable times:

##### cb012KeyGrp

membClgldCod	m	CIMbr
--------------	---	-------

##### cb012Grp1, repeated 1 ... variable times:

##### cb012KeyGrp1

membExchldCod	m	ExMbr
---------------	---	-------

##### cb012Grp2, repeated 1 ... variable times:

##### cb012KeyGrp2

currTypCod	m	Currency
------------	---	----------

cb012Grp3, repeated 1 ... variable times:

cb012KeyGrp3

accountName m Account

cb012Grp4, repeated 1 ... variable times:

cb012KeyGrp4

prodTypId m ProdType

prodId m Prod

prodExchAff o

ticSiz o Tick Size

ticVal o TickVal

cb012Grp5, repeated 1 ... variable times:

cb012KeyGrp5

cb012CntrDtlClassGrp

cntrClasCod o Contract Detail

prodId m

cntrExpMthDat o

cntrExpYrDat o

cntrExpDat o

cntrExercisePrice o

flxCntrSynProdId o SynP

cntrVersNo o

exerStylTyp o

settlTyp o

packageld o

lstSetlmtPrc\_1 o SetlImPrc

currSetlmtPrc\_1 o

secuTrdUntNo o TradingUnit

cb012Rec, repeated 1 ... variable times:

c7TransactionIdentificationGroup

TransactionId o

TransactionIdSuffix o

ParentTransactionId o

ParentTransactionIdSuffix o

relatedTransactionId o

positionId m

UTI m

trnDat o Transaction Date

trnTim o Transaction Time

trnDatCet o Transaction Date CET

trnTimCet o Transaction Time CET

---

buyCod	o	B
opnClsCod	o	O
trnLngQty	o	MovLng
trnShtQty	o	MovSht
netQty	o	NetQty
trnPrc	o	StlPrc/Prc
prmVmarAmnt	o	PremVarMar
mkToMktTick	o	Mk2Mkt
rateIdentifier	o	
residual	o	
prelimFlg	o	
ordOriginFirm	o	External Member
beneficiary	o	
membExchldCod	o	Exchange Member
partldCod	o	Participant
membExchldCodObo	o	ExMbrObo
partldCodObo	o	
trnTyp	o	TrnTyp
trnAdjStsCod	o	
trnHistInd	o	H
Text1	o	Text 1
Text2	o	Text 2
Text3	o	Text 3
firmTrdld	o	Members Own Reference ID
<u>originTradingSystemData</u>		
origExchld	o	OrigExc
origTrdMatchld	o	
origTrdDat	o	OrigTrdDat
origTrdTim	o	OrigTrdTim
origTrdDatCet	o	OrigTrdDatCet
origTrdTimCet	o	OrigTrdTimCet
trdTyp	o	TrT
TrdPubInd	o	Deferred Publication Flag
origTradeld	o	
origClOrdld	o	
origRpdOrdNo	o	OrigRpdOrdNo
origOrderCategory	o	
origOrderType	o	
origMLegRptTyp	o	
origTotNumTrdRpts	o	

origStratInstrTyp	o	
origStrategyLinkId	o	
strategyType	o	Strategy Type
strategySubType	o	Strategy Sub Type
sumTrnLngQty	o	Total per Contract
sumTrnShtQty	o	
sumCntrPrmVmarAmnt	o	
sumProdPrmVmarAmnt	o	Total Per Product
sumAcctPrmVmarAmnt	o	Total Per Account

### **Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CB012.

### 4.2.3 CB013 Account Statement - ECC

Description	<p>This C7 report lists the opening positions in the option series and futures for flexible and standard contracts include the product MIC ID (Market Identification Code), the daily position movements at a transaction level and the up to date positions in the individual accounts of the exchange member. For each transaction, the report contains the variation margin payments for futures contracts, the premiums on options calculated in the "traditional" way and the variation margins for "futures-style" settled options.</p> <p>The report displays detailed position data according to currency, account and product. Premiums and variation margins are added per series of an option class (Call/Put) or a futures contract. Totals are calculated per product and account in product currency.</p> <p>The report is available in xml- and csv-format.</p> <p>In addition the report contains information on flexible contracts.</p> <p>The report is available for EEX/ECC Members.</p>
Frequency	Daily.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb013

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### cb013Grp, repeated 0 ... variable times:

##### cb013KeyGrp

membClgldCod	m	CIMbr
--------------	---	-------

##### cb013Grp1, repeated 1 ... variable times:

##### cb013KeyGrp1

membExchldCod	m	ExMbr
---------------	---	-------

##### cb013Grp2, repeated 1 ... variable times:

##### cb013KeyGrp2

currTypCod	m	Currency
------------	---	----------

cb013Grp3, repeated 1 ... variable times:

cb013KeyGrp3

accountName m Account

cb013Grp4, repeated 1 ... variable times:

cb013KeyGrp4

prodTypId m ProdType

prodId m Prod

prodExchAff o

productMIC o ProductMIC

ticSiz o Tick Size

ticVal o TickVal

cb013Grp5, repeated 1 ... variable times:

cb013KeyGrp5

cb013CntrDtlClassGrp

cntrClasCod o Contract Detail

prodId m

cntrExpMthDat o

cntrExpYrDat o

cntrExpDat o

cntrExercisePrice o

flxCntrSynProdId o SynP

cntrVersNo o

exerStylTyp o

settlTyp o

packageld o

1stSetlmtPrc\_1 o SetlmPrc

currSetlmtPrc\_1 o

secuTrdUntNo o TradingUnit

cb013Rec, repeated 1 ... variable times:

c7TransactionIdentificationGroup

TransactionId o

TransactionIdSuffix o

ParentTransactionId o

ParentTransactionIdSuffix o

relatedTransactionId o

positionId m

UTI m

trnDat o Transaction Date

trnTim o Transaction Time

trnDatCet o Transaction Date CET

---

trnTimCet	o	Transaction Time CET
buyCod	o	B
opnClsCod	o	O
trnLngQty	o	MovLng
trnShtQty	o	MovSht
netQty	o	NetQty
trnPrc	o	StlPrc/Prc
prmVmarAmnt	o	PremVarMar
mkToMktTick	o	Mk2Mkt
rateIdentifier	o	
residual	o	
prelimFlg	o	
ordOriginFirm	o	External Member
beneficiary	o	
membExchldCod	o	Exchange Member
partldCod	o	Participant
membExchldCodObo	o	ExMbrObo
partldCodObo	o	
trnTyp	o	TrnTyp
trnAdjStsCod	o	
trnHistInd	o	H
Text1	o	Text 1
Text2	o	Text 2
Text3	o	Text 3
firmTrdld	o	Members Own Reference ID
<u>originTradingSystemData</u>		
origExchld	o	OrigExc
origTrdMatchld	o	
origTrdDat	o	OrigTrdDat
origTrdTim	o	OrigTrdTim
origTrdDatCet	o	OrigTrdDatCet
origTrdTimCet	o	OrigTrdTimCet
trdTyp	o	TrT
TrdPubInd	o	Deferred Publication Flag
origTradeId	o	
origClOrdId	o	
origRpdOrdNo	o	OrigRpdOrdNo
origOrderCategory	o	
origOrderType	o	
origMLegRptTyp	o	

origTotNumTrdRpts	o	
origStratInstrTyp	o	
origStrategyLinkId	o	
strategyType	o	Strategy Type
strategySubType	o	Strategy Sub Type
sumTrnLngQty	o	Total per Contract
sumTrnShtQty	o	
sumCntrPrmVmarAmnt	o	
sumProdPrmVmarAmnt	o	Total Per Product
sumAcctPrmVmarAmnt	o	Total Per Account

### **Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CB013.



#### 4.2.4 CB165 Eurex Fee Statement

Description	This report contains all daily transaction fees (except Late Closing Fees) and all fee adjustments. The report is available for EUREX/ECAG Members.
Frequency	Daily.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

#### cb165

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### cb165Grp, repeated 0 ... variable times:

##### cb165KeyGrp

membClgldCod	o	CIMbr
--------------	---	-------

##### cb165Grp1, repeated 1 ... variable times:

##### cb165KeyGrp1

membExchldCod	o	ExMbr
---------------	---	-------

##### cb165Grp2, repeated 1 ... variable times:

##### cb165KeyGrp2

exchldCod	o	Exch
-----------	---	------

##### cb165Grp3, repeated 1 ... variable times:

##### cb165KeyGrp3

currTypCod	o	Curr
------------	---	------

##### cb165Grp4, repeated 1 ... variable times:

##### cb165KeyGrp4

feeAdjInd	o	(XML only)
-----------	---	------------

##### cb165Grp5, repeated 1 ... variable times:

##### cb165KeyGrp5

acctTypGrpX	o	Ac
-------------	---	----

##### cb165Grp6, repeated 1 ... variable times:

cb165KeyGrp6

acctTyp36Grp o Account Name

cb165Grp7, repeated 1 ... variable times:

cb165KeyGrp7

prodTypIdX o Prod Type

cb165Grp8, repeated 1 ... variable times:

cb165KeyGrp8

prodId o Contract

ipsId o (XML only)

cb165Grp9, repeated 1 ... variable times:

cb165KeyGrp9

sortFeeTyp o (XML only)

cb165Grp10, repeated 1 ... variable times:

cb165KeyGrp10

feeIndTyp o Fee-Text

cb165Rec, repeated 1 ... variable times:

cntrDtlClassGrpX, repeated 0 ... 1 times:

cntrClasCod o Contract

cntrDtlGrpXXX, repeated 0 ... 1 times:

cntrExpDayDat o

cntrExpMthDat o

cntrExpYrDat o

cntrExerPrcX o (XML only)

cntrVersNoX o

trnTyp o TT

trdTyp o TrdT

trdNCATyp o NCATrdT

partIdCod o Trader

buyCod o B

opnClsCod o OC

trdMtchPrcX o MatchPrice

trnIdNoX o TrnNo

trnIdSfxNoX o SuffixNo

trnIdNoPnt o (XML only)

trnIdSfxNoPntX o (XML only)

trdQtyX o TrdQuantity

trnFeeAmntX o Fee Amount

trnDat o TrnDat

trnTim o TrnTime

ordrTypCod o O

ordrNoX	o	(XML only)
textX	o	(XML only)
custTextX	o	CustomerText
userOrdrNumX	o	UserOrderNo
rebQty	o	(XML only)
textSegInpX	o	(XML only)
mkrTkrCod	o	MT
origOrdrNoX	o	OrigOrderNo
origTrnDat	o	OrigTrnDat
origTrnTim	o	OrigTrnTime
exerStylTyp	o	ES
setlTypCod	o	ST
flexIdCod	o	FlexID
combTypCod	o	CT
instSubTypCod	o	(XML only)
thresHoldX	o	Threshold
resiDual	o	Residual
trdSessFlag	o	(XML only)
unredFeeAmnt	o	UnreducedFee
notQty	o	Notional
notCurrTypCod	o	Ncur
packageId	o	Package ID
sumTrdQtyX	o	Total per Fee Type
sumRebQty	o	
sumFeeIndTypAmntX	o	Total per Fee Type
sumProdTrnFeeAmntX	o	(XML only)
sumProdTypFeeAmntX	o	Total per Product Type
sumAcctTrnFeeAmntX	o	Total per Account
sumCurrTrnFeeAmntX	o	Total per Currency
<u>sumExchFeeGrp</u> , repeated 0 ... 1 times:		
<u>sumExchFeeRec</u> , repeated 0 ... variable times:		
exchNam	o	
currTypCod	o	
sumExchFeeAmnt	o	
<u>sumMembFeeGrp</u> , repeated 0 ... 1 times:		
<u>sumMembFeeRec</u> , repeated 0 ... variable times:		
exchNam	o	
currTypCod	o	
sumMembFeeAmnt	o	

---

**Text Report Structure**

ClMbr ExMbr Exch Curr Ac Account Name Prod Type

-----  
XXXX XXXX XXX XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX

Contract	TT	Trader	B	OC	MT	MatchPrice	TrnNo	SuffixNo	TrdQuantity	FeeAmount
FeeText	TrnDat	TrnTime	O	TrdT	NCATrdT	CustomerText		UserOrderNo		
OrigOrderNo		OrigTrnDat	OrigTrnTime	ES	ST	FlexID	CT	Threshold	Residual	
UnreducedFee	Notional		NCur	Package	ID					

-----  
XXXX X 99-XXX-9999 99999 999 XXXXXX X X X 999999999,999999999 XXXXXXXXXXXXXXXXXXXX 999999999 99999999999,99999+ 999999999,99+  
XXXXXXXXXXXXXXXXXXXXXXXXXXXX 99-99-99 99:99:99 X X XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  
XXXXXXXXXXXXXXXXXXXXXXXXXXXX 99-99-99 99:99:99 X X XXXXXXXXXXXXX X 9999999999,999999 9999999999,999999999+  
9999999999,99+ 99999999999,999999+ XXX XXXXXXXXXXXXXXXXXXXXXXX

-----  
Total per Fee Type: 9999999999,999999+ 9999999999,99+

-----  
Total per Product Type: 9999999999,99+

-----  
Total per Account: 9999999999,99+

-----  
Total per Currency: 9999999999,99+

#### 4.2.5 CB167 Late Closing Fees

Description	<p>This report displays the Late Closing Fees incl. the respective details to the zero cost quantity. The Late Closing Fee is charged when position closing adjustments are entered after the defined time limit and the quantity of the entered position closing adjustment exceeds the defined zero cost quantity.</p> <p>This report is organized by member, account and contract. It lists all member positions for products for which a late closing fee in the corresponding currency is charged. For every contract, fee relevant transactions entered before and after the time limit are shown separately. The time limit indicates the time from which position closings for positions resulting from the previous business day are chargeable. The field RESULT ZERO COST QTY shows the zero cost quantity for the next business day. If the amount is negative, the fee is calculated and the zero cost quantity is zero.</p> <p>The report is available for EUREX/ECAG Members.</p>
Frequency	Daily.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb167

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### cb167Grp, repeated 0 ... variable times:

##### cb167KeyGrp

membClgldCod	o	CIMbr
--------------	---	-------

##### cb167Grp1, repeated 1 ... variable times:

##### cb167KeyGrp1

membExchldCod	o	ExMbr
---------------	---	-------

##### cb167Grp2, repeated 1 ... variable times:

##### cb167KeyGrp2

exchldCod	o	Exch
-----------	---	------

cb167Grp3, repeated 1 ... variable times:

cb167KeyGrp3

currTypCod o Curr

cb167Grp4, repeated 1 ... variable times:

cb167KeyGrp4

acctTypGrpX o Ac

cb167Grp5, repeated 1 ... variable times:

cb167KeyGrp5

acctTyp36Grp o Account Name

cb167Grp6, repeated 1 ... variable times:

cb167KeyGrp6

prodId o Prod

trnDat o Business Date

cb167Grp7, repeated 1 ... variable times:

cb167KeyGrp7

sortFeeTyp o (XML only)

prodTypIdX o PrTp

cb167Rec, repeated 1 ... variable times:

cntrIdGrpX, repeated 0 ... 1 times:

cntrClasCod o Contract

prodId o

cntrDtlGrpXX, repeated 0 ... 1 times:

cntrExpMthDat o

cntrExpYrDat o

cntrExerPrcX o (XML only)

cntrVersNoX o

feeCalcTimLG o T

feeCalcTim o Time

zerCostQty o ZCQ

posnTrnTrdAdjVol o TrdAdj

posnTrnGivUpVol o GiveUp

posnTrnTakUpVol o TakeUp

posnTrnOthVol o Other

netZerCstQty o NetZCQ

clsAdjQty o ClsAdj

resZerCstQty o ResZCQ

feeIndTyp o (XML only)

feeAmnt o Fee Amount

packageId o (XML only)

sumProdFeeAmnt o Total per Product

---

sumCurrFeeAmnt	o	Total per Currency
<u>sumExchFeeGrp</u> , repeated 0 ... 1 times:		
<u>sumExchFeeRec</u> , repeated 0 ... variable times:		
exchNam	o	
currTypCod	o	
sumExchFeeAmnt	o	
<u>sumMembFeeGrp</u> , repeated 0 ... 1 times:		
<u>sumMembFeeRec</u> , repeated 0 ... variable times:		
exchNam	o	
currTypCod	o	
sumMembFeeAmnt	o	

**Text Report Structure**

```
ClMbr ExMbr Exch Curr Ac Account Name          Prod PrTp Business Date
-----
XXXXX XXXXX XXXX XXX XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX XXXX 9999-99-99
```

```
Contract      T Time ZCQ      TrdAdj  GiveUp  TakeUp  Other  NetZCQ  ClsAdj  ResZCQ  Fee Amount
-----
X XXXX XXX-9999 99999 X 99:99 9999999999 9999999999- 9999999999- 9999999999 9999999999- 9999999999- 9999999999,99+
-----
Total per Product:                                     9999999999,99+
-----
Total per Currency:                                     9999999999,99+
```

#### 4.2.6 CB169 LP Rebates

Description	This monthly report provides information about the Liquidity Provider Rebates. The report is available for EUREX/ECAG Members.
Frequency	Monthly.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb169

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### cb169Grp, repeated 0 ... variable times:

##### cb169KeyGrp

membClgldCod	o	CIMbr
--------------	---	-------

##### cb169Grp1, repeated 1 ... variable times:

##### cb169KeyGrp1

membExchldCod	o	ExMbr
---------------	---	-------

##### cb169Grp2, repeated 1 ... variable times:

##### cb169KeyGrp2

exchldCod	o	Exch
-----------	---	------

##### cb169Grp3, repeated 1 ... variable times:

##### cb169KeyGrp3

currTypCod	o	Curr
------------	---	------

##### cb169Grp4, repeated 1 ... variable times:

##### cb169KeyGrp4

prodld	o	Prod
ipsld	o	IPS
strFulfillld	o	SfF
bscReqlld	o	BaR
pckReqlld	o	PaR



sprdQuald	o	SpQ
szQuald	o	SzQ
rfqRspld	o	RFQ
liqClslld	o	LiC
strePresld	o	StP
mmold	o	MMO
euEnld	o	EuE

cb169Grp5, repeated 1 ... variable times:

cb169KeyGrp5

sortFeeTyp	o	(XML only)
------------	---	------------

cb169Grp6, repeated 1 ... variable times:

cb169KeyGrp6

acctTypGrpX	o	AC
-------------	---	----

cb169Grp7, repeated 1 ... variable times:

cb169KeyGrp7

acctTyp36Grp	o	Account Name
--------------	---	--------------

cb169Rec, repeated 1 ... variable times:

feeIndTyp	o	Fee Type
trdQty	o	Volume
rebQty	o	Reb rel Vol
feeCapAmnt	o	Refund Amount
feeRolMmAmnt	o	(XML only)
feeStrMmAmnt	o	(XML only)
feePckMmAmnt	o	(XML only)
feeSprdMmAmnt	o	(XML only)
feeSzMmAmnt	o	(XML only)
feeRfqMmAmnt	o	(XML only)
feeStrsMmAmnt	o	(XML only)
feeEuEnMmAmnt	o	(XML only)
fullRebVol	o	Rebated Vol
sumFeeIndTypTrdQty	o	Total per Fee Type
sumFeeIndTypRebQty	o	
sumFeeIndTypFeeCapAmnt	o	
sumFeeIndTypFeeRolMmAmnt	o	(XML only)
sumFeeIndTypFeeStrMmAmnt	o	(XML only)
sumFeeIndTypFeePckMmAmnt	o	(XML only)
sumFeeIndTypFeeSprdMmAmnt	o	(XML only)
sumFeeIndTypFeeSzMmAmnt	o	(XML only)
sumFeeIndTypFeeRfqMmAmnt	o	(XML only)
sumFeeIndTypFeeStrsMmAmnt	o	(XML only)

---

sumFeeIndTypFeeEuEnMmAmnt	o	(XML only)
sumFeeIndTypFullRebVol	o	
sumProdTrdQty	o	Total per Product
sumProdRebQty	o	
sumProdFeeCapAmnt	o	
sumProdFeeRoIMmAmnt	o	(XML only)
sumProdFeeStrMmAmnt	o	(XML only)
sumProdFeePckMmAmnt	o	(XML only)
sumProdFeeSprdMmAmnt	o	(XML only)
sumProdFeeSzMmAmnt	o	(XML only)
sumProdFeeRfqMmAmnt	o	(XML only)
sumProdFeeStrsMmAmnt	o	(XML only)
sumProdFeeEuEnMmAmnt	o	(XML only)
sumProdFullRebVol	o	
sumCurrTrdQty	o	Total per Currency
sumCurrRebQty	o	
sumCurrFeeCapAmnt	o	
sumCurrFeeRoIMmAmnt	o	(XML only)
sumCurrFeeStrMmAmnt	o	(XML only)
sumCurrFeePckMmAmnt	o	(XML only)
sumCurrFeeSprdMmAmnt	o	(XML only)
sumCurrFeeSzMmAmnt	o	(XML only)
sumCurrFeeRfqMmAmnt	o	(XML only)
sumCurrFeeStrsMmAmnt	o	(XML only)
sumCurrFeeEuEnMmAmnt	o	(XML only)
sumCurrFullRebVol	o	
<u>sumExchFeeGrp</u> , repeated 0 ... 1 times:		
<u>sumExchFeeRec</u> , repeated 0 ... variable times:		
exchNam	o	
currTypCod	o	
sumExchFeeAmnt	o	
<u>sumMembFeeGrp</u> , repeated 0 ... 1 times:		
<u>sumMembFeeRec</u> , repeated 0 ... variable times:		
exchNam	o	
currTypCod	o	
sumMembFeeAmnt	o	

---

**Text Report Structure**

ClMbr ExMbr Exch Curr Prod IPS Sfl BaR PaR SpQ SzQ RFQ StP LiC MMO EuE Ac Account Name

-----  
XXXXX XXXXX XXXX XXX XXXX XXXX X X X X X X X X X X XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Fee Type	Volume	Reb rel Vol	Rebated Vol	Refund Amount
XXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999999	999999999	999999999	999999999.99

Total per Fee Type: 999999999 999999999 999999999 999999999.99

Fee Type	Volume	Reb rel Vol	Rebated Vol	Refund Amount
XXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999999	999999999	999999999	999999999.99

Total per Fee Type: 999999999 999999999 999999999 999999999.99

Total per Product: 999999999 999999999 999999999 999999999.99

Total per Currency: 999999999 999999999 999999999 999999999.99

#### 4.2.7 CB179 Monthly Rebate Report

Description	This monthly report provides information about the volume rebates and the Revenue Sharing Program. The report is available for EUREX/ECAG Members.
Frequency	Monthly.
Availability	This report is available for clearing and trading members.

##### XML Report Structure

##### M/O Text Report Heading

##### cb179

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### cb179Grp, repeated 0 ... variable times:

##### cb179KeyGrp

membClgldCod	o	CIMbr
--------------	---	-------

##### cb179Grp1, repeated 1 ... variable times:

##### cb179KeyGrp1

membExchldCod	o	ExMbr
---------------	---	-------

##### cb179Grp2, repeated 1 ... variable times:

##### cb179KeyGrp2

rebTyp	o	Rebate Type
--------	---	-------------

##### cb179Grp3, repeated 1 ... variable times:

##### cb179KeyGrp3

exchldCod	o	Exch
-----------	---	------

##### cb179Grp4, repeated 1 ... variable times:

##### cb179KeyGrp4

currTypCod	o	Curr
------------	---	------

##### cb179Grp5, repeated 1 ... variable times:

##### cb179KeyGrp5

prodRebGrpId	o	(XML only)
prodRebGrpIdName	o	ProdGroup

partIdCod	o	(XML only)
<u>cb179Grp6</u> , repeated 1 ... variable times:		
<u>cb179KeyGrp6</u>		
prodTypIdX	o	PrTp
<u>cb179Grp7</u> , repeated 1 ... variable times:		
<u>cb179KeyGrp7</u>		
sortFeeTyp	o	(XML only)
<u>cb179Grp8</u> , repeated 1 ... variable times:		
<u>cb179KeyGrp8</u>		
prodSeg	o	Product Segment
prodSegName	o	(XML only)
<u>cb179Rec</u> , repeated 1 ... variable times:		
feeIndTyp	o	Fee Type
prodId	o	Prod ID
liqClsId	o	LiC
trdQty	o	Volume
prodSegFeeAmnt	o	Total Fee
prodRebGrpVol	o	(XML only)
rebAmnt	o	Product Group Rebate
netFeeAmnt	o	Net Fee after Rebate
rebQty	o	Rebate rel Volume
revProgNam	o	Program Name
revRef	o	Refund
fullRebVol	o	Rebated Volume
membGrpIdCod	o	(XML only)
sumProdSegQty	o	
sumProdSegRebQty	o	
sumProdSegFeeAmnt	o	
sumProdSegRebAmnt	o	
sumProdSegNetFeeAmnt	o	
sumProdSegRevRefAmnt	o	
sumProdSegFullRebVol	o	
sumProdTypFeeAmnt	o	
sumProdGrpIdQty	o	Total per Product Group
sumProdRebGrpIdQty	o	
sumProdRebGrpIdProdSegFeeAmnt	o	
sumProdRebGrpVol	o	
sumProdRebGrpIdRebAmnt	o	
sumProdRebGrpIdNetFeeAmnt	o	
sumProdRebGrpIdRevRefAmnt	o	

---

sumProdRebGrpIdFullRebVol	o	
sumCurrProdSegFeeAmnt	o	Total per Currency
sumCurrRebAmnt	o	
sumCurrNetFeeAmnt	o	
sumCurrRevRefAmnt	o	
sumCurrFullRebVol	o	

**Text Report Structure**

```

ClMbr ExMbr Rebate Type      Exch  Curr      ProdGroup
-----
XXXX XXXXX Product Group Rebates  XXXX  XXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
    
```

```

Prod Prod Li      Rebate rel Prod Group  Rebated      Product Group  Net Fee
Seg  ID Cl          Fee Type      Volume      Volume Reb Volume  Volume  Total Fee      Rebate after Rebate
-----
XXXX X              9999999999 9999999999      9999999999 999999999.99 -999999999.99 999999999.99
XXXX X              9999999999 9999999999      9999999999 999999999.99 -999999999.99 999999999.99
-----
XXXX      XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 9999999999 9999999999      9999999999 999999999.99 -999999999.99 999999999.99
-----
Total per Product Group:      9999999999 9999999999 9999999999 9999999999 999999999.99 -999999999.99 999999999.99
    
```

```

-----
Total per Currency:      999999999.99 -999999999.99 999999999.99
-----
    
```

Revenue Sharing Programs

```

ClMbr ExMbr Rebate Type      Exch  Curr PrTp
-----
XXXXX XXXXX Revenue Sharing Programs  XXXX  XXX  XXXX
    
```

```

Program name      Refund
-----
XXXXXXXXXXXXXXXXXXXX -9999999999.99
XXXXXXXXXXXXXXXXXXXX -9999999999.99
-----
Total per Prod Type:  -9999999999.99
-----
Total per Currency:  -9999999999.99
-----
    
```

#### 4.2.8 CB182 Monthly OTC CCP Fee Statement

Description	<p>The monthly OTC CCP Fee Statement provides the following OTC CCP fee components per member ID on a monthly basis:</p> <ul style="list-style-type: none"> <li>- transaction fees</li> <li>- manual fee adjustments</li> <li>- rebates according to incentive program</li> </ul> <p>This report is available for clearing members (CM) only The report is available for EUREX/ECAG Members.</p>
Frequency	Monthly.
Availability	This report is available for clearing members only.

#### XML Report Structure

#### M/O Text Report Heading

##### cb182

##### rptHdr

exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membld	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	

##### cb182Grp, repeated 0 ... variable times:

##### cb182KeyGrp

membClgldCod	m	CM
--------------	---	----

##### cb182Grp1, repeated 1 ... variable times:

##### cb182KeyGrp1

exchldCod	m	Exch
-----------	---	------

##### cb182Grp2, repeated 1 ... variable times:

##### cb182KeyGrp2

blngldCod	m	BillingID
-----------	---	-----------

##### cb182Grp3, repeated 1 ... variable times:

##### cb182KeyGrp3

trdMemb	m	MbrID
---------	---	-------

##### cb182Grp4, repeated 1 ... variable times:

##### cb182KeyGrp4

currTypCod	m	FeeCur
------------	---	--------

cb182Grp5, repeated 1 ... variable times:

cb182KeyGrp5

prodGrpNam m ProdGroup

cb182Grp6, repeated 1 ... variable times:

cb182KeyGrp6

acctTyp36Grp m Account

cb182Grp7, repeated 1 ... variable times:

cb182KeyGrp7

prodIdX m ProductID

cb182Rec, repeated 1 ... variable times:

prodLngNam	o	(XML only)
verId	o	(XML only)
serId	o	(XML only)
trnTyp2	o	TraType
isinCod	o	(XML only)
trdIdB	o	TrdID
calDat	o	CalDat
trdDat	o	TrdDat
clrCurrTypCod	o	CICur
trdNomVal	o	TrdNominal
ecbExchRat	o	ExchangeRate
modelTyp	o	MT
rebLevInPerc	o	RbL
feeTypCodX	o	Fee Type
feeAdjInd	o	Man
membPropCtpyIdCod	o	CouPa
buyCod	o	B/S
novDat	o	NovDat
strDat	o	StartDat
matDatType	o	MatDat
dayMat	o	DayMat
otcTrdGrp	o	OTCGroup
ytMClearedNot	o	YtMClearedNotional
addTxt	o	Additional Information
feeReb	o	Fee/Rebate
grpIdCod	o	GroupingID
sumFeeProdId	m	Total per Product ID
sumFeeAcctTypGrp	m	Total per Account
sumProdGrp	m	Total per Product Group
sumFeeCurrTypCod	m	Total per Fee Currency

---



sumMembTrdFeeGrp, repeated 1 ... variable times:

sumMembTrdFeeRec, repeated 0 ... variable times:

trdMemb	m	Total per Member ID
currTypCod	m	
sumTrdMembAmnt	m	

sumBllngldFeeGrp, repeated 1 ... variable times:

sumBllngldFeeRec, repeated 0 ... variable times:

currTypCod	m	Total per Billing ID
sumBllngldAmnt	m	

sumMembClgFeeGrp, repeated 0 ... 1 times:

sumMembClgFeeRec, repeated 0 ... variable times:

currTypCod	m	Total per CM
sumClgAmnt	m	

**Text Report Structure**

```
CM  Exch BillingID                MbrID FeeCur ProdGroup Account
-----
XXXX XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX XXX  XXXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

ProductID TraType TrdID          CalDat  TrdDat  ClCur TrdNominal      ExchangeRate MT RbL          Fee/Rebate
FeeType   Man CouPa B/S NovDat  StartDat  MatDat  DayMat OTCGroup  YtMClearedNotional Additional Information
GroupingID

-----
XXXXXXXXXX XXX  XXXXXXXXXXXXXXXXXXXX XX          XXXXXXXX XXX  99999999999999.99 9999999,99999 XX 999          999999999.99+
XXXXXXXXXXXXXXXXX X  XXXXX X  XXXX-XX-XX XXXX-XX-XX XXXX-XX-XX 99999 XXXXXXXXXXXX 99999999999999.99 XXXXXXXXXXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

-----
Total per Product ID:                999999999.99+
-----
Total per Account:                    999999999.99+
-----
Total per Product Group                999999999.99+
-----
Total per Fee Currency (XXX):         999999999.99+
-----
Total per Member ID (XXX)             999999999.99+
-----
Total per Billing ID (XXX)             999999999.99+
-----
Total per CM (XXX)                    999999999.99+
-----
```

#### 4.2.9 CB185 Daily OTC CCP Fee Statement

Description	This report shows the daily booking fees including booking fees for high turnover fees. The report is available for EUREX/ECAG Members.
Frequency	Daily.
Availability	This report is available for clearing members only.

<u>XML Report Structure</u>	<u>M/O</u>	<u>Text Report Heading</u>
-----------------------------	------------	----------------------------

cb185

rptHdr

exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membld	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	

cb185Grp, repeated 0 ... variable times:

cb185KeyGrp

membClgldCod	m	CM
--------------	---	----

cb185Grp1, repeated 1 ... variable times:

cb185KeyGrp1

exchldCod	m	Exch
-----------	---	------

cb185Grp2, repeated 1 ... variable times:

cb185KeyGrp2

blngldCod	m	BillingID
-----------	---	-----------

cb185Grp3, repeated 1 ... variable times:

cb185KeyGrp3

trdMemb	m	MbrID
---------	---	-------

cb185Grp4, repeated 1 ... variable times:

cb185KeyGrp4

currTypCod	m	FeeCur
------------	---	--------

cb185Grp5, repeated 1 ... variable times:

cb185KeyGrp5

prodGrpNam	m	ProdGroup
------------	---	-----------

cb185Grp6, repeated 1 ... variable times:

cb185KeyGrp6

acctTyp36Grp m Account

cb185Grp7, repeated 1 ... variable times:

cb185KeyGrp7

prodIdX m ProductID

cb185Rec, repeated 1 ... variable times:

prodLngNam o (XML only)

verId o (XML only)

serId o (XML only)

trnTyp2 o TraType

isinCod o (XML only)

trdIdB o TrdID

trdDat o TrdDat

clrCurrTypCod o CICur

trdNomVal o TrdNominal

ecbExchRat o ExchangeRate

feeTypCodX o Fee Type

feeAdjInd o Man

membPropCtpyIdCod o CouPa

buyCod o B/S

novDat o NovDat

strDat o StartDat

matDatType o MatDat

dayMat o DayMat

otcTrdGrp o OTCGroup

addTxt o Additional Information

feeReb o Fee/Rebate

grpIdCod o GroupingID

sumFeeProdId m Total per Product ID

sumFeeAcctTypGrp m Total per Account

sumProdGrp m Total per Product Group

sumFeeCurrTypCod m Total per Fee Currency

sumMembTrdFeeGrp, repeated 1 ... variable times:

sumMembTrdFeeRec, repeated 0 ... variable times:

trdMemb m Total per Member ID

currTypCod m

sumTrdMembAmnt m

sumBllngIdFeeGrp, repeated 1 ... variable times:

sumBllngIdFeeRec, repeated 0 ... variable times:

currTypCod m Total per Billing ID

---

sumBlIngIdAmnt m  
sumMembClgFeeGrp, repeated 0 ... 1 times:  
sumMembClgFeeRec, repeated 0 ... variable times:  
currTypCod m Total per CM  
sumClgAmnt m

**Text Report Structure**

```
CM Exch BillingID MbrID FeeCur ProdGroup Account
-----
XXXX XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX XXX XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

ProductID TraType TrdID TrdDat ClCur TrdNominal ExchangeRate Fee/Rebate
FeeType Man CouPa B/S NovDat StartDat MatDat DayMat OTCGroup YtMClearedNotional Additional Information
GroupingID
-----
XXXXXXXXXX XXX XXXXXXXXXXXXXXXXXXX XXXXXXXXXXX XXX 99999999999999.99 999999,99999 99999999,99+
XXXXXXXXXXXXXXXXXX X XXXXX X XXXX-XX-XX XXXX-XX-XX XXXX-XX-XX 99999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Total per Product ID: 999999999,99+
-----
Total per Account: 999999999,99+
-----
Total per Product Group: 999999999,99+
-----
Total per Fee Currency (XXX): 999999999,99+
-----
Total per Member ID (XXX) 999999999,99+
-----
Total per Billing ID (XXX) 999999999,99+
-----
Total per CM (XXX) 999999999,99+
-----
```

#### 4.2.10 CB187 Monthly Rebates Overview

Description	This monthly report shows all rebates per product. It includes the Trade Size Related Savings, Trader Development Program rebates, volume rebates and Market Making rebates. The report is available for EUREX/ECAG Members.
Frequency	Monthly.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb187

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### cb187Grp, repeated 0 ... variable times:

##### cb187KeyGrp

membClglldCod	m	CIMbr
---------------	---	-------

##### cb187Grp1, repeated 0 ... variable times:

##### cb187KeyGrp1

membExchldCod	m	ExMbr
---------------	---	-------

##### cb187Grp2, repeated 1 ... variable times:

##### cb187KeyGrp2

exchldCod	m	Exch
-----------	---	------

##### cb187Grp3, repeated 1 ... variable times:

##### cb187KeyGrp3

currTypCod	m	Cur
------------	---	-----

##### cb187Grp4, repeated 1 ... variable times:

##### cb187KeyGrp4

acctTypGrpX	m	Ac
-------------	---	----

##### cb187Grp5, repeated 1 ... variable times:

##### cb187KeyGrp5

acctTyp36Grp	m	Account Name
--------------	---	--------------

cb187Grp6, repeated 1 ... variable times:

cb187KeyGrp6

prodGrpNam                    m    PrGp

cb187Grp7, repeated 1 ... variable times:

cb187KeyGrp7

prodTypIdX                    m    PrTp

cb187Grp8, repeated 1 ... variable times:

cb187KeyGrp8

prodId                        m    PrID

prodRebGrpId                o    (XML only)

prodRebGrpIdName         o    ProdGroup

cb187Grp9, repeated 1 ... variable times:

cb187KeyGrp9

sortFeeTyp                    m    (XML only)

cb187Grp10, repeated 1 ... variable times:

cb187KeyGrp10

feeIndTyp                    m    Fee Type

cb187Grp11, repeated 1 ... variable times:

cb187KeyGrp11

fulfillId                    m    MM

strFulfillId                m    SF

cb187Rec, repeated 1 ... variable times:

tsrsRec

rebQtyX                    o    TSRS/Reb relevant Volume

feeOverl                    o    TSRS/Fee Overall

feeAftGivSavReb o

fullRebVol                o    TSRS/Fully rebated Volume

savReb                    o    TSRS/Savings/Rebate

feeAftSavReb o    TSRS/Fee after Sav/Reb

savRebPct                o    TSRS/Savings (in %) Overall

tdpRebRec

rebQtyX                    o    TDP Rebate/Reb relevant Volume

feeOverl                    o    TDP Rebate/Fee Overall

feeAftGivSavReb o    TDP Rebate/Fee after given Sav/Reb

fullRebVol                o    TDP Rebate/Fully rebated Volume

savReb                    o    TDP Rebate/Savings/Rebate

feeAftSavReb o    TDP Rebate/Fee after Sav/Reb

savRebPct                o    TDP Rebate/Savings (in %) Overall

volRebRec

rebQtyX                    o    Volume Rebate/Reb relevant Volume

---

	feeOverl	o	Volume Rebate/Fee Overall
Reb	feeAftGivSavReb	o	Volume Rebate/Fee after given Sav/
	fullRebVol	o	Volume Rebate/Fully rebated Volume
	savReb	o	Volume Rebate/Savings/Rebate
	feeAftSavReb	o	Volume Rebate/Fee after Sav/Reb
	savRebPct	o	Volume Rebate/Savings(in %) Overall
	<u>mmRebRec</u>		
	rebQtyX	o	MM Rebate/Reb relevant Volume
	feeOverl	o	MM Rebate/Fee Overall
	feeAftGivSavReb	o	MM Rebate/Fee after given Sav/Reb
	fullRebVol	o	MM Rebate/Fully rebated Volume
	savReb	o	MM Rebate/Savings/Rebate
	feeAftSavReb	o	MM Rebate/Fee after Sav/Reb
	savRebPct	o	MM Rebate/Savings (in %) Overall
	<u>totRec</u>		
	rebQtyX	o	
	feeOverl	o	TOTAL/Fee Overall
	feeAftGivSavReb	o	
	fullRebVol	o	TOTAL/Fully rebated Volume
	savReb	o	TOTAL/Savings/Rebate
	feeAftSavReb	o	TOTAL/Fee after Sav/Reb
	savRebPct	o	TOTAL/Savings (in %) Overall
	<u>sumProdFeeRebGrp</u>		
	<u>sumProdFeeRebRec</u> , repeated 0 ... variable times:		
	sumProdSavFeeAmnt	o	Total Savings per Product:
	sumProdPctSav	o	Savings in % per Product:
	sumProdFeeAmntX	o	Total Fee per Product:
	<u>sumAcctFeeRebGrp</u>		
	<u>sumAcctFeeRebRec</u> , repeated 0 ... variable times:		
	sumAcctSavFeeAmnt	o	Total Savings per Account:
	sumAcctPctSav	o	Savings in % per Account:
	sumAcctFeeAmnt	o	Total Fee per Account:
	<u>sumCurrFeeRebGrp</u>		
	<u>sumCurrFeeRebRec</u> , repeated 0 ... variable times:		
	sumCurrSavFeeAmnt	o	Total Savings per Currency:
	sumCurrPctSav	o	Savings in % per Currency:
	sumCurrFeeAmntX	o	Total Fee per Currency:
	<u>sumMembFeeRebGrp</u>		
	<u>sumMembFeeRebRec</u> , repeated 0 ... variable times:		

---

- currTypCod o
- sumMembSavFeeAmnt o Total Savings per ExMbr in XXX:
- sumMembPctSav o Savings in % per ExMbr:
- sumMembFeeAmnt o Total Fee per ExMbr in XXX:

sumClgMbrFeeRebGrp

sumClgMbrFeeRebRec, repeated 0 ... variable times:

- currTypCod o
  - sumClgMbrSavFeeAmnt o Total Savings per CIMbr in XXX:
  - sumClgMbrPctSav o Savings in % per CIMbr:
  - sumClgMbrFeeAmnt o Total Fee per CIMbr in XXX:
-



**Text Report Structure**

ClMbr ExMbr Exch Cur Ac Account Name PrGp PrTp PrID ProdRebGroup  
-----  
XXXX XXXX XXXX XXX XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXX XXXX XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Fee Type MM SF  
-----  
XXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXX X

	TSRS	TDP Rebate	Volume Rebate	MM Rebate	TOTAL
Reb relevant Volume	999999999999	999999999999	999999999999	999999999999	
Fee Overall	999999999999.99	999999999999.99	999999999999.99	999999999999.99	999999999999.99
Fee after given Sav/Reb		999999999999.99	999999999999.99	999999999999.99	
Fully rebated Volume	99999999999999	99999999999999	99999999999999	99999999999999	99999999999999
Savings/Rebate	-999999999999.99	-999999999999.99	-999999999999.99	-999999999999.99	-999999999999.99
Fee after Sav/Reb	999999999999.99	999999999999.99	999999999999.99	999999999999.99	999999999999.99
Savings (in %) Overall	999.99	999.99	999.99	999.99	999.99

Total Savings per Product: -999999999999.99  
Savings in % per Product: 999.99  
Total Fee per Product: 999999999999.99

Total Savings per Account: -999999999999.99  
Savings in % per Account: 999.99  
Total Fee per Account: 999999999999.99

Total Savings per Currency: -999999999999.99  
Savings in % per Currency: 999.99  
Total Fee per Currency: 999999999999.99

Total Savings per ExMbr in XXX: -999999999999.99  
Savings in % per ExMbr: 999.99  
Total Fee per ExMbr in XXX: 999999999999.99

Total Savings per ClMbr in XXX: -999999999999.99  
Savings in % per ClMbr: 999.99  
Total Fee per ClMbr in XXX: 999999999999.99

TSRS = Trade Size Related Savings

#### 4.2.11 CB189 Monthly Mistrade Fees

Description	This monthly report provides information on Notification of Fees and mistrade fee amounts per trading member. The report is available for EUREX/ECAG Members.
Frequency	Monthly.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb189

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### cb189Grp, repeated 0 ... variable times:

##### cb189KeyGrp

membClgldCod	m	CIMbr
--------------	---	-------

##### cb189Grp1, repeated 1 ... variable times:

##### cb189KeyGrp1

membExchldCod	m	ExMbr
notifOvrw	m	Notification of Fees Overview

##### cb189Grp2, repeated 1 ... variable times:

##### cb189KeyGrp2

currTypCod	m	Currency
------------	---	----------

##### cb189Grp3, repeated 1 ... variable times:

##### cb189KeyGrp3

datNotif	m	Date
----------	---	------

##### cb189Grp4, repeated 1 ... variable times:

##### cb189KeyGrp4

notifNo	o	Notification of Fees
---------	---	----------------------

##### cb189Rec, repeated 1 ... variable times:

acctTypGrpX	o	Ac
odrTypCod	o	OT

prodId	o	ProdID
trnIdNoX	o	Transaction ID
origTrnId	o	OriTrans ID
buyCod	o	B/S
feeOverl	o	Fee Amount
sumNotifFeeAmnt	o	Total per Notification of Fees
sumDatNotifFeeAmnt	o	Total per Date
sumMembFeeAmnt	o	Total per Exchange Member

**Text Report Structure**

Clearing Member: XXXX  
Exchange Member: XXXX  
Notification of Fees Overview: 999999999  
CURRENCY: XXX

Date	Ac	OT	Notification of Fees	ProdID	Transaction ID	OriTrans ID	B/S	Fee Amount
99-99-99	XX	X	XXXXXXXXXXXXXXXX	XXX	XXXXXXXXXXXXXXXX	XXXXXXXX	X	999999.99
Total per Notification of Fees (XXX)								999999.99
Total per Date (XXX)								999999.99
Total per Exchange Member (XXX)								999999.99

#### 4.2.12 CB191 Monthly TES Late Entry Fine

Description	<p>This report shows the business date, the entry time, the approval time of the buyer and the seller, the trade ID, the traded volume and the late entry fee per product.</p> <p>The sum will be shown per product, trader, account, exchange member and clearing member.</p> <p>The report is available for EUREX/ECAG Members.</p>
Frequency	Monthly.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb191

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### cb191Grp, repeated 0 ... variable times:

##### cb191KeyGrp

membClgldCod	o	CIMbr
--------------	---	-------

##### cb191Grp1, repeated 1 ... variable times:

##### cb191KeyGrp1

membExchldCod	o	ExMbr
---------------	---	-------

##### cb191Grp2, repeated 1 ... variable times:

##### cb191KeyGrp2

exchldCod	o	Exch
-----------	---	------

##### cb191Grp3, repeated 1 ... variable times:

##### cb191KeyGrp3

currTypCod	o	Curr
------------	---	------

##### cb191Grp4, repeated 1 ... variable times:

##### cb191KeyGrp4

acctTyp36Grp	o	Account
--------------	---	---------

##### cb191Grp5, repeated 1 ... variable times:

cb191KeyGrp5

partIdCod                    o    Trader

cb191Grp6, repeated 1 ... variable times:

cb191KeyGrp6

prodTypIdX                o    Prod

cb191Rec, repeated 1 ... variable times:

entTimDatCet              o    Business Date

entTimTimCet             o    Entry Time

appTimOfBuyer            o    Approval Buyer

appTimOfSeller           o    Approval Seller

buyCod                    o    B/S

trnIdNo3                  o    Trade ID

feeIndTyp                o    Fee Name

trdVolume                o    Volume

trnFeeAmntX              o    Fee Amount

sumProdTypFeeAmntX      o    Total Fee per Product

sumTrdFeeAmntX          o    Total Fee per Trader

sumAcctTrnFeeAmntX      o    Total Fee per Account

sumMembExchFeeAmntGrp, repeated 0 ... 1 times:

sumMembExchFeeAmntGrpRec, repeated 0 ... variable times:

exchIdCod                m    Exch

currTypCod               m    Curr

sumMembFeeAmnt           m    Total Fee Amount

sumClgMbrFeeAmntGrp, repeated 0 ... 1 times:

sumClgMbrFeeAmntGrpRec, repeated 0 ... variable times:

exchIdCod                m    Exch

currTypCod               m    Curr

sumClgMbrFeeAmnt        m    Total Fee Amount

---

**Text Report Structure**

ClMbr ExMbr Exch Curr Account Trader

-----  
XXXXX XXXX XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXX

Prod Business Date	Entry Time	Approval Buyer	Approval Seller	B/S Trade ID	Fee Name	Volume	Fee Amount
XXXX CCYY-MM-DD	23:59:59:99	23:59:59:99	23:59:59:99	X XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999999999	999999999,99+
XXXX CCYY-MM-DD	23:59:59:99	23:59:59:99	23:59:59:99	X XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999999999	999999999,99+
Total Fee per Product:							999999999,99+

Prod Business Date	Entry Time	Approval Buyer	Approval Seller	B/S Trade ID	Fee Name	Volume	Fee Amount
XXXX CCYY-MM-DD	23:59:59:99	23:59:59:99	23:59:59:99	X XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999999999	999999999,99+
XXXX CCYY-MM-DD	23:59:59:99	23:59:59:99	23:59:59:99	X XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999999999	999999999,99+
Total Fee per Product:							999999999,99+

Total Fee per Trader: 999999999,99+

Total Fee per Account: 999999999,99+

Total Fee per ExMbr XXXXX:

Exch Curr	Total Fee Amount
XXXX XXX	9999999999,99

Total Fee per ClMbr XXXXX:

Exch Curr	Total Fee Amount
XXXX XXX	9999999999,99

#### 4.2.13 CB192 Monthly Fee Statement

Description	This report contains all Eurex transaction fees and rebates. The report is available for EUREX/ECAG Members.
Frequency	Monthly.
Availability	This report is available for clearing and trading members.

##### XML Report Structure

##### M/O Text Report Heading

##### cb192

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### cb192Grp, repeated 0 ... variable times:

##### cb192KeyGrp

membClgldCod	o	CIMbr
--------------	---	-------

##### cb192Grp1, repeated 1 ... variable times:

##### cb192KeyGrp1

membExchldCod	o	ExMbr
---------------	---	-------

##### cb192Grp2, repeated 1 ... variable times:

##### cb192KeyGrp2

exchldCod	o	Exch
-----------	---	------

##### cb192Grp3, repeated 1 ... variable times:

##### cb192KeyGrp3

currTypCod	o	Curr
------------	---	------

##### cb192Grp4, repeated 1 ... variable times:

##### cb192KeyGrp4

acctTypGrpX	o	Ac
-------------	---	----

##### cb192Grp5, repeated 1 ... variable times:

##### cb192KeyGrp5

acctTyp36Grp	o	Account Name
--------------	---	--------------

##### cb192Grp6, repeated 1 ... variable times:

##### cb192KeyGrp6

prodTypIdX	o	ProdType
<u>cb192Grp7</u> , repeated 1 ... variable times:		
<u>cb192KeyGrp7</u>		
prodId	o	Prod ID
<u>cb192Grp8</u> , repeated 1 ... variable times:		
<u>cb192KeyGrp8</u>		
sortFeeTyp	o	(XML only)
<u>cb192Grp9</u> , repeated 1 ... variable times:		
<u>cb192KeyGrp9</u>		
cCorpFlag	o	(XML only)
feeIndCatTyp	o	
<u>cb192Rec</u> , repeated 1 ... variable times:		
feeIndCatAmnt	o	
prodSeg	o	(XML only)
prodSegName	o	(XML only)
sumProdFeeAmnt	o	Total per product
sumProdTypFeeAmntX	o	Total per product type
sumAcctFeeCrtMthAmnt	o	Total fees per account
sumMembFeeCrtMthAmnt	o	(XML only)
<u>sumExchFeeGrp</u> , repeated 0 ... 1 times:		
<u>sumExchFeeRec</u> , repeated 0 ... variable times:		
exchNam	o	
currTypCod	o	
sumExchFeeAmnt	o	
<u>cb192SumExMembGrp</u> , repeated 0 ... 1 times:		
<u>cb192SumExMembRec</u> , repeated 0 ... variable times:		
exchNam	o	Total fees for ExMbr XXXXX/ Exch
currTypCod	o	Total fees for ExMbr XXXXX/ Curr
sumFeeExCrtMthAmnt	o	Total fees for ExMbr XXXXX/ Total Fee
Amount		
<u>cb192SumMembGrp</u> , repeated 0 ... 1 times:		
<u>cb192SumMembRec</u> , repeated 0 ... variable times:		
exchNam	o	Total fees for CIMbr XXXXX/ Exch
currTypCod	o	Total fees for CIMbr XXXXX/ Curr
sumFeeCrtMthAmnt	o	Total fees for CIMbr XXXXX/ Total Fee
Amount		



**Text Report Structure**

ClMbr ExMbr Exch Curr Ac Account Name  
-----  
XXXX XXXX XXX XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Prod Prod	Fee
Type ID	Amount

XXXX  
XXXX  
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999999.99+  
Total per product: 999999999.99+

Total per product type: 999999999.99+

-----  
-----  
Total per account: 999999999.99+

-----  
-----  
Total fees for ExMbr XXXXX:

Exch	Curr	Total Fee Amount
XXXXX	XXX	999999999.99+

-----  
-----  
Total fees for ClMbr XXXXX:

Exch	Curr	Total Fee Amount
XXXXX	XXX	999999999.99+

#### 4.2.14 CB193 Monthly Connections and Services

Description	This report contains the fees for Eurex connections and services charged on a monthly basis. The report is available for EUREX/ECAG Members.
Frequency	Monthly.
Availability	This report is available for clearing and trading members.

##### XML Report Structure

##### M/O Text Report Heading

##### cb193

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### cb193Grp, repeated 0 ... variable times:

##### cb193KeyGrp

membClgldCod	o	Clearing Member
--------------	---	-----------------

##### cb193Grp1, repeated 1 ... variable times:

##### cb193KeyGrp1

membExchldCod	o	Exchange Member
invcNo	o	Invoice Number

##### cb193Grp2, repeated 1 ... variable times:

##### cb193KeyGrp2

currTypCod	o	Currency
------------	---	----------

##### cb193Grp3, repeated 1 ... variable times:

##### cb193KeyGrp3

serv	o	Service
------	---	---------

##### cb193Grp4, repeated 1 ... variable times:

##### cb193KeyGrp4

posDescLevl2	o	POS. DESCR. LEVEL 2
--------------	---	---------------------

##### cb193Grp5, repeated 1 ... variable times:

##### cb193KeyGrp5

posDescLevl3	o	POS. DESCR. LEVEL 3
--------------	---	---------------------

cb193Grp6, repeated 1 ... variable times:

cb193KeyGrp6

posDescLev4                    o    POS. DESCR. LEVEL 4

cb193Rec, repeated 1 ... variable times:

linelId                        o    Line Id

totItemFee                    o    TOTAL PER POS. DESCR. LEVEL 3/

4

sumExchMbrFeeAmntNet	m	Total per Exchange Member (net)
vatRat	m	VAT %
vatAmnt	m	VAT Amount
sumExchMbrFeeAmntGros	m	Total per Exchange Member (gross)

**Text Report Structure**

Clearing Member: XXXXX  
Exchange Member: XXXXX  
Invoice Number: 999999999  
CURRENCY:        XXX

LINE ID	SERVICE	POS. DESCR. LEVEL 2	POS. DESCR. LEVEL 3	POS. DESCR. LEVEL 4
-----				
XXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
TOTAL PER POS. DESCR. LEVEL 3 / 4				999999999.99
Total per Exchange Member (net)				999999999.99
VAT (99.99%)				999999999.99
Total per Exchange Member (gross)				999999999.99

#### 4.2.15 CB196 Daily Overall Fee Summary

Description	This report shows a summary of all Eurex transaction fees of the current day, current month, and previous month for futures, options and flexible contracts. The report is available for EUREX/ECAG Members.
Frequency	Daily.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb196

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### cb196Grp, repeated 0 ... variable times:

##### cb196KeyGrp

membClgldCod	o	CIMbr
--------------	---	-------

##### cb196Grp1, repeated 1 ... variable times:

##### cb196KeyGrp1

membExchldCod	o	ExMbr
---------------	---	-------

##### cb196Grp2, repeated 1 ... variable times:

##### cb196KeyGrp2

exchldCod	o	Exch
-----------	---	------

##### cb196Grp3, repeated 1 ... variable times:

##### cb196KeyGrp3

currTypCod	o	Curr
------------	---	------

##### cb196Grp4, repeated 1 ... variable times:

##### cb196KeyGrp4

acctTypGrpX	o	Ac
-------------	---	----

##### cb196Grp5, repeated 1 ... variable times:

##### cb196KeyGrp5

acctTyp36Grp	o	Account Name
--------------	---	--------------

cb196Grp6, repeated 1 ... variable times:

cb196KeyGrp6

prodTypIdX                    o    PrTp

cb196Grp7, repeated 1 ... variable times:

cb196KeyGrp7

prodId                        o    Prod

cb196Grp8, repeated 1 ... variable times:

cb196KeyGrp8

sortFeeTyp                   o    (XML only)

cb196Rec, repeated 1 ... variable times:

feeIndTyp                    o    Fee Type

sumFeeTypFeePrvDayAmnt oFee Prv DayAmt

sumFeeTypFeeCrtDayAmnt oFee Crt DayAmt

sumFeeTypAdjCrtDayAmnt o Fee Adj CurDay

sumFeeTypFeeCrtMthAmnt o Fee CrtMth Amt

sumFeeTypFeePrvMthAmnt oFee PrvMth Amt

sumFeeTypFeeYtdAmnt o    Fee Ytd Amt

sumProdFeePrvDayAmnt    o    Total Per Product

sumProdFeeCrtDayAmnt    o

sumProdFeeAdjCrtDayAmnt o

sumProdFeeCrtMthAmnt    o

sumProdFeePrvMthAmnt    o

sumProdFeeYtdAmnt        o

sumProdTypFeePrvDayAmnt o    Total per Product Type

sumProdTypFeeCrtDayAmnt o

sumProdTypFeeAdjCrtDayAmnt o

sumProdTypFeeCrtMthAmnt o

sumProdTypFeePrvMthAmnt o

sumProdTypFeeYtdAmnt    o

sumAcctFeePrvDayAmnt    o    Total per Account

sumAcctFeeCrtDayAmnt    o

sumAcctFeeAdjCrtDayAmnt o

sumAcctFeeCrtMthAmnt    o

sumAcctFeePrvMthAmnt    o

sumAcctFeeYtdAmnt        o

sumCurrFeePrvDayAmnt    o    Total per Currency

sumCurrFeeCrtDayAmnt    o

sumCurrFeeAdjCrtDayAmnt o

sumCurrFeeCrtMthAmnt    o

sumCurrFeePrvMthAmnt    o

---

sumCurrFeeYtdAmnt	o	
<u>sumExchFeeGrp</u> , repeated 0 ... 1 times:		
<u>sumExchFeeRec</u> , repeated 0 ... variable times:		
exchNam	o	
currTypCod	o	
sumExchFeeAmnt	o	
<u>cb196SumMembGrp</u> , repeated 0 ... 1 times:		
<u>cb196SumMembRec</u> , repeated 0 ... variable times:		
currTypCod	o	CIMbr/ Curr
sumMembFeePrvDayAmnt	o	CIMbr/ Fee Prv DayAmt
sumMembFeeCrtDayAmnt	o	CIMbr/ Fee CrtDay Amt
sumMembFeeAdjCrtDayAmnt	o	CIMbr/ Adj CrtDay Amt
sumMembFeeCrtMthAmnt	o	CIMbr/ Fee CrtMth Amt
sumMembFeePrvMthAmnt	o	CIMbr/ Fee PrvMth Amt
sumMembFeeYtdAmnt	o	CIMbr/ Fee Ytd Amt

**Text Report Structure**

ClMbr ExMbr Exch Curr Ac Account Name  
-----  
XXXXX XXXXX XXXX XXX XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

PrTp Prod Fee Type	Fee Prv DayAmt	Fee Crt DayAmt	Fee Adj CurDay	Fee CrtMth Amt	Fee PrvMth Amt	Fee Ytd Amt
XXXX XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999999.99+	999999999.99+	999999999.99+	999999999.99+	999999999.99+	999999999.99+
Total per Product:	999999999.99+	999999999.99+	999999999.99+	999999999.99+	999999999.99+	999999999.99+
-----						
Total per Product Type:	999999999.99+	999999999.99+	999999999.99+	999999999.99+	999999999.99+	999999999.99+
-----						
Total per Account:	999999999.99+	999999999.99+	999999999.99+	999999999.99+	999999999.99+	999999999.99+
-----						
Total per Currency:	999999999.99+	999999999.99+	999999999.99+	999999999.99+	999999999.99+	999999999.99+
-----						

ClMbr Curr Fee Prv DayAmt Fee CrtDay Amt Adj CrtDay Amt Fee CrtMth Amt Fee PrvMth Amt Fee Ytd Amnt  
-----  
XXXXX XXX 999999999.99+ 999999999.99+ 999999999.99+ 999999999.99+ 999999999.99+ 999999999.99+

#### 4.2.16 CB197 Excessive System Usage Fee

Description	<p>This report shows the transaction date, the number of transactions, the daily transaction limit, the number of excess transactions, the limit type and the fee per product type.</p> <p>The sum will be shown per product type, trading member and clearing member.</p> <p>The report is available for EUREX/ECAG Members.</p>
Frequency	Monthly.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb197

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### cb197Grp, repeated 0 ... variable times:

##### cb197KeyGrp

membClgldCod	o	CIMbr
--------------	---	-------

##### cb197Grp1, repeated 1 ... variable times:

##### cb197KeyGrp1

membExchldCod	o	ExMbr
---------------	---	-------

##### cb197Grp2, repeated 1 ... variable times:

##### cb197KeyGrp2

currTypCod	o	Curr
------------	---	------

##### cb197Grp3, repeated 1 ... variable times:

##### cb197KeyGrp3

prodTypldX	o	Prod Type
------------	---	-----------

##### cb197Grp4, repeated 1 ... variable times:

##### cb197KeyGrp4

prodld	o	Prod Id
--------	---	---------

##### cb197Rec, repeated 1 ... variable times:

trnDat	o	Transaction Date
numOfTrans	o	Transactions
dailyTransLimitPerMemProd	o	Transaction Limit
numOfTransExcTransLim	o	Excess Transactions
limitTypExcLimit	o	LT
addInfo	o	Additional Info
trnFeeAmntX	o	Fee Amount
sumProdTypFeeAmntX	o	Total per Product Type
sumOfTransFeePerTrdMmb	o	Total per Trading Member
sumOfTransFeePerClgMmb	o	Total per Clearing Member

**Text Report Structure**

ClMbr ExMbr Curr  
-----  
XXXXX XXXXX XXX

Prod Type	Prod ID	Transaction Date	Transactions	Transaction Limit	Excess Transactions	LT	Additional Info	Fee Amount
XXXX	XXXX	9999-99-99	XXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXX	X	XXX	-999999999,99
	XXXX	9999-99-99	XXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXX	X	XXX	-999999999,99

Total per Product Type: -999999999,99

Prod Type	Prod ID	Transaction Date	Transactions	Transaction Limit	Excess Transactions	LT	Additional Info	Fee Amount
XXXX	XXXX	9999-99-99	XXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXX	X	XXX	-999999999,99
	XXXX	9999-99-99	XXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXX	X	XXX	-999999999,99

Total per Product Type: -999999999,99

Total per Trading Member: -999999999,99

Total per Clearing Member: -999999999,99



#### 4.2.17 CB199 Eurex BTRF Monthly Fee Summary

Description	This report contains the Eurex transaction fees and maintenance fees as well as Liquidity Provider rebates related to Basket Total Return Futures. The report is available for EUREX/ECAG Members.
Frequency	Monthly.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb199

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### cb199Grp, repeated 0 ... variable times:

##### cb199KeyGrp

membClgldCod	o	CIMbr
--------------	---	-------

##### cb199Grp1, repeated 1 ... variable times:

##### cb199KeyGrp1

membExchldCod	o	ExMbr
---------------	---	-------

##### cb199Grp2, repeated 1 ... variable times:

##### cb199KeyGrp2

exchldCod	o	Exch
-----------	---	------

##### cb199Grp3, repeated 1 ... variable times:

##### cb199KeyGrp3

currTypCod	o	Curr
------------	---	------

##### cb199Grp4, repeated 1 ... variable times:

##### cb199KeyGrp4

acctTypGrpX	o	Ac
-------------	---	----

##### cb199Grp5, repeated 1 ... variable times:

##### cb199KeyGrp5

acctTyp36Grp	o	Account Name
--------------	---	--------------

cb199Grp6, repeated 1 ... variable times:

cb199KeyGrp6

packageld                    o    Package ID

cb199Grp7, repeated 1 ... variable times:

cb199KeyGrp7

prodld                      o    Prod Id

cb199Grp8, repeated 1 ... variable times:

cb199KeyGrp8

sortFeeTyp                o    (XML only)

cb199Grp9, repeated 1 ... variable times:

cb199KeyGrp9

cCorpFlag                 o    (XML only)

feeIndCatTyp             o

cb199Rec, repeated 1 ... variable times:

feeIndCatAmnt            o

sumProdFeeAmnt           o    Total per product

sumPckFeeAmnt            o    Total per package

sumAcctFeeCrtMthAmnt    o    Total fees per account

sumMembFeeCrtMthAmnt    o    (XML only)

sumExchFeeGrp, repeated 0 ... 1 times:

sumExchFeeRec, repeated 0 ... variable times:

exchNam                    o

currTypCod                o

sumExchFeeAmnt           o

SumExMembGrp, repeated 0 ... 1 times:

SumExMembRec, repeated 0 ... variable times:

exchNam                    o    Total fees for ExMbr XXXXX/ Exch

currTypCod                o    Total fees for ExMbr XXXXX/ Curr

sumFeeExCrtMthAmnt      o    Total fees for ExMbr XXXXX/ Total Fee

Amount

SumMembGrp, repeated 0 ... 1 times:

SumMembRec, repeated 0 ... variable times:

exchNam                    o    Total fees for CIMbr XXXXX/ Exch

currTypCod                o    Total fees for CIMbr XXXXX/ Curr

sumFeeCrtMthAmnt        o    Total fees for CIMbr XXXXX/ Total Fee

Amount

**Text Report Structure**

ClMbr ExMbr Exch Curr Ac Account Name

-----  
XXXXX XXXX XXX XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Package	Prod	Fee
ID	ID	Amount
-----		
XXXXXXXXXXXXXXXXXXXX		
	XXXX	
	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999999.99+
Total per product		999999999.99+
Total per package		999999999.99+

-----  
Total per account 999999999.99+  
-----

Total fees for ExMbr XXXXX:

Exch Curr Total Fee Amount

-----  
XXXXX XXX 999999999.99+  
-----

Total fees for ClMbr XXXXX:

Exch Curr Total Fee Amount

-----  
XXXXX XXX 999999999.99+  
-----

#### 4.2.18 CB225 Daily Eurex Fines

Description	The Daily Eurex Fines report shows Late Delivery Fines for EUREX ETD Bonds, Late Delivery Fine SSR, Late Delivery Fine for Dividends over Record Date. The report is available for EUREX/ECAG Members.
Frequency	Daily.
Availability	This report is available for clearing members only.

#### XML Report Structure

#### M/O Text Report Heading

##### cb225

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

cb225Grp, repeated 0 ... variable times:

##### cb225KeyGrp

membClgldCod	m	CLEARING MEMBER
--------------	---	-----------------

cb225Grp1, repeated 1 ... variable times:

##### cb225KeyGrp1

settlLocat	m	SETTLEMENT LOCATION
------------	---	---------------------

cb225Grp2, repeated 1 ... variable times:

##### cb225KeyGrp2

settlAcct	m	SETTLEMENT ACCOUNT
-----------	---	--------------------

cb225Grp3, repeated 1 ... variable times:

##### cb225KeyGrp3

trdMemb	m	TRADING MEMBER
---------	---	----------------

cb225Grp4, repeated 1 ... variable times:

##### cb225KeyGrp4

settlInst	m	SETTLEMENT INSTITUTION
-----------	---	------------------------

cb225Grp5, repeated 1 ... variable times:

##### cb225KeyGrp5

currTypCod	m	CURRENCY
------------	---	----------

cb225Grp6, repeated 1 ... variable times:

cb225KeyGrp6

feeIndTyp                    m    FEE TYPE

cb225Grp7, repeated 1 ... variable times:

cb225KeyGrp7

trdDat                      m    TRADE DATE

cb225Grp8, repeated 1 ... variable times:

cb225KeyGrp8

billTyp                     m    BILL

cb225Rec, repeated 1 ... variable times:

instTypCod                  o    (XML only)  
trdLoc                      o    TRDLOC  
isinCod                     o    ISIN  
acctTypGrp                  o    AT  
trdIdNo                     o    TRADE NO  
numOfDaysLt                o    NO. D/LCCP  
numOfDaysLtTot             o    TOTNO. D/L  
numOfBdDaysLtScs         o    NO. BD/LSCS  
numOfCdDaysLtScs         o    NO. CD/LSCS  
delvId                      o    DELIVERY ID  
amntDbt                     o    AMOUNT DEBIT  
amntCrd                     o    AMOUNT CREDIT  
cntrSettlDat                o    (XML only)  
netPosId                    o    NET POSITION ID  
netDivAmnt                 o    DIVIDEND AMOUNT  
recDat                      o    (XML only)  
settlQntSettled            o    SETTL QNT/SETTLED  
settlQnt                    o    SETTLEMENT QUANTITY  
settlQntRemain             o    SETTL QNT/REMAINING  
settlAmntSettled          o    SETTL AMNT/SETTLED  
settlAmnt                   o    SETTLEMENT AMOUNT  
settlAmntRemain           o    SETTL AMNT/REMAINING  
custTyp                     o    (XML only)  
custTypFlg                 o    (XML only)  
netDivAmntCur             o    (XML only)  
sumFeeIndTypDbt            m    TOTAL  
sumFeeIndTypCrd            m    TOTAL

sumClgSetlMntInstBillFeeGrp

sumClgSetlMntInstBillFeeRec, repeated 0 ... variable times:

settlInst                    m    (XML only)

---

billTyp	m	
currTypCod	m	
sumClgSetlmtInstAmnt	m	
<u>sumMembTrdBillFeeGrp</u>		
<u>sumMembTrdBillFeeRec</u> , repeated 0 ... variable times:		
trdMemb	m	TOTAL CURRENT DAY TRADING
MEMBER (EUR)		
billTyp	m	
currTypCod	m	
sumTrdMembAmnt	m	
<u>sumMembClgBillFeeGrp</u>		
<u>sumMembClgBillFeeRec</u> , repeated 0 ... variable times:		
billTyp	m	TOTAL CURRENT DAY CLEARING
MEMBER (EUR)		
currTypCod	m	
sumClgAmnt	m	

**Text Report Structure**

CLEARING MEMBER: XXXX            SETTLEMENT LOCATION : XXXX            SETTLEMENT ACCOUNT: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  
TRADING MEMBER : XXXX            SETTLEMENT INSTITUTION: XXXX            FEE CURRENCY : XXX  
FEE TYPE: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BILL TRDLC ISIN	AC TRADE NO.	NO.D/LCCP	TOTNO.D/L	NO.BD/LSCS	NO.CD/LSCS	DELIVERY ID	AMOUNT DEBIT	AMOUNT CREDIT
SETTL QNT/SETTLED	SETTLEMENT QUANTITY	SETTL QNT/REMAINING	NET POSITION ID	DIVIDEND AMOUNT				
SETTL AMNT/SETTLED	SETTLEMENT AMOUNT	SETTL AMNT/REMAINING						
XXXX XXXX XXXXXXXXXXXX	XX	9999999999	99	99	99	99 XXXXXXXXXXXXXXXX	9999999999.9999	9999999999.9999
999999999999.999999	999999999999.999999	999999999999.999999	999999999999.999999	9999999999999999	9999999999999999	999999999999.999999		
999999999999.999999	999999999999.999999	999999999999.999999						
TOTAL:							9999999999.9999	9999999999.9999
TOTAL CURRENT DAY TRADING MEMBER (XXX): XXXXX/XXXX							99999999.9999	
TOTAL CURRENT DAY CLEARING MEMBER (XXX): XXXXX/XXXX							99999999.9999	

#### 4.2.19 CB235 Daily Security Collateral Fee Statement

Description	The daily security collateral fee statement reports the daily security collateral fee per collateral pool. Additionally the accumulated security collateral fee month to date is reported per Clearing Member. The report is available for EUREX/ECAG Members.
Frequency	Daily.
Availability	This report is available for clearing members only.

#### XML Report Structure

#### M/O Text Report Heading

##### cb235

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### cb235Grp, repeated 0 ... variable times:

##### cb235KeyGrp

membClgldCod	m	CLEARING MEMBER
settlCurr	m	CLEARING CURRENCY

##### cb235Grp1, repeated 0 ... variable times:

##### cb235KeyGrp1

poolId	m	POOL ID
poolType	m	(XML only)

##### cb235Rec, repeated 1 ... variable times:

reqrAmntClear	o	Requirement
cashCollAmntClear	o	CashCollAmount
reqrFeeCalcMinusCashColl	o	Requirement minus CashColl
secValueAmnt	o	SecurityValue Amount
reuseCollAmnt	o	ReuseColl Amount
secCollFeeRate	o	Fee bps
secCollFee	o	SecurityColl Fee
reuseSecCollFeeRate	o	RFee bps
reuseSecCollFee	o	ReuseSecurityColl Fee





#### 4.2.20 CB315 Daily Clearing Fees - Repo

Description	The Daily Clearing Fees report - Repo provides daily Clearing Fees for Eurex Repo per Clearing and Trading Member. The report is available for EUREX/ECAG Members.
Frequency	Daily.
Availability	This report is available for clearing members only.

#### XML Report Structure

#### M/O Text Report Heading

#### cb315

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### cb315Grp, repeated 0 ... variable times:

##### cb315KeyGrp

membClgldCod	m	CLEARING MEMBER
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##### cb315Grp1, repeated 1 ... variable times:

##### cb315KeyGrp1

settlLocat	m	SETTLEMENT LOCATION
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##### cb315Grp2, repeated 1 ... variable times:

##### cb315KeyGrp2

settlAcct	m	SETTLEMENT ACCOUNT
-----------	---	--------------------

##### cb315Grp3, repeated 1 ... variable times:

##### cb315KeyGrp3

trdMemb	m	TRADING MEMBER
---------	---	----------------

##### cb315Grp4, repeated 1 ... variable times:

##### cb315KeyGrp4

settlInst	m	SETTLEMENT INSTITUTION
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##### cb315Grp5, repeated 1 ... variable times:

##### cb315KeyGrp5

currTypCod	m	CURRENCY
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##### cb315Grp6, repeated 1 ... variable times:

cb315KeyGrp6

feeTypNam m FEE TYPE

cb315Grp7, repeated 1 ... variable times:

cb315KeyGrp7

trdDat m TRADE DATE

cb315Grp8, repeated 1 ... variable times:

cb315KeyGrp8

isinCod m ISIN

cb315Grp9, repeated 1 ... variable times:

cb315KeyGrp9

trdTyp m T

cb315Grp10, repeated 1 ... variable times:

cb315KeyGrp10

trdLoc m TRAD LOC

cb315Grp11, repeated 1 ... variable times:

cb315KeyGrp11

acctTypCod m AT

cb315Grp12, repeated 1 ... variable times:

cb315KeyGrp12

instTypCod m INSTR TYPE

cb315Grp13, repeated 1 ... variable times:

cb315KeyGrp13

cntrTypCod m CONTR TYPE

cb315Rec, repeated 1 ... variable times:

trdNo o TRAD NO

legNo o LEG

nomQty o NOMINAL AMOUNT

dayNo o NO DAYS

setlAmnt o SETTLEMENT AMOUNT

fee o FEE FIX

feeVar o FEE VARIABLE

feeTotal o FEE TOTAL

sumFeeTotalAmnt

sumAggQty o (XML only)

sumNomQty o

sumSetlAmnt o

sumFee o

sumFeeVar o

sumFeeTotal o

sumSetlmtAcctAmnt m DAILY TOTAL PER CM/SA

---



#### 4.2.21 CB320 Daily Clearing Fees - EUREX and FSE

Description	The Daily Clearing Fees - EUREX and FSE report shows Clearing Fees for FSE and EUREX ETD. Also Service Fees for FSE and EUREX ETD based on Transactions/Net positions are reported. The report is available for EUREX/ECAG Members.
Frequency	Daily.
Availability	This report is available for clearing members only.

#### XML Report Structure

#### M/O Text Report Heading

#### cb320

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

cb320Grp, repeated 0 ... variable times:

##### cb320KeyGrp

membClgldCod	m	CLEARING MEMBER
--------------	---	-----------------

cb320Grp1, repeated 1 ... variable times:

##### cb320KeyGrp1

settlLocat	m	SETTLEMENT LOCATION
------------	---	---------------------

cb320Grp2, repeated 1 ... variable times:

##### cb320KeyGrp2

settlAcct	m	SETTLEMENT ACCOUNT
-----------	---	--------------------

cb320Grp3, repeated 1 ... variable times:

##### cb320KeyGrp3

trdMemb	m	TRADING MEMBER
---------	---	----------------

cb320Grp4, repeated 1 ... variable times:

##### cb320KeyGrp4

settlInst	m	SETTLEMENT INSTITUTION
-----------	---	------------------------

cb320Grp5, repeated 1 ... variable times:

##### cb320KeyGrp5

currTypCod	m	CURRENCY
------------	---	----------

cb320Grp6, repeated 1 ... variable times:

cb320KeyGrp6

feeTypNam m FEE TYPE

cb320Grp7, repeated 1 ... variable times:

cb320KeyGrp7

trdDat m TRADE DATE

cb320Grp8, repeated 1 ... variable times:

cb320KeyGrp8

isinCod m ISIN

cb320Grp9, repeated 1 ... variable times:

cb320KeyGrp9

trdTyp m T

cb320Grp10, repeated 1 ... variable times:

cb320KeyGrp10

trdLoc m TLOC

cb320Grp11, repeated 1 ... variable times:

cb320KeyGrp11

acctTypGrpX m AT

acctTyp36Grp m (XML only)

cb320Grp12, repeated 1 ... variable times:

cb320KeyGrp12

servMod m M

cb320Grp13, repeated 1 ... variable times:

cb320KeyGrp13

ref m REFERENCE

versNo o VRSNO

cb320Rec, repeated 1 ... variable times:

settlCurr o SCUR

aggQty o AGGREGATED QUANTITY

nomQty o NOMINAL/QUANTITY

setlAmnt o SETTLEMENT AMOUNT

fee o FEE FLOOR/FIXED

feeVar o FEE VARIABLE

feeTotal o FEE TOTAL

ordNoT7 o (XML only)

netPosId o NET POSITION ID

setlAmntScs o (XML only)

ecbExchRat o EXCHANGE RATE

procesMeth o PRCMTH

custTyp o (XML only)

---

custTypFlg	o	(XML only)
buyCod	o	B/S
cntrSettlDat	o	(XML only)
actSettlDat	o	(XML only)
noDaysLt	o	(XML only)
scsCcpld	o	(XML only)

sumFeeTotalAmnt

sumAggQty	o	TOTAL
sumNomQty	o	
sumSetlAmnt	o	
sumFee	o	
sumFeeVar	o	
sumFeeTotal	o	

sumSetlmtAcctAmnt	o	(XML only)
-------------------	---	------------

sumClgSetlmtInstFeeGrp

sumClgSetlmtInstFeeRec, repeated 0 ... variable times:

setlInst	m	DAILY TOTAL PER CM/SI
currTypCod	m	
sumClgSetlmtInstAmnt	m	

sumMembTrdFeeGrp

sumMembTrdFeeRec, repeated 0 ... variable times:

trdMemb	m	DAILY TOTAL PER CM/TM
currTypCod	m	
sumTrdMembAmnt	m	

sumMembClgFeeGrp

sumMembClgFeeRec, repeated 0 ... variable times:

currTypCod	m	DAILY TOTAL PER CM
sumClgAmnt	m	



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#### 4.2.22 CB325 Daily Service Fees

Description	The Daily Service Fees report shows daily and monthly service fees. Also Buy-In Fees, Penalties, other special ECAG service fees, manual fee adjustments, settlement fees are reported. The report is available for EUREX/ECAG Members.
Frequency	Daily.
Availability	This report is available for clearing members only.

#### XML Report Structure

#### M/O Text Report Heading

##### cb325

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

cb325Grp, repeated 0 ... variable times:

##### cb325KeyGrp

membClgldCod	m	CLEARING MEMBER
--------------	---	-----------------

cb325Grp1, repeated 1 ... variable times:

##### cb325KeyGrp1

billDat	m	BILLING DATE
---------	---	--------------

cb325Grp2, repeated 1 ... variable times:

##### cb325KeyGrp2

settlLocat	m	SETTLEMENT LOCATION
------------	---	---------------------

cb325Grp3, repeated 1 ... variable times:

##### cb325KeyGrp3

settlAcct	m	SETTLEMENT ACCOUNT
-----------	---	--------------------

cb325Grp4, repeated 1 ... variable times:

##### cb325KeyGrp4

trdMemb	m	TRADING MEMBER
---------	---	----------------

cb325Grp5, repeated 1 ... variable times:

##### cb325KeyGrp5

settlInst	m	SETTLEMENT INSTITUTION
-----------	---	------------------------



cb325Grp6, repeated 1 ... variable times:

cb325KeyGrp6

currTypCod                    m    CURRENCY

cb325Grp7, repeated 1 ... variable times:

cb325KeyGrp7

isinCod                        m    ISIN

cb325Grp8, repeated 1 ... variable times:

cb325KeyGrp8

trdLoc                         m    TRADING LOCATION

cb325Grp9, repeated 1 ... variable times:

cb325KeyGrp9

acctTypCod                    m    ACCOUNT TYPE

cb325Grp10, repeated 1 ... variable times:

cb325KeyGrp10

servMod                        m    SERVICE MODEL

cb325Grp11, repeated 1 ... variable times:

cb325KeyGrp11

servTyp                        m    (XML only)

cb325Rec, repeated 1 ... variable times:

settlCurr                      o    SCUR  
servNam                        o    SERVICE  
addInfo                        o    ADDITIONAL INFO  
servQty                        o    QUANTITY  
servVol                        o    SETTLEMENT AMOUNT  
fee                             o    FEE FIXED  
feeVar                         o    FEE VARIABLE  
feeTotal                        o    FEE TOTAL  
custTyp                        o    CUST TYP  
delvld                         o    DELIVERY ID  
netPosld                        o    NET POSITION ID  
scsCcpld                        o    SCS/CCP  
instrTypSec                    o    INSTTYP  
procesMeth                     o    PRCMTH

sumFeeTotalAmnt

sumAggQty                      o    TOTAL  
sumNomQty                      o  
sumSetlAmnt                    o  
sumFee                         o  
sumFeeVar                      o  
sumFeeTotal                    o

---

sumSetlmtAcctAmnt	o	(XML only)
<u>sumClgSetlmtInstFeeGrp</u> , repeated 1 ... variable times:		
<u>sumClgSetlmtInstFeeRec</u> , repeated 0 ... variable times:		
settlInst	m	DAILY TOTAL PER CM/SI
currTypCod	m	
sumClgSetlmtInstAmnt	m	
<u>sumMembTrdFeeGrp</u> , repeated 1 ... variable times:		
<u>sumMembTrdFeeRec</u> , repeated 0 ... variable times:		
trdMemb	m	DAILY TOTAL PER CM/TM
currTypCod	m	
sumTrdMembAmnt	m	
<u>sumMembClgFeeGrp</u> , repeated 1 ... variable times:		
<u>sumMembClgFeeRec</u> , repeated 0 ... variable times:		
currTypCod	m	DAILY TOTAL PER CM
sumClgAmnt	m	

**Text Report Structure**

BILLING DATE : dd-mm-yy  
CLEARING MEMBER: XXXXX SETTLEMENT LOCATION : XXXXX SETTLEMENT ACCOUNT : XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  
TRADING MEMBER : XXXXX SETTLEMENT INSTITUTION: XXXXX CURRENCY: XXX  
ISIN : XXXXXXXXXXXX TRADING LOCATION : XXXX ACCOUNT TYPE : XX SERVICE MODEL : X

SERVICE	SCUR ADDITIONAL INFO	QUANTITY	SETTLEMENT AMOUNT
CUST TYP DELIVERY ID	NET POSITION ID SCS/CCP INSTTYP PRMTH FEE FIXED	FEE VARIABLE	FEE TOTAL
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999999999999999999999	999999999999999999999999
XXXXXX XXXXXXXXXXXXXXXX	999999999999999999999999 XXX XXX XXXX	999999999999999999999999	999999999999999999999999
TOTAL:		999999999999999999999999	999999999999999999999999
Daily Total per CM/SI (XXX):	XXXXX		999999999999999999999999
Daily Total per CM/TM (XXX):	XXXXX		999999999999999999999999
Daily Total per CM (XXX):			999999999999999999999999

#### 4.2.23 CB330 Daily Settlement Fees

Description	The Daily Settlement Fee report provides information about daily Settlement Fees and Home-market Processing Fees. The report is available for EUREX/ECAG Members.
Frequency	Daily.
Availability	This report is available for clearing members only.

#### XML Report Structure

#### M/O Text Report Heading

##### cb330

##### rptHdr

exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membld	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	

##### cb330Grp, repeated 0 ... variable times:

##### cb330KeyGrp

membClgldCod	m	Clearing Member
--------------	---	-----------------

##### cb330Grp1, repeated 1 ... variable times:

##### cb330KeyGrp1

settlLocat	m	Settlement Location
------------	---	---------------------

##### cb330Grp2, repeated 1 ... variable times:

##### cb330KeyGrp2

settlAcct	m	Settlement Account
-----------	---	--------------------

##### cb330Grp3, repeated 1 ... variable times:

##### cb330KeyGrp3

trdMemb	m	Trading Member
---------	---	----------------

##### cb330Grp4, repeated 1 ... variable times:

##### cb330KeyGrp4

settlInst	m	Settlement Institution
-----------	---	------------------------

##### cb330Grp5, repeated 1 ... variable times:

##### cb330KeyGrp5

currTypCod	m	Currency
------------	---	----------

##### cb330Grp6, repeated 1 ... variable times:

cb330KeyGrp6

feeIndTyp                    m    Fee Type

cb330Grp7, repeated 1 ... variable times:

cb330KeyGrp7

headSettlAcctType        m    Head Settlement Account

cb330Rec, repeated 1 ... variable times:

settlCur                    m    Settlement Currency

isinCod                      o    ISIN

acctTypCod                 o    AT

trnQty                        o    Total Transactions

feeTotal                     o    Fee Total

sumTrnQtyFeeTyp            m    TOTAL

sumFeeTotalFeeTyp         m    TOTAL

sumSettlAcctGrp

sumFeeTotalSettlAcctRec, repeated 1 ... variable times:

settlAcct                    m    Daily Total per CM/SA

currTypCod                    m

sumFeeTotalSettlAcct        m

sumSettlInstGrp

sumFeeTotalSettlInstRec, repeated 1 ... variable times:

settlInst                    m    Daily Total per CM/SI

currTypCod                    m

sumFeeTotalSettlInst        m

sumTrdFeeGrp

sumFeeTotalTrdMembRec, repeated 1 ... variable times:

sumMembTrdFeeRec

trdMemb                      m    Daily Total per CM/TM

currTypCod                    m

sumTrdMembAmnt             m

sumClgFeeGrp

sumClgFeeRec, repeated 1 ... variable times:

currTypCod                    m    Daily Total per CM

sumClgFee                    m



#### 4.2.24 CB350 Monthly Fee Statement

Description	The Monthly Fee Statement report provides two types of information: 1. Fee and fine components that are only charged on a monthly basis. 2. Aggregated information of fee and fine components that are charged on a daily basis. The report is available for EUREX/ECAG Members.
Frequency	Monthly.
Availability	This report is available for clearing members only.

#### XML Report Structure

#### M/O Text Report Heading

##### cb350

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### cb350Grp, repeated 0 ... variable times:

##### cb350KeyGrp

membClgldCod	o	CLEARING MEMBER
--------------	---	-----------------

##### cb350Grp1, repeated 1 ... variable times:

##### cb350KeyGrp1

billMonth	o	BILLING MONTH
-----------	---	---------------

##### cb350Grp2, repeated 1 ... variable times:

##### cb350KeyGrp2

settlLocat	o	SETTLEMENT LOCATION
------------	---	---------------------

##### cb350Grp3, repeated 1 ... variable times:

##### cb350KeyGrp3

settlAcct	o	SETTLEMENT ACCOUNT
-----------	---	--------------------

##### cb350Grp4, repeated 1 ... variable times:

##### cb350KeyGrp4

settlInst	o	SETTLEMENT INSTITUTION
-----------	---	------------------------

##### cb350Grp5, repeated 1 ... variable times:

##### cb350KeyGrp5

trdMemb	o	TRADING MEMBER
<u>cb350Grp6</u> , repeated 1 ... variable times:		
<u>cb350KeyGrp6</u>		
currTypCod	o	FEE CURRENCY
<u>cb350Grp7</u> , repeated 1 ... variable times:		
<u>cb350KeyGrp7</u>		
feeGrp	o	Name of the Fee Group
<u>cb350Grp8</u> , repeated 1 ... variable times:		
<u>cb350KeyGrp8</u>		
servGrp	o	Name of the Service Group
<u>cb350Rec</u> , repeated 1 ... variable times:		
servNam	o	SERVICE
trdId	o	TRADER
servVol	o	QUANTITY
feeVol	o	FEE VOLUME
settlAmnt	o	SETTLEMENT AMOUNT
feeTotal	o	FEE TOTAL/DISCOUNT
scsCcpld	o	(XML only)
sumServGrp	o	Sum Service Group
sumFeeGrpServGrp	o	Sum Fee Group Service Group
sumSetlmtAcctAmnt	o	(XML only)
<u>sumClgSetlmtInstFeeGrp</u> , repeated 1 ... variable times:		
<u>sumClgSetlmtInstFeeRec</u> , repeated 0 ... variable times:		
settlInst	m	MONTHLY TOTAL PER CM/SI
currTypCod	m	
sumClgSetlmtInstAmnt	m	
<u>sumMembTrdFeeGrp</u> , repeated 1 ... variable times:		
<u>sumMembTrdFeeRec</u> , repeated 0 ... variable times:		
trdMemb	m	MONTHLY TOTAL PER CM/TM
currTypCod	m	
sumTrdMembAmnt	m	
<u>sumMembClgFeeGrp</u> , repeated 1 ... variable times:		
<u>sumMembClgFeeRec</u> , repeated 0 ... variable times:		
currTypCod	m	MONTHLY TOTAL PER CM
sumClgAmnt	m	

**Text Report Structure**

BILLING MONTH : mm-yyyy  
CLEARING MEMBER: XXXX      SETTLEMENT LOCATION : XXXX      SETTLEMENT ACCOUNT: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  
TRADING MEMBER : XXXX      SETTLEMENT INSTITUTION: XXXX      FEE CURRENCY : XXX

SERVICE	TRADER	QUANTITY	SETTL AMOUNT	FEE VOLUME	FEE TOTAL/ DISCOUNT
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXX	999999999999.999999	999999999999.999999	999999999999.999999	9999999999.9999
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX					9999999999.9999
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX					9999999999.9999
Monthly Total per CM/SI (XXX):					9999999999.9999
Monthly Total per CM/TM (XXX):					9999999999.9999
Monthly Total per CM (XXX):					9999999999.9999



#### 4.2.25 CB702 Cash Settled Contracts Overview

Description	<p>This C7 report shows the cash settled index options on exercise/ assignment day as well as the cash settlements resulting from exercise/assignment of stock options.</p> <p>For options on index the cash settlement amount of the net position is calculated by evaluating the strike prices for exercised options against the final settlement price. The individual results are added for each currency, per contract, product and account.</p> <p>For cash settled stock options the cash settlement of the deliverable position is calculated by multiplying the difference of strike price and underlying close price by the number of underlying shares.</p> <p>Detailed security related information about the corresponding delivery is reported in CE770 report. The report may contain cash settlements resulting from exercise/assignment of a basket created due to a spin-off.</p> <p>The report is available in xml- and csv-format.</p> <p>In addition the report contains information on flexible contracts.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p>
Frequency	Daily.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb702

##### rptHdr

exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membld	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	

cb702Grp, repeated 0 ... variable times:

##### cb702KeyGrp

membClglCod	m	Clearing Member
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cb702Grp1, repeated 1 ... variable times:

##### cb702KeyGrp1

membExchldCod	m	Exchange Member
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cb702Grp2, repeated 1 ... variable times:

cb702KeyGrp2

currTypCod m Currency

cb702Grp3, repeated 1 ... variable times:

cb702KeyGrp3

accountName m Account

cb702Grp4, repeated 1 ... variable times:

cb702KeyGrp4

prodId m Product

ticSiz m Tick Size

ticVal m TickVal

cb702Grp5, repeated 1 ... variable times:

cb702KeyGrp5

flxCntrlGrpC7, repeated 0 ... 1 times:

cntrClasCod o Contract

prodId m

cntrExpDat m

cntrExercisePrice o

flxCntrSynProdId m

cntrVersNo o

exerStylTyp o

settlTyp m

cntrlGrpSetlC7, repeated 0 ... 1 times:

cntrClasCod o

prodId m

cntrDtlGrpSetlC7

cntrExpMthDat m

cntrExpYrDat m

cntrExercisePrice o

cntrVersNo o

packageld o Unique Id for baskets

cb702Rec, repeated 1 ... variable times:

TransactionId o

TransactionIdSuffix o SfxNo

netQty o NetQty

IngShtInd o (XML only)

trnTyp o TrnType

trnLngQty o MovLng

trnShtQty o MovSht

mkToMktTick o Mk2Mkt

---

finSetlmtAmnt	m	FinSetlAmnt
finSetlmtPrc	o	FinStlPrc
membExchldCodObo	o	ExMbrObo
prodTypId	m	(XML only)
sumCntrFinSetlmtAmnt	m	Total per Contract
sumProdFinSetlmtAmnt	m	Total per Product
sumAcctFinSetlmtAmnt	m	Total per Account
sumCurrFinSetlmtAmnt	m	Total per Currency

### **Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CB702.

#### 4.2.26 CB715 Average Pricing

Description	<p>This C7 report shows details about Average Pricing or De-Merge transactions. Average Pricing is the merge of multiple transactions from the current day, with the same instrument, same account and the same buy/sell side. For each Average Pricing transaction the report shows all related transactions as well as the resulting volume weighted average price.</p> <p>The report is available in xml- and csv-format.</p> <p>In addition the report contains information on flexible contracts.</p> <p>The report is available for EUREX/ECAG Members.</p>
Frequency	Daily.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb715

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### cb715Grp, repeated 0 ... variable times:

##### cb715KeyGrp

membClgldCod	m	Clearing Member
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##### cb715Grp1, repeated 1 ... variable times:

##### cb715KeyGrp1

membExchldCod	m	Exchange Member
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##### cb715Grp2, repeated 1 ... variable times:

##### cb715KeyGrp2

currTypCod	m	Clearing Instrument Currency
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##### cb715Grp3, repeated 1 ... variable times:

##### cb715KeyGrp3

accountName	m	AccountName
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##### cb715Grp4, repeated 1 ... variable times:

##### cb715KeyGrp4

cntrlGrpSC7

cntrClasCod o  
prodId m

cntrDtlGrpC7

cntrExpMthDat o  
cntrExpYrDat o  
cntrExpDat o  
cntrExercisePrice o  
flxCntrSynProdId o  
cntrVersNo o  
exerStylTyp o  
settlTyp o  
packageld o Unique Id for baskets

cb715Grp5, repeated 1 ... variable times:

cb715KeyGrp5

trnTim m TrnTime  
trnTyp m Transaction Type  
trnTypDec m Average pricing or demerge  
TransactionId m Transaction ID of newly created average priced transaction  
TransactionIdSuffix m Suffix of transaction ID  
buyCod m Transaction side  
trnPrc m Average price of transaction  
trnQty m Transaction quantity  
residual m Residual of average pricing  
Text1 o Text 1  
Text2 o Text 2  
Text3 o Text 3  
firmTrdId o Members Own Reference ID  
strategyType o Strategy Type  
strategySubType o Strategy Sub Type  
origMLegRptTyp o Multi-leg Report type  
trdTyp o Trad Type  
TrdPubInd o Deferred Publication Flag

cb715Rec, repeated 1 ... variable times:

TransactionId m Transactions grouped together to form one average priced transaction  
TransactionIdSuffix m Suffix of transaction ID  
trnPrc m Transaction Price

---

transaction	trnQty	m	Transaction quantity of the individual
	Text1	o	Text 1
	Text2	o	Text 2
	Text3	o	Text 3
	firmTrdId	o	Members Own Reference ID
	strategyType	o	Strategy Type
	strategySubType	o	Strategy Sub Type
	origMLegRptTyp	o	Multi-leg Report type
	trdTyp	o	Trad Type
	TrdPubInd	o	Deferred Publication Flag

**Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CB715.

#### 4.2.27 CB730 Position Transfer Summary

Description	<p>This C7 report lists all of the position transfers of a member. The report lists the details of partial position transfers transactions for members. Transfers shown are partial position transfers, complete position transfers, partial position transfers with or without cash amount and position transfer during a clearer change.</p> <p>The report is available in xml- and csv-format.</p> <p>In addition the report contains information on flexible contracts.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p>
Frequency	Daily.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb730

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### cb730Grp, repeated 0 ... variable times:

##### cb730KeyGrp

membExchIdCod	m	Exchange Member
membClgldCod	o	Clearing Member
accountName	o	Account Name

##### cb730Grp1, repeated 1 ... variable times:

##### cb730KeyGrp1

trnTypDec	m	Transaction type
sndRcvText	m	Sender / Receiver
posTrfMod	o	Pos Transfer Model

##### cb730Rec, repeated 1 ... variable times:

allocationId	o	AllocationID
prodTypId	m	Product Type
<u>cntrldGrpSC7</u>		

cntrClasCod	o	
prodId	m	
<u>cntrDtIGrpC7</u>		
cntrExpMthDat	o	
cntrExpYrDat	o	
cntrExpDat	o	
cntrExercisePrice	o	
flxCntrSynProdId	o	
cntrVersNo	o	
exerStylTyp	o	
settlTyp	o	
positionId	o	Position ID
packageld	o	Unique Id for baskets
TransactionId	o	Transaction ID
trnLngQty	o	TsfLng
trnShtQty	o	TsfSht
membExchIdCodCpty	m	Exchange Member Cpty
membClgldCodCpty	m	Clearing Member Cpty
currTypCod	m	Cleared Instrument Currency
trnCshAmnt	o	Transaction Cash Amount
origTrdPrc	o	Original Trade Price
posTrfPrc	o	Position Transfer Price
totCshAmnt	o	Total Cash Amount
workflowstatus	m	
<u>proposalTxtGrp</u> , repeated 1 times:		
Text1	o	Text1
Text2	o	Text2
Text3	o	Text3
<u>TxtGrp</u> , repeated 1 times:		
Text1	o	Text1
Text2	o	Text2
Text3	o	Text3
<u>cb730ApprovalRec</u> , repeated 1 ... variable times:		
parRole	m	Role
membld	o	Member
appStatus	m	Approval Status
partIdCod	o	User ID
membExchIdCodObo	o	OnBehalf Member
partIdCodObo	o	OnBehalf User
trnDat	o	Approval Date

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trnTim

o Approval Time

### **Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CB730.

#### 4.2.28 CB731 Settling Futures Positions Overview

Description	<p>This C7 report contains the open long and short positions of Bond and FX/Stock futures contracts which expire in the current month. This report is produced daily during the delivery month until the day of notification.</p> <p>It contains the open long and short positions. It provides the totals per exchange and clearing member.</p> <p>The report is available in xml- and csv-format.</p> <p>In addition the report contains information on flexible contracts.</p> <p>The report is available for EUREX/ECAG Members.</p>
Frequency	Ten days before settlement date (warning period).
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb731

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

cb731Grp, repeated 0 ... variable times:

##### cb731KeyGrp

membClgldCod	m	Clearing Member
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cb731Grp1, repeated 1 ... variable times:

##### cb731KeyGrp1

prodTypId	m	Product Type
prodId	m	Product
cntrExpMthDat	o	ExpiryMonth
cntrExpYrDat	o	ExpiryYear
cntrExpDat	o	
flxCntrSynProdId	o	Synp
settlTyp	o	

cb731Grp2, repeated 1 ... variable times:

cb731KeyGrp2

membExchIdCod	m	Exchange Member
<u>cb731Rec</u> , repeated 1 ... variable times:		
accountName	m	Account
packageld	o	Unique Id for baskets
posnLngBal	o	CurrentLongPosition
posnShtBal	o	CurrentShortPosition
sumPosnLngBal	o	Total long position per Exchange
Member		
sumPosnShtBal	o	Total short position per Exchange
Member		
sumCntrPosnLngBal	o	Total long position per Contract /
Clearing Member		
sumCntrPosnShtBal	o	Total short position per Contract /
Clearing Member		

**Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CB731.

#### 4.2.29 CB741 KRX Position Information

Description	<p>This C7 report displays the end-of-day positions in cooperation products sorted by Eurex member, final beneficiary, contract, trade side and KRX-member. It indicates the clearing member, exchange member, trade quantity, contract and trade price.</p> <p>The report is available in xml- and csv-format.</p> <p>The report is available for EUREX/ECAG Members.</p>
Frequency	Daily.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb741

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### cb741Grp, repeated 0 ... variable times:

##### cb741KeyGrp

membClgldCod	m	Clearing Member
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##### cb741Grp1, repeated 1 ... variable times:

##### cb741KeyGrp1

membExchldCod	m	Exchange Member
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##### cb741Grp2, repeated 1 ... variable times:

##### cb741KeyGrp2

prodTypId	m	Product Type
prodId	m	Product

##### cb741Grp3, repeated 1 ... variable times:

##### cb741KeyGrp3

##### cntrDtlClassGrpPosC7

cntrClasCod	o	Contract Detail
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##### cntrDtlGrpPosC7

cntrExpMthDat	m	Expiry month
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cntrExpYrDat	m	Eypiry year
cntrExercisePrice	o	Exercise price
trnPrc	m	Prc
<u>cb741Grp4</u> , repeated 1 ... variable times:		
<u>cb741KeyGrp4</u>		
krxMbrCod	m	KRX Member
krxIdNo	m	Identification Number
<u>cb741Rec</u> , repeated 1 ... variable times:		
trnIdNo3	m	Transaction-No
buyCod	m	B/S
netQty	m	Qty
krxTrdStsCod	m	State
sumNetQty	m	Total per Contract

### **Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CB741.

#### 4.2.30 CB750 Give-Up Trades Overview

Description	<p>This C7 report shows all give-up trades in chronological order. It lists all predesignated, designated and rejected give-up trades. Give-up trades accepted by the recipient as take-ups are also listed. This report shows detailed information on the approval workflow for give-up trades. The trades given up are listed in order by receiving member, currency, account, product and series. The following totals are calculated:</p> <ul style="list-style-type: none"> <li>- Sum of all take-up trades</li> <li>- Sum of all pending trades at the end of the day</li> <li>- Sum of all deleted give-up trades.</li> </ul> <p>The report is available in xml- and csv-format.</p> <p>In addition the report contains information on flexible contracts.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p>
Frequency	Daily.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb750

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

cb750Grp, repeated 0 ... variable times:

##### cb750KeyGrp

membClgldCod	m	Clearing Member
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cb750Grp1, repeated 1 ... variable times:

##### cb750KeyGrp1

membExchldCod	m	Exchange Member
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cb750Grp2, repeated 1 ... variable times:

##### cb750KeyGrp2

membExchldCodTo	m	Receiving Member
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cb750Grp3, repeated 1 ... variable times:

cb750KeyGrp3

currTypCod m Currency

cb750Grp4, repeated 1 ... variable times:

cb750KeyGrp4

accountName m Account

cb750Grp5, repeated 1 ... variable times:

cb750KeyGrp5

cntrlGrpSC7

cntrClasCod o

prodId m

cntrDtlGrpC7

cntrExpMthDat o

cntrExpYrDat o

cntrExpDat o

cntrExercisePrice o

flxCntrSynProdId o

cntrVersNo o

exerStylTyp o

settlTyp o

cb750Rec, repeated 1 ... variable times:

allocationId m AllocationID

origRpdOrdNo o OrdNo

TransactionId m Transaction ID

TransactionIdSuffix m Suffix

trnHistAdjInd m H

trdDat m TrdDat

buyCod m B

trdTyp m TrT

TrdPubInd o Deferred Publication Flag

trnQty m Quantity

trnPrc m Transaction Price

origExchId o OrigExc

workflowstatus m

rateIdentifier o Rate Identifier

prelimFlg o Preliminary Trade Flag

packageld o Unique Id for baskets

strategyType o Strategy Type

strategySubType o Strategy Sub Type

origMLegRptTyp o Multi-leg Report type

origStrategyLinkId o Strategy Link ID

---

origGrp, repeated 0 ... 1 times:

opnClsCod	o	
Text1	o	
Text2	o	
Text3	o	
firmTrdId	o	Members Own Reference ID
ordOriginFirm	o	Link Member
beneficiary	o	Link Beneficiary

proposalGrp, repeated 0 ... 1 times:

acctNameTo	o	
opnClsCod	o	
Text1	o	
Text2	o	
Text3	o	
firmTrdId	o	Proposed Members Reference ID
ordOriginFirm	o	Link Member
beneficiary	o	Link Beneficiary

cb750ApprovalRec, repeated 1 ... variable times:

parRole	m	Role
membId	o	Member
appStatus	m	Approval Status
partIdCod	o	User ID
membExchIdCodObo	o	OnBehalf Member
partIdCodObo	o	OnBehalf User
trnDat	o	Approval Date
trnTim	o	Approval Time
sumCntrTrnQtyTakUp	m	Total Qty per Contract Take-Up
sumCntrTrnQtyPend	m	Total Qty per Contract Pending
sumCntrTrnQtyDel	m	Total Qty per Contract Deleted
sumCurrTrnQtyTakUp	m	Total Qty per Member Take-Up
sumCurrTrnQtyPend	m	Total Qty per Member Pending
sumCurrTrnQtyDel	m	Total Qty per Member Deleted

**Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CB750.



#### 4.2.31 CB751 Take-Up Trades Overview

Description	<p>This C7 report shows all take-up trades in chronological order. It lists all predesignated, designated and rejected take-up trades. This report shows detailed information on the approval workflow for give-up trades. The trades given up are listed in order by receiving member, currency, account, product and series. The following totals are calculated:</p> <ul style="list-style-type: none"> <li>- Sum of all take-up trades</li> <li>- Sum of all pending trades at the end of the day</li> <li>- Sum of all deleted give-up trades.</li> </ul> <p>The report is available in xml- and csv-format.</p> <p>In addition the report contains information on flexible contracts.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p>
Frequency	Daily.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb751

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

cb751Grp, repeated 0 ... variable times:

##### cb751KeyGrp

membExchldCod	m	Exchange Member
membClgldCod	o	Clearing Member
accountName	o	Account

cb751Grp1, repeated 1 ... variable times:

##### cb751KeyGrp1

membExchldCodFrom	m	Sending Member
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cb751Grp2, repeated 1 ... variable times:

##### cb751KeyGrp2

currTypCod	m	Currency
<u>cb751Grp3</u> , repeated 1 ... variable times:		
<u>cb751KeyGrp3</u>		
<u>cntrlGrpSC7</u>		
cntrClasCod	o	
prodId	m	
<u>cntrDtlGrpC7</u>		
cntrExpMthDat	o	
cntrExpYrDat	o	
cntrExpDat	o	
cntrExercisePrice	o	
flxCntrSynProdId	o	
cntrVersNo	o	
exerStylTyp	o	
settlTyp	o	
<u>cb751Rec</u> , repeated 1 ... variable times:		
allocationId	m	AllocationID
origRpdOrdNo	o	OrdNo
TransactionId	m	Transaction ID
TransactionIdSuffix	m	Suffix
trnHistAdjInd	m	H
trdDat	m	TrdDat
buyCod	m	B
trdTyp	m	TrT
TrdPubInd	o	Deferred Publication Flag
trnQty	m	Quantity
trnPrc	m	Transaction Price
origExchId	o	OrigExc
workflowstatus	m	
rateIdentifier	o	Rate Identifier
prelimFlg	o	Preliminary Trade Flag
packageld	o	Unique Id for baskets
strategyType	o	Strategy Type
strategySubType	o	Strategy Sub Type
origMLegRptTyp	o	Multi-leg Report type
origStrategyLinkId	o	Strategy Link ID
<u>proposalGrp</u> , repeated 0 ... 1 times:		
acctNameTo	o	
opnClsCod	o	
Text1	o	

Text2	o	
Text3	o	
firmTrdId	o	Proposed Members Reference ID
ordOriginFirm	o	Link Member
beneficiary	o	Link Beneficiary
<u>targetGrp</u> , repeated 0 ... 1 times:		
opnClsCod	o	
Text1	o	
Text2	o	
Text3	o	
firmTrdId	o	Members Own Reference ID
ordOriginFirm	o	Link Member
beneficiary	o	Link Beneficiary
<u>cb751ApprovalRec</u> , repeated 1 ... variable times:		
parRole	m	Role
membId	o	Member
appStatus	m	Approval Status
partIdCod	o	User ID
membExchIdCodObo	o	OnBehalf Member
partIdCodObo	o	OnBehalf User
trnDat	o	Approval Date
trnTim	o	Approval Time
sumCntrTrnQtyTakUp	m	Total Qty per Contract Take-Up
sumCntrTrnQtyPend	m	Total Qty per Contract Pending
sumCntrTrnQtyDel	m	Total Qty per Contract Deleted
sumCurrTrnQtyTakUp	m	Total Qty per Member Take-Up
sumCurrTrnQtyPend	m	Total Qty per Member Pending
sumCurrTrnQtyDel	m	Total Qty per Member Deleted

### **Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CB751.

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#### 4.2.32 CB790 Premium Information

Description	<p>This C7 report shows the premium requirement/credit for the current business day for DCs with Member ID and clearing members. It shows the net premium and the accumulated premium amounts for the current month, for the previous month and for the current year. All amounts are in the product currency.</p> <p>The report is available in xml- and csv-format.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p>
Frequency	Daily.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb790

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### cb790Grp, repeated 0 ... variable times:

##### cb790KeyGrp

membClgldCod	m	Clearing Member
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##### cb790Grp1, repeated 1 ... variable times:

##### cb790KeyGrp1

currTypCod	m	Currency
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##### cb790Grp2, repeated 1 ... variable times:

##### cb790KeyGrp2

membExchldCod	m	ExchangeMbr
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##### cb790Rec, repeated 1 ... variable times:

accountName	o	Ac
prmPayBal	m	PremiumPayable
prmRcvBal	m	PremiumReceivable
residualBal	m	Residual
prmNetBal	m	NetCurrDayAmnt

prmMtdBal	m	NetCurrMtdAmnt
prmPrvMthBal	m	NetPrevMthAmnt
prmYtdBal	m	NetCurrYtdAmnt
sumMembPrmPayBal	o	Total Per ExcMbr
sumMembPrmRcvBal	o	
sumMembResidualBal	o	
sumMembPrmNetBal	o	
sumMembPrmMtdBal	o	
sumMembPrmPrvMthBal	o	
sumMembPrmYtdBal	o	
sumCurrPrmPayBal	o	Total Per ClgMbr
sumCurrPrmRcvBal	o	
sumCurrResidualBal	o	
sumCurrPrmNetBal	o	
sumCurrPrmMtdBal	o	
sumCurrPrmPrvMthBal	o	
sumCurrPrmYtdBal	o	

**Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CB790.

#### 4.2.33 CB795 Variation Margin Information

Description	<p>This C7 report shows the variation margin requirement/credit for the current business day for DCs with Member ID and clearing members. It shows the net variation margin and the accumulated variation margin amounts for the current month, for the previous month and for the current year. All amounts are in the product currency.</p> <p>The report is available in xml- and csv-format.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p>
Frequency	Daily.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb795

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

cb795Grp, repeated 0 ... variable times:

##### cb795KeyGrp

membClgldCod	m	Clearing Member
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cb795Grp1, repeated 1 ... variable times:

##### cb795KeyGrp1

currTypCod	m	Currency
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cb795Grp2, repeated 1 ... variable times:

##### cb795KeyGrp2

membExchldCod	m	ExchangeMbr
---------------	---	-------------

cb795Rec, repeated 1 ... variable times:

accountName	o	Ac
vmarPayBal	m	VarMargPayable
vmarRcvBal	m	VarMargReceivable
residualBal	m	Residual
vmarNetBal	m	NetCurrVarMarg

vmarMtdBal	m	NetCurrMtdAmnt
vmarPrvMthBal	m	NetPrevMthAmnt
vmarYtdBal	m	NetCurrYtdAmnt
sumMembVmarPayBal	o	Total Per ExcMbr
sumMembVmarRcvBal	o	
sumMembResidualBal	o	
sumMembVmarNetBal	o	
sumMembVmarMtdBal	o	
sumMembVmarPrvMthBal	o	
sumMembVmarYtdBal	o	
sumCurrVmarPayBal	o	Total Per ClgMbr
sumCurrVmarRcvBal	o	
sumCurrResidualBal	o	
sumCurrVmarNetBal	o	
sumCurrVmarMtdBal	o	
sumCurrVmarPrvMthBal	o	
sumCurrVmarYtdBal	o	

**Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CB795.

## 4.3 CD Clearing Daily

### 4.3.1 CD010 Daily Cash Account CM

Description	This report contains the details of balances and transaction amounts of the cash account. Cash amounts related to TES Flexible Contracts Transactions are included. Only for fully segregated DC Market Participants this report will contain data. For omnibus segregated DC Market Participants as well as not segregated DC Market Participants this report will always be empty.  The report is available for EUREX/ECAG Members.
Frequency	Daily.
Availability	This report is available for clearing members only.

#### XML Report Structure

#### M/O Text Report Heading

#### cd010

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

cd010Grp, repeated 0 ... variable times:

##### cd010KeyGrp

membClgIdCod	m	Clearing Member
--------------	---	-----------------

cd010Grp1, repeated 1 ... variable times:

##### cd010KeyGrp1

membExchIdCod	m	Account Holder
---------------	---	----------------

cd010Grp2, repeated 1 ... variable times:

##### cd010KeyGrp2

cashAcctNo2	m	Cash Account
cashLockKeyCod	m	LocId
currTypCod	m	Curr
cashRefCod	m	Reference



cshStlRun	m	Run
clgHselInd2	m	CHI
<u>cd010Rec</u> , repeated 1 ... variable times:		
date	m	TranDate
trnValDat	o	Value Date
poolId	o	Pool ID
cshInstId	o	CshInstId
trnTyp2	o	Typ
trnTypText	o	Type Description
trnDebAmnt	o	Debit
trnCrdAmnt	o	Credit
<u>cd010SumGrp2</u> , repeated 0 ... 1 times:		
<u>cd010SumRec2</u> , repeated 0 ... variable times:		
currTypCod	m	Totals per Curr
exchNam	m	Exch
sumCurrVmarAmnt	m	VMar
sumCurrPrmVmarAmnt	m	Prm
sumCurrCshSetlAmnt	m	CshSetl
sumCurrVatAmnt	m	VAT
sumCurrPosTrnAmnt	m	PosTrnCsh
sumCurrDivCurrAmnt	m	DlvAmnt
sumCurrAllAmnt	m	All

**Text Report Structure**

Clearing Member				Account Holder			
-----				-----			
XXXXX - MEMBER LONG NAME				XXXXX - MEMBER LONG NAME			
Cash Account	LocId Curr	Reference	Run	CHI			
-----							
XXXXXXXXXXXXXXXXXXXX	XXXXX XXX	XXXXXXXXXXXXXXXXXXXX	XXXX	XXXX			
TranDate	Value Date	Pool ID	CshInstId	Typ	Type Description	Debit	Credit
-----							
31-12-09	31-12-09	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXX	XXXXXXXXXXXXXXXXXXXX	999,999,999,999.99	99,999,999,999.99
Totals per Curr	Exch	VMar	Prm	CshSetl	VAT	PosTrnCsh	DlvAmnt
		All					
-----							
XXX	XXXXX	9,999,999,999.99+	9,999,999,999.99+	9,999,999,999.99+	9,999,999,999.99+	9,999,999,999.99+	999,999,999,999.99+
		9,999,999,999.99+					

### 4.3.2 CD011 Daily Cash Account AH

Description	This report contains the details of balances and transaction amounts of the cash account. Cash amounts related to TES Flexible Contracts Transactions are included.
Frequency	Daily.
Availability	This report is available for trading members only.

#### XML Report Structure

#### M/O Text Report Heading

#### cd011

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

#### cd011Grp, repeated 0 ... variable times:

##### cd011KeyGrp

membExchldCod	m	Account Holder
---------------	---	----------------

#### cd011Grp1, repeated 1 ... variable times:

##### cd011KeyGrp1

membClgldCod	m	Clearing Member
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#### cd011Grp2, repeated 1 ... variable times:

##### cd011KeyGrp2

cshAcctNo2	m	Cash Account
cshLocKeyCod	m	Locld
currTypCod	m	Curr
cshRefCod	m	Reference
cshStlRun	m	Run
clgHseInd2	m	CHI

#### cd011Rec, repeated 1 ... variable times:

date	m	TranDate
trnValDat	o	Value Date
cshInstld	o	CshInstld
trnTyp2	o	Typ

- trnTypText                                   o   Type Description
- trnDebAmnt                                 o   Debit
- trnCrdAmnt                                 o   Credit

**Text Report Structure**

Account Holder		Clearing Member				
-----		-----				
XXXXX - MEMBER LONG NAME		XXXXX - MEMBER LONG NAME				
Cash Account	LocId Curr	Reference	Run CHI			
-----	-----	-----	-----			
XXXXXXXXXXXXXXXXXXXXXXXX	XXXXX XXX	XXXXXXXXXXXXXXXXXXXX	XXXX XXXX			
TranDate	Value Date	CshInstId	Typ	Type Description	Debit	Credit
-----	-----	-----	-----	-----	-----	-----
31-12-09	31-12-09	XXXXXXXXXXXXXXXX	XXX	XXXXXXXXXXXXXXXXXXXX	999,999,999,999.99	99,999,999,999.99

### 4.3.3 CD012 Daily Cash Account NCM / RC

Description	This report contains the details of balances and transaction amounts of the cash account. Cash amounts related to TES Flexible Contracts Transactions are included. Report will contain data Only for DC Market Participants. CMs version of the report is empty.
Frequency	Daily.
Availability	This report is available for trading members only.

<u>XML Report Structure</u>	<u>M/O</u>	<u>Text Report Heading</u>
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cd012

rptHdr

exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membld	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	

cd012Grp, repeated 0 ... variable times:

cd012KeyGrp

membExchldCodFrom	m	(XML only)
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cd012Grp1, repeated 1 ... variable times:

cd012KeyGrp1

membClgldCod	m	Clearing Member
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cd012Grp2, repeated 1 ... variable times:

cd012KeyGrp2

membExchldCod	m	Pool Owner
---------------	---	------------

cd012Grp3, repeated 1 ... variable times:

cd012KeyGrp3

currTypCod	m	Curr
cshRefCod	m	Reference
cshStlRun	m	Run
clgHselnd2	m	CHI

cd012Grp4, repeated 1 ... variable times:

cd012KeyGrp4

date	m	TranDate
------	---	----------

trnValDat	o	Value Date
<u>cd012Rec</u> , repeated 1 ... variable times:		
poolId	o	Pool ID
trnTyp2	o	Typ
trnTypText	o	Type Description
trnDebAmnt	o	Debit
trnCrdAmnt	o	Credit
trnTyp2Art	o	
trnTypTextArt	o	
artDebAmnt	o	
artCrdAmnt	o	
sumCashRunDebAmnt	o	Total
sumCashRunCrdAmnt	o	

**Text Report Structure**

Clearing Member		Pool Owner		Curr	Reference	Run	CHI
-----		-----					
XXXXX - MEMBER LONG NAME		XXXXX - MEMBER LONG NAME		XXX	XXXXXXXXXXXXXXXXXX	XXXX	XXXX
TranDate	Value Date	Pool ID	Typ	Type Description	Debit		Credit
-----	-----	-----	-----	-----	-----		-----
31-12-09	31-12-09	XXXXXXXXXXXXXXXXXX	XXX	XXXXXXXXXXXXXXXXXXXXXX	999,999,999,999.99		99,999,999,999.99
				XXX XXXXXXXXXXXXXXXXXXXXX	9,999,999,999,999.99		9,999,999,999,999.99
Total					9,999,999,999,999.99		9,999,999,999,999.99

#### 4.3.4 CD015 Detailed Account Statement

Description	This report contains the details of balances and transaction amounts of the cash account. Only transaction types 224, 226, 235, 236, 294, 296 are shown on the report. Cash amounts related to TES Flexible Contracts Transactions are included.  The report is available for EUREX/ECAG Members and EEX/ECC Members.
Frequency	Daily.
Availability	This report is available for clearing members only.
CRE Area	Participant Specific.

#### XML Report Structure

#### M/O Text Report Heading

##### cd015

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### cd015Grp, repeated 0 ... variable times:

##### cd015KeyGrp

membClgldCod	m	Clearing Member
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##### cd015Grp1, repeated 1 ... variable times:

##### cd015KeyGrp1

membExchldCod	m	Account Owner
---------------	---	---------------

##### cd015Grp2, repeated 1 ... variable times:

##### cd015KeyGrp2

cshAcctNo2	m	Cash Account
cshLocKeyCod	m	Locld
currTypCod	m	Curr
cshRefCod	m	Reference
cshStlRun	m	Run
clgHselnd2	m	CHI

##### cd015Grp3, repeated 1 ... variable times:

cd015KeyGrp3

poolId o Pool ID  
poolOwner o Pool Owner

cd015Grp4, repeated 1 ... variable times:

cd015KeyGrp4

date m TranDate

cd015Grp5, repeated 1 ... variable times:

cd015KeyGrp5

trnValDat o Value Date

cd015Grp6, repeated 1 ... variable times:

cd015KeyGrp6

acctTypFlexible m Account

cd015Rec, repeated 1 ... variable times:

trnTyp2 o Typ  
trnTypText o Type Description  
trnDebAmnt o Debit  
trnCrdAmnt o Credit  
sumAcctDebAmnt o Sum per Account  
sumAcctCrdAmnt o  
sumPoolDebAmnt o Sum per Pool  
sumPoolCrdAmnt o

**Text Report Structure**

Clearing Member Account Owner

-----  
XXXXX - MEMBER LONG NAME

XXXXX - MEMBER LONG NAME

Cash Account LocId Curr Reference Run CHI Pool ID Pool Owner

XXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX XXX XXXXXXXXXXXXXXXXXXXXXXX XXXX XXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXX - MEMBER LONG NAME

TranDate	Value Date	Account	Typ	Type Description	Debit	Credit
31-12-09	31-12-09	XXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX XXXXXXXXXXXXXXXXXXXXXXX	XXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	999,999,999,999.99	99,999,999,999.99
Sum per Account					9,999,999,999,999.99	9,999,999,999,999.99
Sum per Pool					9,999,999,999,999.99	9,999,999,999,999.99

### 4.3.5 CD020 Collateral Movement/Coverage

Description	<p>This report lists the transactions showing the movements of the different collateral accounts. Changes of coverage use are also displayed. Only for fully segregated DC Market Participants this report will contain data. For omnibus segregated DC Market Participants as well as not segregated DC Market Participants this report will always be empty.</p> <p>The field transaction ID (trnldNo2) has a length of 15 instead of 9 as expected in this report.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p> <p>The report will be available in XML and CSV formats only.</p>
Frequency	Daily.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### cd020

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

cd020Grp, repeated 0 ... variable times:

##### cd020KeyGrp

membClgldCod	m	Clearing Member
--------------	---	-----------------

cd020Grp1, repeated 1 ... variable times:

##### cd020KeyGrp1

cashAcctCod	m	Usage
poolld	m	Pool Id
owner	m	Owner
currTypCod	m	Currency

cd020Grp2, repeated 1 ... variable times:

##### cd020KeyGrp2

isinCod	m	SecurityId
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secId	o	SecId
csdId	o	CSD Id
membCsdAct	o	Account
trnDat	m	Date
<u>cd020Rec</u> , repeated 1 ... variable times:		
trnIdNo2	o	TrnNo
trnTyp	m	Security Transaction Typ
secuBlkCollQty	m	Bulk
secuCntrCovQty	o	Coverage
trnBalAmnt	o	Balance
sumSecuBlkCollQty	o	ENDING BALANCE
sumSecuCntrCovQty	o	
sumTrnBalAmnt	o	

### **Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CD020.

#### 4.3.6 CD030 Security Expiration

Description	<p>This report lists the expiration dates of securities. It shows which securities, deposited as cover, are due in the next four weeks and therefore lapse as collateral. The securities are ordered by due date and due date is totaled.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p> <p>The report will be available in XML and CSV formats only.</p>
Frequency	Monthly.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### cd030

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### cd030Grp, repeated 0 ... variable times:

##### cd030KeyGrp

membClgldCod	m	Clearing Member Id
--------------	---	--------------------

##### cd030Grp1, repeated 1 ... variable times:

##### cd030KeyGrp1

cashAcctCod	m	Usage
poolId	m	Pool Id
owner	m	Owner
currTypCod	m	Currency

##### cd030Grp2, repeated 1 ... variable times:

##### cd030KeyGrp2

secuExpDat	m	Expire Date
------------	---	-------------

##### cd030Rec, repeated 1 ... variable times:

isinCod	m	Security Id Number
secuAmnt	m	Security Amount

seculd	m	Security Type Code
secuShtNam	m	Security Short Name
csdld	o	CSD Id
membCsdAct	o	Account
sumSecuSecuAmnt	m	Total Expiring

### **Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CD030.

### 4.3.7 CD031 Daily Collateral Valuation

Description	<p>This report contains data about the market value of the collateral in the different security deposit accounts, and the amount of cover value that is attributed to the collateral. The amount of cash deposited as collateral for the collection of interest is also shown under a separate ISIN for the accepted currencies.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p> <p>The report will be available in XML and CSV formats only.</p>
Frequency	Daily.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

#### cd031

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### cd031Grp, repeated 0 ... variable times:

##### cd031KeyGrp

membClgldCod	m	Clearing Member
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##### cd031Grp1, repeated 1 ... variable times:

##### cd031KeyGrp1

cashAcctCod	m	Usage
poolld	1	Pool ID

##### cd031Grp3, repeated 1 ... variable times:

##### cd031KeyGrp3

membExchldCod	m	Exchange Member
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##### cd031Grp4, repeated 1 ... variable times:

##### cd031KeyGrp4

currTypCod	m	Currency
------------	---	----------

##### cd031Rec, repeated 1 ... variable times:

isinCod	m	SecurityId
---------	---	------------

seculd	o	Seculd
secuBlkCollQty	m	Bulk
secuLstClsPrc	o	Closing
poolFactor	o	poolFactor
inflationFactor	o	inflationFactor
secuMktVal	m	Market Value
secuEvalPct	m	Factor
secuCollVal	m	Collateral Value
csdId	o	CSD Id
membCsdAct	o	CSD Account
sumCurrSecuMktVal	m	Total Per Currency
sumCurrSecuCollVal	m	

### **Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CD031.

#### 4.3.8 CD033 Collateral Composition

Description	<p>This report shows the difference between the evaluated and limited collateral security value and the margin requirement. The collateral values are shown per security group and currency. The values are converted to the clearing member currency and added up per security group ("B" for bonds, "S" for stocks, "C" for cash).</p> <p>All collateral values are converted into the corresponding clearing member currency and added up per security group. These totals are then possibly cut by the limit factors defined by Eurex, added up and compared against the total margin requirement of the clearing member.</p> <p>Only for fully segregated DC Market Participants this report will contain data. For omnibus segregated DC Market Participants as well as not segregated DC Market Participants this report will always be empty.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p>
Frequency	Daily.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### cd033

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLgINam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### cd033Grp, repeated 0 ... variable times:

##### cd033KeyGrp

membClgIdCodFrom	m	(XML only)
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##### cd033Grp10, repeated 1 ... variable times:

membClgIdCod	m	Clearing Member
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##### cd033KeyGrp10

poolId	m	Pool ID
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##### cd033Grp12, repeated 1 ... variable times:

##### cd033KeyGrp12

membExchIdCod	m	(XML only)
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mgnReqrAmnt	m	Margin Requirement In CM-Currency
clgMembCurrTypCod	m	ClgCur
<u>cd033Grp13</u> , repeated 1 ... variable times:		
descr1	o	Evaluated Collateral
<u>cd033Grp14</u> , repeated 1 ... variable times:		
<u>cd033KeyGrp14</u>		
secuGrpCod	m	Security Group
<u>cd033RecA</u> , repeated 1 ... variable times:		
currTypCod	m	Curr
collVal	m	Coll Val
exchRatRed	m	ConvRate
collValClgCurr	m	Coll Val ClgCurr
sumSecuGrpCollValClgCurr	o	Total Per Security Group
<u>cd033Grp23</u> , repeated 1 ... variable times:		
descr1	o	Limits Per Security Group
<u>cd033Grp24</u> , repeated 1 ... variable times:		
<u>cd033KeyGrp24</u>		
secuGrpCod	m	Security Group
<u>cd033RecB</u> , repeated 1 ... variable times:		
collGrpLimFact	o	Limit
maxCollValSecuGrp	o	Limit Value
collValClgCurr	m	Coll Val ClgCurr
collValEff	m	Effective Collateral
sumMembCollValEff	o	Total Per Pool ID / Eff Coll Amnt
sumMembSurplShtfAmnt	o	Surplus / Shortage
<u>cd033Grp30</u> , repeated 1 ... variable times:		
descr1	o	Clearer Collateral Composition Summary
<u>cd033Grp51</u> , repeated 0 ... variable times:		
membClgldCodTo	o	Clearing Member
mgnReqrAmnt	o	Margin Requirement In CM-Currency
clgMembCurrTypCod	o	ClgCur
<u>cd033Grp31</u> , repeated 0 ... variable times:		
<u>cd033Grp32</u> , repeated 0 ... variable times:		
<u>cd033KeyGrp32</u>		
poolId	m	Pool ID
poolType	m	Pool Type
poolOwner	o	Pool Owner
<u>cd033RecC</u> , repeated 1 ... variable times:		
collValBond	m	Bonds Coll Value

collValCash	m	Cash Coll Value
collValStock	m	Stock Coll Value
sumCollValBond	o	
sumCollValCash	o	
sumCollValStock	o	
<u>cd033Grp41</u> , repeated 0 ... variable times:		
descr1	o	Clearer Limits Per Security Group
<u>cd033Grp42</u> , repeated 1 ... variable times:		
<u>cd033KeyGrp42</u>		
secuGrpCod	m	Security Group
<u>cd033RecE</u> , repeated 1 ... variable times:		
collGrpLimFact	o	Limit
maxCollValSecuGrp	o	Limit Value
collValClgCurr	m	Coll Val ClgCurr
collValEff	m	Effective Collateral
sumMembCollValEff	o	Total Eff Coll Amnt
sumMembSurplShtfAmnt	o	Surplus / Shortage

### **Text Report Structure**

NOTE: NO TEXT VERSION OF REPORT AVAILABLE FOR CD033.

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#### 4.3.9 CD037 Claim Amount Based Collaterals

Description	This report lists all current pledged collateral balances. The report is available for EUREX/ECAG Members and EEX/ECC Members. The report will be available in XML and CSV formats only.
Frequency	Daily.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### cd037

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### cd037Grp, repeated 0 ... variable times:

##### cd037KeyGrp

membClgldCod	m	Clearing Member
--------------	---	-----------------

##### cd037Grp1, repeated 1 ... variable times:

##### cd037KeyGrp1

cshAcctCod	m	Usage
poolld	1	Pool ID

##### cd037Grp3, repeated 1 ... variable times:

##### cd037KeyGrp3

membExchldCod	m	Exchange Member
---------------	---	-----------------

##### cd037Grp4, repeated 1 ... variable times:

##### cd037KeyGrp4

currTypCod	m	Currency
------------	---	----------

##### cd037Rec, repeated 1 ... variable times:

isinCod	m	SecurityId
seculd	o	Seculd
secuBlkCollQty	m	Bulk
secuLstClsPrc	o	Closing

poolFactor	o	poolFactor
inflationFactor	o	inflationFactor
secuMktVal	m	Market Value
secuEvalPct	m	Factor
secuCollVal	m	Collateral Value
csdId	o	CSD Id
membCsdAct	o	CSD Account
sumCurrSecuMktVal	m	Total Per Currency
sumCurrSecuCollVal	m	

### **Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CD037.

### 4.3.10 CD042 Daily Settlement Statement

Description	<p>This report describes the daily settlements. It lists the necessary margin requirements, pledged cash and security balances and the cover credits and debits. The "over/under" cover values by currency are converted into the member's clearing currency and summed to calculate the net margin profit or deficit.</p> <p>Only for fully segregated DC Market Participants this report will contain data. For omnibus segregated DC Market Participants as well as not segregated DC Market Participants this report will always be empty.</p> <p>Entries for currencies with empty (zero) values will be omitted. However, the entry in the clearing currency will be available. i.e: If all the following fields are with zero value for a non-clearing currency (recA_secuTotBalAmnt), (recA_guarTotBalAmnt), (recA_cshCollAmnt), (recA_mgnReqrAmnt), the entire row will be omitted.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p>
Frequency	Daily.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### cd042

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLgINam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

cd042Grp, repeated 0 ... variable times:

##### cd042KeyGrp

membClgldCodFrom	m	(XML only)
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cd042Grp10, repeated 0 ... variable times:

membClgldCod	m	Clearing Member
clgMembCurrTypCod	m	Currency

##### cd042KeyGrp10

poolld	m	Pool ID
--------	---	---------

cd042Grp11, repeated 0 ... variable times:

cd042KeyGrp11

membExchIdCod	m	(XML only)
---------------	---	------------

cd042RecA, repeated 0 ... variable times:

currTypCod	m	Curr
mgnReqrAmnt	m	RequiredMargin
cashCollAmnt	m	CashCollAmnt
secuTotBalAmnt	m	AdjSecu
guarTotBalAmnt	m	AdjGuar
ovrUndrCovAmnt	m	Ovr/Udr
adjExchRat	m	AdjExchRate
ovrUndrCovAmntClgCurr	m	Ovr/Udr
sumOvrUndrCovAmntClgCurr	m	Net Mgn Srpl

cd042Grp20, repeated 0 ... variable times:

descr1	o	Daily Settlement Statement Summary
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cd042Grp21, repeated 0 ... variable times:cd042RecB, repeated 0 ... variable times:

poolId	m	Pool ID
poolType	m	Pool Type
poolOwner	o	Pool Owner
poolSrplShfl	m	Surplus/Shortfall
poolUsedSrplShfl	m	Used Surplus/Shortfall
segMgnReqUncov	o	Uncovered Segregated Margin

## Requirement

cd042Grp31, repeated 1 ... variable times:cd042RecC, repeated 0 ... variable times:

poolId	m	Pool ID
poolType	m	Pool Type
poolOwner	o	Pool Owner
poolDefitSrplShfl	m	Surplus/Shortfall
poolDefitUsedSrplShfl	m	Used Surplus/Shortfall
sumNetMgnSrpl	m	Overall Net Mgn Srpl

**Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CD042.

#### 4.3.11 CD044 Daily Client Collateral Allocation

Description	This end-of-day report shows the allocation between direct client's (Collateral Direct Clients) and indirect client's collateral (Collateral Indirect Clients) for each Pool ID of a Clearing Member. The value of the collateral will be displayed for each client account and aggregated for all direct clients and all indirect clients on a collateral pool level. The value of the allocated collateral is denominated in the collateral pool currency. If the collateral pool holds collateral for clients in excess of the total margin requirement, this will be reported separately as collateral surplus. In case more than one collateral pool is assigned to a clearing member then the results are consolidated in a single report. This report is available for clearing and DCs with member ID. For fully segregated DCs with Member ID this report will contain data. For omnibus segregated DCs with Member ID this report will always be empty.
Frequency	Daily.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### cd044

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### cd044Grp, repeated 0 ... variable times:

##### cd044KeyGrp

membClgldCod	m	Clearing Member
--------------	---	-----------------

##### cd044Grp1, repeated 1 ... variable times:

##### cd044KeyGrp1

membExchldCod	m	ExMbr
---------------	---	-------

##### cd044Grp2, repeated 1 ... variable times:

##### cd044KeyGrp2

currTypCod	m	Currency
------------	---	----------

##### cd044Grp3, repeated 1 ... variable times:

cd044KeyGrp3

poolId	m	Pool
cassTrnAccRef	o	CASS Transaction Account
mgnReqAmntClgCcyDC	m	Mrg Req Direct Clients
mgnReqAmntClgCcyIC	m	Mrg Req Indirect Clients
mgnCollAllocDC	m	Collateral Direct Clients
mgnCollAllocIC	m	Collateral Indirect Clients
collSrpl	m	Collateral Surplus

cd044Rec, repeated 1 ... variable times:

accountName	m	Account Name
acctTyp	m	Client Type
acctSegrTyp	m	Segregation Type
totMgnClgCurr	m	Margin Requirement
mgnCollAllocAcct	m	Collateral Value

**Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CD044.

---

### 4.3.12 CD045 LSOC Settlement Statement

Description	<p>The report displays margin requirements and LSOC specific collateral values. The relevant collateral values are Legally Segregated Values (LSVs), FCM Buffer, Unallocated Excess (UE) and Assumed Allocation (AA). UE is displayed for information only. The LSOC Net Margin Surplus value ("IsocNetMgnSrpl") corresponds to the margin call issued to the FCM master pool in case it is negative. In case it is positive and the calculation model variable ("calcModel") is "without-Excess", it corresponds to the unused FCM Buffer ("fcmBuffer") of FCM master pool. In case it is positive and the calculation model variable ("calcModel") is "withExcess", it corresponds to the unused AA of FCM master pool ("assAlloc"). The Used FCM Buffer (usedFcm-Buffer) value displays the amount of the FCM Buffer that has been used to cover margin requirements. The report assumes a master pool to sub pool relation with one FCM master pool (i.e. type "LSOCMaster") that is assigned to one or more FCM Client sub pools (i.e. type "LSOCSub").</p> <p>The report is available for EUREX/ECAG Members.</p>
Frequency	Daily.
Availability	This report is available for clearing members only.

#### XML Report Structure

#### M/O Text Report Heading

##### cd045

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### cd045Grp, repeated 0 ... variable times:

##### cd045KeyGrp

membClgldCod	m	Clearing Member
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##### cd045Grp1, repeated 0 ... variable times:

##### cd045KeyGrp1

mstrPoolld	m	Pool Id
currTypCod	m	Curr

IsocNetMgnSrpl	m	Net Mgn Srpl
usedFcmBuffer	m	Used FCM Buffer
<u>cd045Grp2</u> , repeated 1 ... variable times:		
<u>cd045KeyGrp2</u>		
poolId	m	Pool Id
<u>cd045Rec</u> , repeated 1 ... variable times:		
IsocType	m	LSOCType
calcModel	m	CalcModel
fcmBuffer	m	FCM Buffer
unallocExc	m	UnallocExc
assAlloc	m	AssAlloc
legSegVal	m	LegSegVal
totalMargReq	m	MargReq
aggOvrUdr	m	AggOvrUdr

### **Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CD045.



### 4.3.13 CD080 Monthly Collateral Movement

Description	<p>This report lists the monthly transactions in the different security deposit accounts. It provides information on changes to the security deposits. Only for fully segregated DC Market Participants this report will contain data. For omnibus segregated DC Market Participants as well as not segregated DC Market Participants this report will always be empty.</p> <p>The field transaction ID (trnIdNo2) has a length of 15 instead of 9 as expected in this report.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p> <p>The report will be available in XML and CSV formats only.</p>
Frequency	Monthly.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### cd080

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLgINam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

cd080Grp, repeated 0 ... variable times:

##### cd080KeyGrp

membClgIdCod	m	Clearing Member
--------------	---	-----------------

cd080Grp1, repeated 1 ... variable times:

##### cd080KeyGrp1

cashAcctCod	m	Usage
poolId	m	Pool Id
owner	m	Owner
currTypCod	m	Currency

cd080Grp2, repeated 1 ... variable times:

##### cd080KeyGrp2

isinCod	m	Security Id
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seculd	o	Seculd
csdld	o	CSD Id
membCsdAct	o	CSD Account
<u>cd080Rec</u> , repeated 1 ... variable times:		
trnDat	m	TrnDat
trnldNo2	o	Tran Id
trnTyp	o	Transaction Type
secuBlkCollQty	m	Bulk
secuCntrCovQty	o	SpecEquColl
trnBalAmnt	o	Balance

### **Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CD080.

#### 4.3.14 CD100 Audit Trail Coll Transactions

Description	<p>This report lists all collateral transactions which were entered or changed during the current day. It displays the state transition per transaction Id with the time when it was processed. Only for fully segregated DC Market Participants this report will contain data. For omnibus segregated DC Market Participants as well as not segregated DC Market Participants this report will always be empty.</p> <p>The field transaction ID (trnIdNo2) has a length of 15 instead of 9 as expected in this report.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p> <p>The report will be available in XML and CSV formats only.</p>
Frequency	Daily.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### cd100

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

cd100Grp, repeated 0 ... variable times:

##### cd100KeyGrp

membClgldCod	m	Clearing Member
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cd100Grp1, repeated 1 ... variable times:

##### cd100KeyGrp1

cashAcctCod	m	Usage
poolId	m	Pool Id
owner	m	Owner
currTypCod	m	Currency

cd100Grp2, repeated 1 ... variable times:

##### cd100KeyGrp2

csdId	o	CSD Id
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membCsdAct	o	CSD Account
isinCod	m	Security Id
<u>cd100Rec</u> , repeated 1 ... variable times:		
updCod	m	UpdCod
trnDat	m	TrnDat
trnTim	m	TrnTime
trnIdNo2	m	Tran Id
trnTyp	m	Transaction Type
collStsCod	m	CollSts
secuBikCollQty	m	Bulk
dlvDueDat	o	DueDat
partIdCod	o	User

### **Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CD100.

### 4.3.15 CD230 Monthly Interest Report

Description	<p>This report shows the interest earned on cash collateral held with Eurex Clearing and the respective cash handling fee, summed up for each calendar day, and aggregated for the month.</p> <p>The report is generated per pool ID ('poolID'), type of money ('typeOfMoney') and currency ('currTypCod') once the interest is calculated and posted.</p> <p>The report shows the ending balances of the interest earned on cash and the cash handling fee ('intErnCshBalAmnt', 'feeCshBalAmnt'), the applied interest and fee rates ('intErnRatPct', 'feeRatPct'), the calculated values of the interest and fee for each calendar day ('dlyInErnAmnt', 'dlyFeeAmnt'), their sum ('dlyIntAmnt'), and an overall value for the month ('sumCurrDlyIntAmnt'). It also shows the accrued net interest to date ('aggAmntToDate'). In addition, the report shows the details of the effective transactions at CM level ('trnCurrTypCod', 'trnValDat', 'trnAmount'). The outcome can be either i) credit of interest earned after deduction of the cash handling fee (if 'trnAmount' is positive) or ii) a payment to Eurex Clearing (if 'trnAmount' is negative). The CM's version of the report contains all pools of the CM and its DC Market Participants as well as all pools of their ISA Direct members. The ISA Direct members will receive the report displaying their pools. The data at DC Market Participant level is provided only if they are fully segregated. For other clients the report will be empty.</p> <p>The report is available for ECAG Members.</p>
Frequency	Monthly.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### cd230

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

cd230Grp, repeated 0 ... variable times:

cd230KeyGrp

membClgldCod	m	(XML only)
defaultPoolId	m	Default Pool ID
<u>cd230Grp10</u> , repeated 1 ... variable times:		
<u>cd230KeyGrp10</u>		
membExchldCod	m	Member ID
<u>cd230Grp11</u> , repeated 0 ... variable times:		
<u>cd230KeyGrp11</u>		
poolId	m	Pool ID
poolOwner	m	(XML only)
<u>cd230Grp12</u> , repeated 0 ... variable times:		
<u>cd230KeyGrp12</u>		
currTypCod	m	Curr
typeOfMoney	m	Type Of Money
<u>cd230RecA</u> , repeated 1 ... variable times:		
date	m	Date
feeCshBalAmnt	m	Fee Balance
intErnCshBalAmnt	m	Interest Earned Balance
feeNam	m	Fee Name
intErnNam	m	Interest Earned Name
feeRatPct	m	Fee Rate
intErnRatPct	m	Interest Earned Rate
dlyFeeAmnt	m	Daily Fee Amount
dlyIntErnAmnt	m	Daily Interest Earned Amount
dlyIntAmnt	m	Daily Interest
aggAmntToDate	m	Aggregated Interest to Date
sumCurrDlyIntAmnt	o	Total per Curr
<u>cd230Grp20</u> , repeated 0 ... variable times:		
<u>cd230KeyGrp20</u>		
trnCurrTypCod	m	Transaction Currency
<u>cd230RecB</u> , repeated 1 times:		
trnValDat	m	Transaction Value Date
trnAmount	m	Transaction Amount

### **Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CD230.

#### 4.3.16 CD231 Daily Preliminary Interest Report

Description	<p>This preliminary report shows the interest earned on cash collateral held with Eurex Clearing and the respective cash handling fee, summed up for each calendar day, and aggregated to date.</p> <p>The report is generated per pool ID ('poolID'), type of money ('typeOfMoney') and currency ('currTypCod') and is provided every business day.</p> <p>The report shows the ending balances of the interest earned on cash and the cash handling fee ('intErnCshBalAmnt', 'feeCshBalAmnt '), the applied interest and fee rates ('intErnRatPct', 'feeRatPct'), the calculated values of the interest and fee for each calendar day ('dlyInErnAmnt', 'dlyFeeAmnt'), their sum ('dlyIntAmnt'), and the accrued value for the current month ('sumCurrDlyIntAmnt'). It also shows the accrued net interest to date ('aggAmntToDate'). In addition, the report shows the preliminary details of the expected transactions at CM level ('trnCurrTypCod', 'trnAmount'). The outcome can be either i) credit of interest earned after deduction of the cash handling fee (if 'trnAmount' is positive) or ii) a payment to Eurex Clearing (if 'trnAmount' is negative). The CM's version of the report contains all pools of the CM and its DC Market Participants as well as all pools of their ISA Direct members. The ISA Direct members will receive the report displaying their pools. The data at DC Market Participant level is provided only if they are fully segregated. For other clients the report will be empty.</p> <p>The report is available for ECAG Clearing Members.</p>
Frequency	Daily.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### cd231

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLgINam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

cd231Grp, repeated 0 ... variable times:

cd231KeyGrp

membClgldCod	m	(XML only)
defaultPoolId	m	Default Pool ID
<u>cd231Grp10</u> , repeated 1 ... variable times:		
<u>cd231KeyGrp10</u>		
membExchldCod	m	Member ID
<u>cd231Grp11</u> , repeated 0 ... variable times:		
<u>cd231KeyGrp11</u>		
poolId	m	Pool ID
poolOwner	m	(XML only)
<u>cd231Grp12</u> , repeated 0 ... variable times:		
<u>cd231KeyGrp12</u>		
currTypCod	m	Curr
typeOfMoney	m	Type Of Money
<u>cd231RecA</u> , repeated 1 ... variable times:		
date	m	Date
feeCshBalAmnt	m	Fee Balance
intErnCshBalAmnt	m	Interest Earned Balance
feeNam	m	Fee Name
intErnNam	m	Interest Earned Name
feeRatPct	m	Fee Rate
intErnRatPct	m	Interest Earned Rate
dlyFeeAmnt	m	Daily Fee Amount
dlyIntErnAmnt	m	Daily Interest Earned Amount
dlyIntAmnt	m	Daily Interest
aggAmntToDate	m	Aggregated Interest to Date
sumCurrDlyIntAmnt	o	Total per Curr
<u>cd231Grp20</u> , repeated 0 ... variable times:		
<u>cd231KeyGrp20</u>		
trnCrrTypCod	m	Transaction Currency
<u>cd231RecB</u> , repeated 1 times:		
trnAmount	m	Transaction Amount

### **Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CD231.



### 4.3.17 CD709 Daily Cash Transactions - Manually Entered

Description	<p>The report describes daily cash transactions entered via GUI. This report contains only cash transaction types 297 (Member's cash debits) and 298 (Member's cash credits).</p> <p>The report is available only for EEX/ECC Members.</p> <p>The report is available only in XML and CSV.</p>
Frequency	Daily.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### cd709

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### cd709Grp, repeated 0 ... variable times:

##### cd709KeyGrp

membClgldCod	m	Clearing Member
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##### cd709Grp1, repeated 1 ... variable times:

##### cd709KeyGrp1

currTypCod	m	Currency
poolld7	m	Pool Id

##### cd709Grp2, repeated 1 ... variable times:

##### cd709KeyGrp2

owner	m	Owner
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##### cd709Grp3, repeated 1 ... variable times:

##### cd709KeyGrp3

trnValDat	o	Value Date
trnTyp7	o	Type Description

##### cd709Rec, repeated 1 ... variable times:

membExchldCod	m	Exchange Member
trnldNo7	o	Trn Id

trnDebAmnt	o	Debit
trnCrdAmnt	o	Credit
ReferenceText	o	Text
sumTrnDebAmnt action Type	o	Totals debit per Value Date and Trans-
sumTrnCrdAmnt Transaction Type	o	Totals credits per Value Date and
sumPoolDebAmnt	o	Total debit per Pool Id
sumPoolCrdAmnt	o	Total credit per Pool Id
sumCurrDebAmnt	o	Total debit per Currency
sumCurrCrdAmnt	o	Total credit per Currency

### **Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CD709.

#### 4.3.18 CD710 Daily Cash Account CM

Description	This report contains the details of balances and transaction amounts of the cash account. The report is available for EEX/ECC Members and ECAG Members.
Frequency	Daily.
Availability	This report is available for clearing members only.

#### XML Report Structure

#### M/O Text Report Heading

##### cd710

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### cd710Grp, repeated 0 ... variable times:

##### cd710KeyGrp

membClgldCod	m	Clearing Member
--------------	---	-----------------

##### cd710Grp1, repeated 1 ... variable times:

##### cd710KeyGrp1

membExchldCod	m	Account Holder
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##### cd710Grp2, repeated 1 ... variable times:

##### cd710KeyGrp2

cshAcctNo7	m	Cash Account
cshLocKeyCod7	m	Locld
currTypCod	m	Curr
cshRefCod7	m	Reference
cshStlRun7	m	Run
clgHselnd7	m	CHI

##### cd710Rec, repeated 1 ... variable times:

date	m	TranDate
trnValDat	o	ValDate
poolld7	o	Pool ID
cshInstld7	o	CshInstld



#### 4.3.19 CD711 Daily Cash Account Holder

Description	This report contains the details of balances and Instructions amounts of the cash account. The Report is available for EEX/ECC Members and ECAG Members.
Frequency	Daily.
Availability	This report is available for trading members only.

##### XML Report Structure

##### M/O Text Report Heading

##### cd711

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### cd711Grp, repeated 0 ... variable times:

##### cd711KeyGrp

membExchldCod	m	Account Holder
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##### cd711Grp1, repeated 1 ... variable times:

##### cd711KeyGrp1

membClgldCod	m	Clearing Member
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##### cd711Grp2, repeated 1 ... variable times:

##### cd711KeyGrp2

cshAcctNo7	m	Cash Account
cshLockKeyCod7	m	Locld
currTypCod	m	Curr
cshRefCod7	m	Reference
cshStlRun7	m	Run
clgHselnd7	m	CHI

##### cd711Rec, repeated 1 ... variable times:

date	m	TranDate
trnValDat	o	ValDate
cshInstld7	o	CshInstld
trnTyp7	o	Typ



#### 4.3.20 CD712 Daily Cash Account NCM / RC

Description	This report contains the details of balances and transaction amounts of the cash account. Report contains data only for Full segregated DCs with Member ID. The Report is available for EEX/ECC Members and ECAG Members.
Frequency	Daily.
Availability	This report is available for trading members only.

#### XML Report Structure

#### M/O Text Report Heading

#### cd712

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

cd712Grp, repeated 0 ... variable times:

##### cd712KeyGrp

membExchldCodFrom	m	(XML only)
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cd712Grp1, repeated 1 ... variable times:

##### cd712KeyGrp1

membClgldCod	m	Clearing Member
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cd712Grp2, repeated 1 ... variable times:

##### cd712KeyGrp2

membExchldCod	m	Pool Owner
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cd712Grp3, repeated 1 ... variable times:

##### cd712KeyGrp3

currTypCod	m	Curr
cshRefCod7	m	Reference
cshStlRun7	m	Run
clgHselnd7	m	CHI

cd712Grp4, repeated 1 ... variable times:

##### cd712KeyGrp4

date	m	TranDate
------	---	----------

trnValDat	o	ValDate
<u>cd712Rec</u> , repeated 1 ... variable times:		
poolId7	o	Pool ID
trnTyp7	o	Typ
trnTypText7	o	Type Description
trnDebAmnt	o	Debit
trnCrdAmnt	o	Credit
trnTyp2Art7	o	
trnTypTextArt7	o	
artDebAmnt	o	
artCrdAmnt	o	
TrnRecordTotalDebit	o	Trn Record Total
TrnRecordTotalCredit	o	
sumCashRunDebAmnt	o	Total
sumCashRunCrdAmnt	o	

**Text Report Structure**

Clearing Member	Pool Owner	Curr	Reference	Run	CHI
-----	-----	-----	-----	-----	-----
XXXXX - MEMBER LONG NAME	XXXXX - POOL OWNER LONG NAME	XXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXX	XXXXX
-----	-----	-----	-----	-----	-----
TranDate ValDate	Pool ID	Typ	Type Description	Debit	Credit
-----	-----	-----	-----	-----	-----
31-12-09 31-12-09	XXXXXXXXXXXXXXXXXXXX	XXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	999,999,999,999.99	99,999,999,999.99
			XXX XXXXXXXXXXXXXXXXXXXXXXX	9,999,999,999,999.99	9,999,999,999,999.99
			-----	-----	-----
Trn Record Total				999,999,999,999.99	999,999,999,999.99
				-----	-----
Total				9,999,999,999,999.99	9,999,999,999,999.99



#### 4.3.21 CD715 Detailed Account Statement

Description	This report contains the details of balances and transaction amounts of the cash account. Only transaction types 224, 226, 235, 236, 294, 296 are shown on the report. The report is available for ECAG Members and ECC Members.
Frequency	Daily.
Availability	This report is available for clearing members only.

#### XML Report Structure

#### M/O Text Report Heading

##### cd715

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

cd715Grp, repeated 0 ... variable times:

##### cd715KeyGrp

membClgldCod	m	Clearing Member
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cd715Grp1, repeated 1 ... variable times:

##### cd715KeyGrp1

membExchldCod	m	Account Owner
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cd715Grp2, repeated 1 ... variable times:

##### cd715KeyGrp2

cshAcctNo7	m	Cash Account
cshLocKeyCod7	m	Locld
currTypCod	m	Curr
cshRefCod7	m	Reference
cshStlRun7	m	Run
clgHselnd7	m	CHI

cd715Grp3, repeated 1 ... variable times:

##### cd715KeyGrp3

poolld7	o	Pool ID
poolOwner	m	Pool Owner

cd715Grp4, repeated 1 ... variable times:

cd715KeyGrp4

date m TranDate

cd715Grp5, repeated 1 ... variable times:

cd715KeyGrp5

trnValDat o ValDate

cd715Grp6, repeated 1 ... variable times:

cd715KeyGrp6

acctTypFlexible m Account

cd715Rec, repeated 1 ... variable times:

trnTyp7 o Typ

trnTypText7 o Type Description

trnDebAmnt o Debit

trnCrdAmnt o Credit

sumAcctDebAmnt o Sum per Account

sumAcctCrdAmnt o

sumPoolDebAmnt o Sum per Pool

sumPoolCrdAmnt o

**Text Report Structure**

Clearing Member				Account Owner			
-----				-----			
XXXXX - MEMBER LONG NAME				XXXXX - ACCOUNT OWNER LONG NAME			
Cash Account	LocId	Curr	Reference	Run	CHI	Pool ID	Pool Owner
-----				-----			
XXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXX XXXX XXXXXXXXXXXXXXXXXXXXXXX XXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXX - OWNER LONG NAME							
TranDate	ValDate	Account	Typ	Type Description	Debit	Credit	
-----				-----			
31-12-09	31-12-09	XXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX XXXXXXXXXXXXXXXXXXXXXXX XXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXX			999,999,999,999.99	99,999,999,999.99	
				-----			
Sum per Account							
				-----			
Sum per Pool							
				-----			
				9,999,999,999,999.99 9,999,999,999,999.99			

## 4.4 CE Clearing Exercise and Delivery

### 4.4.1 CE038 Deliverable Bonds

Description	<p>This report details the calculation of conversion factors and invoice amounts for deliverable bonds. Clearing members can select the bonds shown in this report for delivery. It contains information on the deliverable bonds of all traded bond futures contracts. It presents the data for the calculation of conversion factor and invoice amount. Settlement price and invoice amount are only displayed for deliverable securities expiring this month. This report is produced when a contract expires and another contract month is listed.</p> <p>The report is available in xml- and csv-format.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p>
Frequency	Daily.
Availability	This report is available for all members.
CRE Area	Public.

#### XML Report Structure

#### M/O Text Report Heading

##### ce038

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

ce038Grp, repeated 0 ... variable times:

##### ce038KeyGrp

prodTypId	m	Product Type
prodId	m	Product
currTypCod	m	Currency

ce038Grp1, repeated 1 ... variable times:

##### ce038KeyGrp1

##### futCntrlGrp

prodId	m	Contract
cntrExpMthDat	m	
cntrExpYrDat	m	
lstSetlmtPrc	o	LstSetlPrc
<u>ce038Rec</u> , repeated 1 ... variable times:		
isinCod	m	SecurityId
secuShtNam	m	Security Name
matuDat	m	Maturity
cpnRat	m	CpnRat
secuLstCoupDat	m	LastCouponDate
<u>secuRemaLife</u>		
secuRemaLifeYr	m	RemLife
secuRemaLifeMth	m	
convFact	m	ConvFact
acrInt	m	AccruedInt
invAmnt	o	Invoice Amount

### **Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE038.

#### 4.4.2 CE051 FX Transactions & Instructions

Description	This report inform the customer about the status of the delivery until settlement. All FX-transactions including their status are reported. lists the resulting payments (delivery and final settlement) for expired currency futures and exercised/assignend options that are handled manually via the CLS bank.  The report is available for EUREX/ECAG Members.
Frequency	Daily.
Availability	This report is available for clearing members only.

#### XML Report Structure

#### M/O Text Report Heading

##### ce051

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

ce051Grp, repeated 0 ... variable times:

##### ce051KeyGrp

membClgldCod	m	Clearing Member
--------------	---	-----------------

ce051Grp10, repeated 0 ... variable times:

descr1	o	FX TRANSACTIONS
--------	---	-----------------

ce051Grp11, repeated 1 ... variable times:

Date	o	Trn.Date
trnValDat	o	Val.Date
transRef	o	Reference
intrnlTranld	o	Trn.Id
trnTyp	o	Typ
trnStatus	o	Sts

ce051RecTrans, repeated 1 ... variable times:

trnRecTyp	o	
currTypCod	o	Cur
exchRat5	o	Rate

baseFxAmnt	o	Trans. Amount
pendingAmnt	o	Pending Amount
confirmAmnt	o	Confirmed Amount
abortAmnt	o	Aborted Amount
<u>ce051Grp20</u> , repeated 0 ... variable times:		
descr1	o	FX INSTRUCTIONS
<u>ce051Grp21</u> , repeated 0 ... variable times:		
Date	o	Trn.Date
trnValDat	o	Val.Date
currTypCod	o	Cur
baseFxAmnt	o	Base Amount
settlCurr	o	Sttl Cur
exchRat5	o	Rate
settlFxAmnt	o	Settlement Amount
buyCod	o	B/S
instSts	o	Ins Sts
transRef	o	Reference
intrnlTranId	o	Tran.Id
senderRef	o	Sender Reference
alignText	o	
alignValue	o	
bicClr	o	BIC Codes Clearer/Third Party/ECAG
Third party/ECAG		

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#### 4.4.3 CE054 End of Day FX Cashflow Forecast Against Limits Report

Description	The End-of-day FX Cashflow Forecast Against Limits Report displays Settlement Limits per Member, Currency and Offset Days.  From 30 days in advance of settlement, this report provides the CM projection showing net settlement amount and if they are above, how much above the limit the Clearing Member is.
Frequency	Daily.
Availability	This report is available for clearing members only.

#### XML Report Structure

#### M/O Text Report Heading

##### ce054

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### ce054Grp, repeated 0 ... variable times:

##### ce054KeyGrp

clgHseInd2	m	Clearing House (ie.ECAG)
clearingHouse	m	Clearing House name (ie.ECAG)

##### ce054Grp1, repeated 1 ... variable times:

##### ce054KeyGrp1

membClgldCod	m	Clearing Member
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##### ce054Grp2, repeated 1 ... variable times:

##### ce054KeyGrp2

daySettlDate	m	Settlement Date
offset	m	Offset Days

##### ce054Grp3, repeated 1 ... variable times:

##### ce054KeyGrp3

participant	m	Participant
partLngName	m	Participant Long Name

##### ce054Grp4, repeated 1 ... variable times:

##### ce054KeyGrp4



mbrAccount	m	Member Account
<u>ce054Rec</u> , repeated 1 ... variable times:		
currTypCod	m	Currency
settlAmount	m	Settlement Amount
projVMAMnt	o	Projected VM Amount
totSettlAmount	m	Total Settlement Amount
totPayInAgLimit	o	Total Pay-In Against Limit
totPayOutAgLimit	o	Total Pay-Out Against Limit
toBePrefunded	o	To be prefunded Amount
prefAmount	o	Prefunded Amount
totPayInAgLimitSVM	o	Total Pay-In Against Limit with SVM
totPayOutAgLimitSVM	o	Total Pay-Out Against Limit with SVM
stressedVM	o	Stressed Variation Margin
<u>ce054SumPartRec</u> , repeated 1 ... variable times:		
currTypCod	m	Currency
sumSettlAmount	m	Settlement Amount
sumProjVMAMnt	o	Projected VM Amount
sumTotSettlAmount	m	Total Settlement Amount
sumTotPayInAgLimit	o	Total Pay-In Against Limit
sumTotPayOutAgLimit	o	Total Pay-Out Against Limit
sumToBePrefunded	o	To be prefunded Amount
sumPrefAmount	o	Prefunded Amount
sumTotPayInAgLimSVM	o	Total Pay-In Against Limit with SVM
sumTotPayOutAgLimSVM	o	Total Pay-Out Against Limit with SVM
sumStressedVM	o	Stressed Variation Margin
<u>ce054CMRec</u> , repeated 1 ... variable times:		
currTypCod	m	Currency
sumSettlAmount	m	Settlement Amount
sumProjVMAMnt	o	Projected VM Amount
sumTotSettlAmount	m	Total Settlement Amount
sumTotPayInAgLimit	o	Total Pay-In Against Limit
sumTotPayOutAgLimit	o	Total Pay-Out Against Limit
dlyPayInSettLimit	o	Daily Pay-In Settlement Limit
dlyPayOutSettLimit	o	Daily Pay-Out Settlement Limit
sumToBePrefunded	o	To be prefunded Amount
cMPayInLimitBreach	o	ClgMbr Pay-In LimitBreach
cMPayOutLimitBreach	o	ClgMbr Pay-Out LimitBreach
sumPrefAmount	o	Prefunded Amount
vMBuffer	o	VM Buffer
sumTotPayInAgLimSVM	o	Total Pay-In Against Limit with SVM

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sumTotPayOutAgLimSVM	o	Total Pay-Out Against Limit with SVM
payInLimBreachAmnt	o	Pay-In Limit Breach Amount
payOutLimBreachAmnt	o	Pay-Out Limit Breach Amount
breach200	o	200% Pay-In Breach

### **Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE054.

#### 4.4.4 CE055 FX Settlement Limit Report

Description	<p>This report shows the projected settlement amounts from FX futures and options positions held by Clearing Member, resulting from FX futures notification/allocation and from FX options exercise/assignment, and checks these against pre-determined settlement amount limits. The projected settlement amounts are calculated and reported daily only for the next expiry month, i.e. the front month (futures and options have the same expiry date). Then the projected settlement amounts are held against the settlement limits. Only short settlement amounts i.e. settlement amounts that the Clearing Member has to pay are considered.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p>
Frequency	Daily.
Availability	This report is available for clearing members only.

#### XML Report Structure

#### M/O Text Report Heading

##### ce055

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### ce055Grp, repeated 0 ... variable times:

rptEffDat	o	S-x
nextExpDat	o	S-2
nextStlmDat	o	S

##### ce055KeyGrp

membClgldCod	m	CIMbr
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##### ce055Rec, repeated 1 ... variable times:

##### fxRatesRec, repeated 0 ... variable times:

ccyPair	o	CCY Pair
exchRat5	o	FX Rates

##### futStlmtDtIsRec, repeated 0 ... variable times:

prodId	o	Product Id
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noOfCntrcts	o	No. Of Contracts
stlmtAmntBaseCcy	o	Settlement Amounts in Base Ccy
baseCurrency	o	Base Currency
stlmtAmntQuoteCcy	o	Settlement Amounts in Quote Ccy
QuoteCurrency	o	Quote Currency

futGrossShortAmntInCcy, repeated 0 ... variable times:

amntInCcyRec, repeated 0 ... variable times:

amntEUR	o	EUR
amntUsd	o	USD
amntGBP	o	GBP
amntCHF	o	CHF
amntJPY	o	JPY
amntAud	o	AUD
amntNzd	o	NZD
sumAmntEUR	o	
sumAmntUsd	o	
sumAmntGBP	o	
sumAmntCHF	o	
sumAmntJPY	o	
sumAmntAud	o	
sumAmntNzd	o	
sumEURAmntInEUR	o	(EUR in )EUR
sumUSDAmntInEUR	o	(USD in )EUR
sumGBPAmntInEUR	o	(GBP in )EUR
sumCHFAmntInEUR	o	(CHF in )EUR
sumJPYAmntInEUR	o	(JPY in )EUR
sumAUDAmntInEUR	o	(AUD in )EUR
sumNZDAmntInEUR	o	(NZD in )EUR

optStlmtDtlsRec, repeated 0 ... variable times:

prodId	o	Product Id
noOfCntrcts	o	No. Of Contracts
indCallOrPut	o	Call/ Put
strkPrc	o	Strike
stlmtAmntBaseCcy	o	Settlement Amounts in Base Ccy
baseCurrency	o	Base Currency
stlmtAmntQuoteCcy	o	Settlement Amounts in Quote Ccy
QuoteCurrency	o	Quote Currency

optGrossShortAmntInCcy, repeated 0 ... variable times:

amntInCcyRec, repeated 0 ... variable times:

amntEUR	o	EUR
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amntUsd	o	USD
amntGBP	o	GBP
amntCHF	o	CHF
amntJPY	o	JPY
amntAud	o	AUD
amntNzd	o	NZD
sumAmntEUR	o	
sumAmntUsd	o	
sumAmntGBP	o	
sumAmntCHF	o	
sumAmntJPY	o	
sumAmntAud	o	
sumAmntNzd	o	
sumEURAmntInEUR	o	(EUR in )EUR
sumUSDAmntInEUR	o	(USD in )EUR
sumGBPAmntInEUR	o	(GBP in )EUR
sumCHFAMntInEUR	o	(CHF in )EUR
sumJPYAmntInEUR	o	(JPY in )EUR
sumAUDAmntInEUR	o	(AUD in )EUR
sumNZDAmntInEUR	o	(NZD in )EUR

limitRec, repeated 1 ... variable times:

limitAmntInCcyRec, repeated 0 ... 1 times:

indivLimitAmntEURinEUR	o	(EUR in )EUR
indivLimitAmntUSDinEUR	o	(USD in )EUR
indivLimitAmntGBPInEUR	o	(GBP in )EUR
indivLimitAmntCHFinEUR	o	(CHF in )EUR
indivLimitAmntJPYinEUR	o	(JPY in )EUR
indivLimitAmntAUDinEUR	o	(AUD in )EUR
indivLimitAmntNZDinEUR	o	(NZD in )EUR
indivLimitOverAllinEUR1	o	Overall One EUR
indivLimitOverAllinEUR2	o	Overall Two EUR

grossShortAmntRec, repeated 0 ... 1 times:

indivGrossShortAmntEURinEUR	o	
indivGrossShortAmntUSDinEUR	o	
indivGrossShortAmntGBPInEUR	o	
indivGrossShortAmntCHFinEUR	o	
indivGrossShortAmntJPYinEUR	o	
indivGrossShortAmntAUDinEUR	o	
indivGrossShortAmntNZDinEUR	o	
indivGrossShortOverAllInEUR1	o	

indivGrossShortOverAllInEUR2	o
<u>limitUsageRec</u> , repeated 0 ... 1 times:	
limitUsageAmntEURInEUR	o
limitUsageAmntUSDInEUR	o
limitUsageAmntGBPInEUR	o
limitUsageAmntCHFInEUR	o
limitUsageAmntJPYInEUR	o
limitUsageAmntAUDInEUR	o
limitUsageAmntNZDInEUR	o
limitUsageOverAllInEUR1	o
limitUsageOverAllInEUR2	o



Limit 1

(EUR in )EUR	(USD in) EUR	(GBP in) EUR	(CHF in) EUR	(JPY in) EUR	(AUD in) EUR	(NZD in) EUR
-----	-----	-----	-----	-----	-----	-----
+99999999999.99	+99999999999.99	+99999999999.99	+99999999999.99	+99999999999.99	+99999999999.99	+99999999999.99
+99999999999.99	+99999999999.99	+99999999999.99	+99999999999.99	+99999999999.99	+99999999999.99	+99999999999.99

Limit 1

Limit 2

Overall EUR	Overall EUR
-----	-----
+99999999999.99	+99999999999.99
+99999999999.99	+99999999999.99

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#### 4.4.5 CE056 End of Day CLS Settlement Report

Description	<p>This Report displays per Member, currency and instruction Id, the transactions that are due to settle over CL on T+1 as well as the respective instruction amount. These transactions have settlement date T+1 and have been processed in the Night Time FX Processing (netting run is filled with NTPFX or EXCLR). Offsetting transactions and the resulting instructions with zero amounts are also displayed. Please note that instructions with zero amounts are not sent for settlement to CLS nor to members.</p> <p>Moreover, this report shows Immediate FX Instructions (netting run is filled with IFXI) which have already been settled on T. These transactions have settlement date T, the instruction id is filled.</p>
Frequency	Daily.
Availability	This report is available for clearing members only.

#### XML Report Structure

#### M/O Text Report Heading

##### ce056

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLgINam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### ce056Grp, repeated 0 ... variable times:

##### ce056KeyGrp

clgHseInd2	m	Clearing House
clearingHouse	m	Clearing House

##### ce056Grp1, repeated 1 ... variable times:

##### ce056KeyGrp1

participant	m	Participant
partLngName	m	Participant Long Name

##### ce056Grp2, repeated 0 ... variable times:

##### ce056KeyGrp2

daySettlDate	m	Settlement Date
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##### ce056Grp3, repeated 0 ... variable times:

ce056KeyGrp3

currTypCod m Currency

instrId o FX instruction Id

ce056Rec, repeated 1 ... variable times:

transDate m Transaction Date

amount m Amount

settlLocat m Settlement Location

typeOfTransactions o Type of Transactions

nettingRun m FX netting run

tradeIdFX o FX trade id

tranIdFX m FX transaction id

tranTypFX m FX transaction type

accountCMFX m FX account CM

membId o Member

accountName o Account

poolId o Pool Id

netAmount m Netted Amount per instruction id and

currency

**Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE056.

#### 4.4.6 CE058 OTC FX Pay-Out Penalty Report

Description	<p>Out of the Enhanced Liquidity Framework there is a requirement to charge penalties to the CMs who breached their pay out limits. Currently, there is no automated way how to determine the penalty amount. Thus, Operations requested the new OTC FX Pay-Out Penalty Report, which summarizes the input data for the calculation as well as the final penalty amount to be charged.</p> <p>Two versions of the OTC FX Pay-Out Penalty Report will be generated:</p> <ul style="list-style-type: none"> <li>- the Member specific report, which will be sent to each Clearing Member and</li> <li>- the Eurex report, which will not be distributed to Members and includes data for all Members.</li> </ul>
Frequency	Daily.
Availability	This report is available for clearing members only.

#### XML Report Structure

#### M/O Text Report Heading

##### ce058

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

ce058Grp, repeated 0 ... variable times:

##### ce058KeyGrp

clgHseInd2	m	Clearing House (ie.ECAG)
clearingHouse	m	Clearing House name (ie.ECAG)

ce058Grp1, repeated 1 ... variable times:

##### ce058KeyGrp1

membClgldCod	m	Clearing Member
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ce058Grp2, repeated 1 ... variable times:

##### ce058KeyGrp2

daySettlDate	m	Settlement Date
--------------	---	-----------------

ce058Rec, repeated 1 ... variable times:

currTypCod	m	Currency
vMCFAmount	o	VM cashflow of the actual VM
VM	o	Actual VM
settlAmount	m	Settlement Amount
settlAmountVMCFAmount	o	TradeSettlAmt + VMcf
totSettlAmount	m	SettlAmount + Actual VM
dlyPayOutSettLimit	m	Daily Pay-Out Settlement Limit
vMBuffer	o	VM Buffer
dlyPayOutSettLimitVMBuffer	o	Pay-out Settlement Limit + VM Buffer
excessSettlAmountVMCFAmount	o	Excess amount from condition I
excessTotSettlAmount	o	Excess amount from condition II
finalExcessAmount	m	Final excess amount
penaltyRate	m	Penalty rate
clrCurrTypCod	m	Clearing Currency
exchRate	m	Exchange rate
penaltyAmount	m	Penalty Amount
penaltyFloor	m	Penalty Floor
penaltyCap	m	Penalty Cap
finalPenaltyAmount	m	Final penalty Amount

### **Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE058.

#### 4.4.7 CE710 Contract Expiration

Description	<p>This C7 report provides information related to option series with a time till expiry of not more than ten trading days. The report contains:</p> <ul style="list-style-type: none"> <li>- The In- or Out-of-the-money value per unit</li> <li>- Positions, which are held in this series at the end of the day</li> <li>- The amount reflecting how far a long position of a series is in-the-money.</li> </ul> <p>The report contains detailed information about expiring option series per member, currency and account. The total amounts of the long and short positions as well as the in-the-money amount are listed. On the expiration day the final position after automatic exercises but before contract expiration is shown.</p> <p>The report is available in xml- and csv-format.</p> <p>In addition the report contains information on flexible contracts.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p>
Frequency	Two weeks before expiration date through the expiration date..
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### ce710

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

ce710Grp, repeated 0 ... variable times:

##### ce710KeyGrp

membClgldCod	m	Clearing Member
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ce710Grp1, repeated 1 ... variable times:

##### ce710KeyGrp1

membExchldCod	m	Exchange Member
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ce710Grp2, repeated 1 ... variable times:

##### ce710KeyGrp2

currTypCod	m	Product Currency
accountName	m	Account
<u>ce710Grp3</u> , repeated 1 ... variable times:		
<u>ce710KeyGrp3</u>		
prodTypId	m	ProductType
prodId	m	Product
ticSiz	m	Tick Size
ticVal	m	TickVal
undrIdCod	m	UnderId
undrIdLngNam	m	Underlying
undrLstClsPrc	m	UnderlyingClose
<u>ce710Grp4</u> , repeated 1 ... variable times:		
<u>ce710KeyGrp4</u>		
cntrExpDat	m	ExpireDate
cntrClasCod	m	Contract Class
<u>ce710Rec</u> , repeated 1 ... variable times:		
<u>cntrIdGrpSC7</u>		
cntrClasCod	o	
prodId	m	
<u>cntrDtlGrpC7</u>		
cntrExpMthDat	o	
cntrExpYrDat	o	
cntrExpDat	o	
cntrExercisePrice	o	
flxCntrSynProdId	o	
cntrVersNo	o	
exerStylTyp	o	
settlTyp	o	
packageld	o	Unique Id for baskets
cntrPerUntInAmnt	m	ITM/OTM Amount per unit
trdUntVal	m	Trad Unit
posnLngBal	o	CurLng
posnShtBal	o	CurSht
abdnQty	o	AbanPos
itmLngAmnt	o	In-the-money Lng
itmShtAmnt	o	In-the-money Sht
sumClasPosnLngBal	o	Class Total
sumClasPosnShtBal	o	
sumClasAbdnQty	o	
sumClasItmLngAmnt	o	

sumClasltmShtAmnt	o	
sumProdPosnLngBal	o	Product Total
sumProdPosnShtBal	o	
sumProdAbdnQty	o	
sumProdltmLngAmnt	o	
sumProdltmShtAmnt	o	

### **Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE710.

#### 4.4.8 CE735 Expired Series Information

Description	<p>This C7 report provides details on expired series and positions that are in these series.</p> <p>It is arranged by clearing member, exchange member, currency, account type, product type and options class. It contains details about expired series and totals for the position balance by class, by Eurex product and by exchange member.</p> <p>The report is available in xml- and csv-format.</p> <p>In addition the report contains information on flexible contracts.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p>
Frequency	Expiration date of options.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### ce735

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

ce735Grp, repeated 0 ... variable times:

##### ce735KeyGrp

membClgldCod	m	Clearing Member
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ce735Grp1, repeated 1 ... variable times:

##### ce735KeyGrp1

membExchldCod	m	Exchange Member
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ce735Grp2, repeated 1 ... variable times:

##### ce735KeyGrp2

currTypCod	m	Currency
expDat	m	Expiration Date

ce735Grp3, repeated 1 ... variable times:

##### ce735KeyGrp3

accountName	m	Account
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prodTypId	m	Product Type
<u>ce735Grp4</u> , repeated 1 ... variable times:		
<u>ce735KeyGrp4</u>		
prodId	m	Product
<u>ce735Grp5</u> , repeated 1 ... variable times:		
<u>ce735KeyGrp5</u>		
cntrClasCod	m	Class
<u>ce735Rec</u> , repeated 1 ... variable times:		
<u>cntrIdGrpSC7</u>		
cntrClasCod	o	
prodId	m	
<u>cntrDtlGrpC7</u>		
cntrExpMthDat	o	
cntrExpYrDat	o	
cntrExpDat	o	
cntrExercisePrice	o	
flxCntrSynProdId	o	
cntrVersNo	o	
exerStylTyp	o	
settlTyp	o	
packageld	o	Unique Id for baskets
posnLngBal	m	Expired PosLng
posnShtBal	m	Expired PosSht
sumClasPosnLngBal	m	Total long position per Class
sumClasPosnShtBal	m	Total short position per Class
sumSecuAcctLngPst	m	Total long position per Product
sumSecuAcctShtPst	m	Total short position per Product
sumCurrAcctLngPst	m	Total long position per Member
sumCurrAcctShtPst	m	Total short position per Member

**Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE735.

#### 4.4.9 CE750 Expiration Payment-vs-Payment Overview

Description	<p>This C7 report lists the resulting payments (delivery and final settlement) for expired FX futures and exercised/assigned FX options that are handled via the CLS bank.</p> <p>The report is available in xml- and csv-format.</p> <p>In addition the report contains information on flexible contracts.</p> <p>The report is available for EUREX/ECAG Members.</p>
Frequency	Expiration date of FX Derivatives.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### ce750

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

ce750Grp, repeated 0 ... variable times:

##### ce750KeyGrp

membClgldCod	m	Clearing Member
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ce750Grp1, repeated 1 ... variable times:

##### ce750KeyGrp1

dlvCurrTypCod	m	Delivery Currency
currTypCod	m	Settlement Currency

ce750Grp2, repeated 1 ... variable times:

##### ce750KeyGrp2

membExchldCod	m	Exchange Member
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ce750Grp3, repeated 1 ... variable times:

##### ce750KeyGrp3

accountName	m	Ac
-------------	---	----

ce750Grp4, repeated 1 ... variable times:

##### ce750KeyGrp4

cntrlGrpSC7

cntrClasCod	o	
prodId	m	
<u>cntrDtlGrpC7</u>		
cntrExpMthDat	o	
cntrExpYrDat	o	
cntrExpDat	o	
cntrExercisePrice	o	
flxCntrSynProdId	o	
cntrVersNo	o	
exerStylTyp	o	
settlTyp	o	
buyCod	m	Side
cntrFaceVal	m	CntrFaceVal
finSetlmtPrc	o	FinSetlPrc
<u>ce750Rec</u> , repeated 0 ... variable times:		
posnBal	m	PosnBal
dlvCurrAmnt	m	DlvCurrAmnt
dlvSetlmtAmnt	m	DlvSetlmtAmnt
trnValDat	m	ValueDat
cshRefld	m	cshRefld
sumCurrDivCurrAmntOpt	m	Total per Curr Options
sumCurrDivSetlmtAmntOpt	m	
sumCurrDivCurrAmntFut	m	Total per Curr Futures
sumCurrDivSetlmtAmntFut	m	
<u>ce750SumMbrLvlRecOpt</u> , repeated 0 ... variable times:		
currTypCod	m	Totals per Currency per Member
Options		
sumCurrDivPayAmnt	m	DlvPayAmnt
sumCurrDivRcvAmnt	m	DlvRcvAmnt
sumCurrDivTotAmnt	m	DlvTotAmnt
<u>ce750SumMbrLvlRecFut</u> , repeated 0 ... variable times:		
currTypCod	m	Totals per Currency per Member
Futures		
sumCurrDivPayAmnt	m	DlvPayAmnt
sumCurrDivRcvAmnt	m	DlvRcvAmnt
sumCurrDivTotAmnt	m	DlvTotAmnt
<u>ce750SumGrp</u> , repeated 0 ... 1 times:		
<u>ce750SumRecOpt</u> , repeated 0 ... variable times:		
currTypCod	m	Totals per Currency Options
sumCurrDivPayAmnt	m	DlvPayAmnt

---

sumCurrDivRcvAmnt	m	DlvRcvAmnt
sumCurrDivTotAmnt	m	DlvTotAmnt
<u>ce750SumRecFut</u> , repeated 0 ... variable times:		
currTypCod	m	Totals per Currency Futures
sumCurrDivPayAmnt	m	DlvPayAmnt
sumCurrDivRcvAmnt	m	DlvRcvAmnt
sumCurrDivTotAmnt	m	DlvTotAmnt
<u>ce750SumRecOptUsd</u> , repeated 0 ... variable times:		
currTypCod	m	Totals In USD Options
sumCurrDivPayAmnt	m	DlvPayAmnt
sumCurrDivRcvAmnt	m	DlvRcvAmnt
sumCurrDivTotAmnt	m	DlvTotAmnt
<u>ce750SumRecFutUsd</u> , repeated 0 ... variable times:		
currTypCod	m	Totals In USD Futures
sumCurrDivPayAmnt	m	DlvPayAmnt
sumCurrDivRcvAmnt	m	DlvRcvAmnt
sumCurrDivTotAmnt	m	DlvTotAmnt

### **Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE750.

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#### 4.4.10 CE770 Exercise And Assign Overview

Description	<p>This C7 report lists exercised long positions and assigned short positions of stock options contracts. It contains information about the daily exercises and assignments in each series, arranged by clearing member, currency, product type, exchange member and account type.</p> <p>There is also a list of delivery instructions resulting from the exercise process. It shows EUREX-CSD as the contracting party.</p> <p>The data is sorted by exchange member and underlying. Cash settlement only contains an amount when the payment is made in cash.</p> <p>The report is available in xml- and csv-format.</p> <p>In addition the report contains information on flexible contracts.</p> <p>The report is available for EUREX/ECAG Members.</p>
Frequency	Daily.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### ce770

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

ce770Grp, repeated 0 ... variable times:

##### ce770KeyGrp

membClgldCod	m	Clearing Member
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ce770Grp1, repeated 1 ... variable times:

##### ce770KeyGrp1

currTypCod	m	ProdCurr
prodTypId	m	(XML only)
prodId	m	Product
undrLstClsPrc	m	UnderClose

ce770Grp2, repeated 1 ... variable times:

##### ce770KeyGrp2

membExchIdCod	m	ExMbr
<u>ce770Grp3</u> , repeated 1 ... variable times:		
<u>ce770KeyGrp3</u>		
accountName	m	Ac
<u>ce770Grp4</u> , repeated 1 ... variable times:		
<u>ce770KeyGrp4</u>		
<u>cntrIdGrpSC7</u>		
cntrClasCod	o	
prodId	m	
<u>cntrDtlGrpC7</u>		
cntrExpMthDat	o	
cntrExpYrDat	o	
cntrExpDat	o	
cntrExercisePrice	o	
flxCntrSynProdId	o	
cntrVersNo	o	
exerStylTyp	o	
settlTyp	o	
<u>ce770Grp5</u> , repeated 1 ... variable times:		
<u>ce770KeyGrp5</u>		
stlCurrTypCod	m	StlC
undrlsin	m	ISIN
packageld	o	Unique Id for baskets
<u>undrDecCodGrp</u>		
undrIdCod	m	Underlying
undrIdLngNam	m	
ctpyAcct	o	CtpyAcct
<u>ce770Grp6</u> , repeated 1 ... variable times:		
<u>ce770KeyGrp6</u>		
recTypCod	m	(XML only)
<u>ce770Rec2ExAs</u> , repeated 0 ... variable times:		
exerQty	o	Exerc
asgnQty	o	Assg
dlvClgHseTrnNo	o	DivIdNo
setlmtSecuQty	o	UnitsRec/Del
dlvSetlmtAmnt	o	SettlAmnt
cshSetlmtAmnt	o	CashSettlAmnt
settlDat	o	Settl Date
trdUnt	o	(XML only)
sumAcctSetlmtSecuQty	m	Account Total

sumAcctDivSetlmtAmnt	m	
sumAcctCshSetlmtAmnt	m	
sumMembSetlmtSecuQty	o	Member Total
sumMembDivSetlmtAmnt	o	
sumMembCshSetlmtAmnt	o	
sumProdSetlmtSecuQty	o	Product Total
sumProdDivSetlmtAmnt	o	
sumProdCshSetlmtAmnt	o	

### **Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE770.

#### 4.4.11 CE771 OptOn Fut ExerAssign Overview

Description	<p>This C7 report provides information on exercised long positions and assigned short positions of options on futures. It provides information about the daily exercises and assignments in each series, arranged by exchange member, account type and underlying futures contract.</p> <p>The report is available in xml- and csv-format.</p> <p>In addition the report contains information on flexible contracts.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p>
Frequency	Daily.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### ce771

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

ce771Grp, repeated 0 ... variable times:

##### ce771KeyGrp

membClgldCod	m	Clearing Member
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ce771Grp1, repeated 1 ... variable times:

##### ce771KeyGrp1

membExchldCod	m	Exchange Member
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ce771Grp2, repeated 1 ... variable times:

##### ce771KeyGrp2

currTypCod	m	Currency
prodTypId	m	ProductType
accountName	m	Account

undrFutCntrlGrp, repeated 0 ... 1 times:

undrFutProdId	m	UnderlyingFutContract
undrFutExpMthDat	m	



undrFutExpYrDat	m	
trdUnt	m	TradUnit
lstSetlmtPrc	m	LstSetlPrc
<u>ce771Grp3</u> , repeated 1 ... variable times:		
<u>ce771KeyGrp3</u>		
cntrClasCod	m	(XML only)
<u>ce771Rec</u> , repeated 1 ... variable times:		
<u>flxCntrlGrpC7</u> , repeated 0 ... 1 times:		
cntrClasCod	o	Contract
prodId	m	
cntrExpDat	m	
cntrExercisePrice	o	
flxCntrSynProdId	m	
cntrVersNo	o	
exerStylTyp	o	
settlTyp	m	
<u>cntrlGrpSetlC7</u> , repeated 0 ... 1 times:		
cntrClasCod	o	
prodId	m	
<u>cntrDtlGrpSetlC7</u>		
cntrExpMthDat	m	
cntrExpYrDat	m	
cntrExercisePrice	o	
cntrVersNo	o	
packageld	o	Unique Id for baskets
buyCod	o	B
exerQty	o	Exerc
asgnQty	o	Assg
undrLngQty	o	FuturesCreationLong
undrShtQty	o	FuturesCreationShort
sumSrsSrsExerQty	o	Total per Class
sumSrsSrsAsgnQty	o	
sumSrsUndrLngQty	o	
sumSrsUndrShtQty	o	
sumUndrUndrLngQty	o	Total per Underlying
sumUndrUndrShtQty	o	

**Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE771.

#### 4.4.12 CE775 Notification/Allocation Information

Description	<p>This C7 report provides information on deliveries resulting from notification or allocation notice (per reference number). The contracting party is listed for internal deliveries (either a DC Market Participant or a clearing member proprietary account).</p> <p>The contracting party is not displayed on the report for external deliveries that are carried out through the CSD. As a complementary report to the delivery list, it supports the CSD concerning the release of deliveries and serves as a basis for internal deliveries to the CSD.</p> <p>The report is available in xml- and csv-format.</p> <p>In addition the report contains information on flexible contracts.</p> <p>The report is available for EUREX/ECAG Members.</p>
Frequency	Expiration date of physically settled futures.
Availability	This report is available for clearing members only.

#### XML Report Structure

#### M/O Text Report Heading

##### ce775

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

ce775Grp, repeated 0 ... variable times:

##### ce775KeyGrp

membClgldCod	m	Clearing Member
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ce775Grp1, repeated 1 ... variable times:

##### ce775KeyGrp1

currTypCod	m	Currency
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ce775Grp2, repeated 1 ... variable times:

##### ce775KeyGrp2

prodTypId	m	Product Type
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##### flxFutCntrlGrpC7

prodId	m
cntrExpMthDat	o

cntrExpYrDat	o	
cntrExpDat	o	
flxCntrSynProdId	o	
settlTyp	o	
<u>ce775Grp3</u> , repeated 1 ... variable times:		
<u>ce775KeyGrp3</u>		
isinCod	m	Deliverable Security
ctpyAcct	o	CtpyAcct
<u>ce775Rec</u> , repeated 1 ... variable times:		
membExchIdCodNotif	o	NotifMbr
accountNameNotif	o	Ac
trnQtyNotif	o	Contracts
membExchIdCodAllc	o	AllocMbr
accountNameAllc	o	Ac
trnQtyAllc	o	Contracts
netQty	o	NetQty
faceAmnt	o	Face Amount
invcAmnt	o	Invoice Amount
dlvTrnNo	o	DivTrnNo
packageld	o	Unique Id for baskets

### **Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE775.

#### 4.4.13 CE780 Exercise Abandon Daily Maintenance Overview

Description	This report lists the abandoned and unabandoned transactions for audit trailing. The report is available in xml- and csv-format. In addition the report contains information on flexible contracts.
Frequency	Daily.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### ce780

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

ce780Grp, repeated 0 ... variable times:

##### ce780KeyGrp

membClgldCod	m	Clearing Member
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ce780Grp1, repeated 1 ... variable times:

##### ce780KeyGrp1

membExchldCod	m	Exchange Member
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ce780Grp2, repeated 1 ... variable times:

##### ce780KeyGrp2

##### cntrldGrpSC7

cntrClasCod	o
prodld	m

##### cntrDtlGrpC7

cntrExpMthDat	o
cntrExpYrDat	o
cntrExpDat	o
cntrExercisePrice	o
flxCntrSynProdld	o
cntrVersNo	o

exerStylTyp	o	
settlTyp	o	
<u>ce780Rec</u> , repeated 1 ... variable times:		
accountName	m	Ac
packageld	o	Unique Id for baskets
trnTim	m	Trn Time
trdr	o	Trader
membExchIdCodObo	o	OnBehalf Member
partIdCodObo	o	OnBehalf User
abdnTrnQty	m	Abandoned Qty
totAbdnTrnQty	m	Total Qty
Text1	o	Text 1
Text2	o	Text 2
Text3	o	Text 3

### **Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE780.

#### 4.4.14 CE790 In-the-money Configuration

Description	This C7 report provides an overview of all changes to In-the-money parameter configuration for all members. It is arranged by clearing house, clearing member, exchange member and account name. The report is available in xml- and csv-format. The report is available for EUREX/ECAG Members.
Frequency	Daily.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### ce790

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

ce790Grp, repeated 0 ... variable times:

##### ce790KeyGrp

clgHselnd2	m	Clearing House
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ce790Grp1, repeated 0 ... variable times:

##### ce790KeyGrp1

membClgldCod	m	Clearing Member
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ce790Grp2, repeated 1 ... variable times:

##### ce790KeyGrp2

membExchldCod	m	Exchange Member
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ce790Grp3, repeated 1 ... variable times:

##### ce790KeyGrp3

accountName	m	AccountName
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ce790Grp4, repeated 1 ... variable times:

##### ce790KeyGrp4

prodld	m	Product
currTypCod	m	Currency

ce790Rec, repeated 1 ... variable times:

memblId	o	Member
partIdCod	o	User ID
updDat	m	Upd Date
updTim	m	Upd Time
maintOperation	m	Operation
itmAmntConfig	m	
itmAmntConfigbef	m	

### **Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE790.

## 4.5 CI Intraday Reports

### 4.5.1 CI012 Account Statement

Description	<p>This C7 report lists the opening positions in the option series and futures for flexible and standard contracts, the daily position movements at a transaction level and the up to date positions in the individual accounts of the exchange member. For each transaction, the report contains the variation margin payments for futures contracts, the premiums on options calculated in the "traditional" way and the variation margins for "futures-style" settled options.</p> <p>The report displays detailed position data according to currency, account and product. Premiums and variation margins are added per series of an option class (Call/Put) or a futures contract. Totals are calculated per product and account in product currency.</p> <p>The report is available in xml- and csv-format.</p> <p>In addition the report contains information on flexible contracts.</p> <p>The report is available for EEX/ECC Members.</p>
Frequency	Intraday.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### ci012

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLgINam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

ci012Grp, repeated 0 ... variable times:

##### ci012KeyGrp

membClgldCod	m	CIMbr
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ci012Grp1, repeated 1 ... variable times:

##### ci012KeyGrp1

membExchldCod	m	ExMbr
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ci012Grp2, repeated 1 ... variable times:

ci012KeyGrp2

currTypCod m Currency

ci012Grp3, repeated 1 ... variable times:

ci012KeyGrp3

accountName m Account

ci012Grp4, repeated 1 ... variable times:

ci012KeyGrp4

prodTypId m ProdType

prodId m Prod

prodExchAff o

ticSiz o Tick Size

ticVal o TickVal

ci012Grp5, repeated 1 ... variable times:

ci012KeyGrp5

ci012CntrDtlClassGrp

cntrClasCod o Contract Detail

prodId m

cntrExpMthDat o

cntrExpYrDat o

cntrExpDat o

cntrExercisePrice o

flxCntrSynProdId o SynP

cntrVersNo o

exerStylTyp o

settlTyp o

packageld o

lstSetlmtPrc\_1 o SetlmPrc

currSetlmtPrc\_1 o

secuTrdUntNo o TradingUnit

ci012Rec, repeated 1 ... variable times:

c7TransactionIdentificationGroup

TransactionId o

TransactionIdSuffix o

ParentTransactionId o

ParentTransactionIdSuffix o

relatedTransactionId o

positionId m

UTI m

trnDat o Transaction Date

---

trnTim	o	Transaction Time
trnDatCet	o	Transaction Date CET
trnTimCet	o	Transaction Time CET
buyCod	o	B
opnClsCod	o	O
trnLngQty	o	MovLng
trnShtQty	o	MovSht
netQty	o	NetQty
trnPrc	o	StlPrc/Prc
prmVmarAmnt	o	PremVarMar
mkToMktTick	o	Mk2Mkt
rateIdentifier	o	
residual	o	
prelimFlg	o	
ordOriginFirm	o	External Member
beneficiary	o	
membExchIdCod	o	Exchange Member
partIdCod	o	Participant
membExchIdCodObo	o	ExMbrObo
partIdCodObo	o	
trnTyp	o	TrnTyp
trnAdjStsCod	o	
trnHistInd	o	H
Text1	o	Text 1
Text2	o	Text 2
Text3	o	Text 3
firmTrdId	o	Members Own Reference ID
<u>originTradingSystemData</u>		
origExchId	o	OrigExc
origTrdMatchId	o	
origTrdDat	o	OrigTrdDat
origTrdTim	o	OrigTrdTim
origTrdDatCet	o	OrigTrdDatCet
origTrdTimCet	o	OrigTrdTimCet
trdTyp	o	TrT
TrdPubInd	o	Deferred Publication Flag
origTradeId	o	
origClOrdId	o	
origRpdOrdNo	o	OrigRpdOrdNo
origOrderCategory	o	

origOrderType	o	
origMLegRptTyp	o	
origTotNumTrdRpts	o	
origStratInstrTyp	o	
origStrategyLinkId	o	
strategyType	o	Strategy Type
strategySubType	o	Strategy Sub Type
sumTrnLngQty	o	Total per Contract
sumTrnShtQty	o	
sumCntrPrmVmarAmnt	o	
sumProdPrmVmarAmnt	o	Total Per Product
sumAcctPrmVmarAmnt	o	Total Per Account

**Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CI012.

#### 4.5.2 CI054 Preliminary FX Cashflow Forecast Against Limits Report

Description	The Preliminary FX Cashflow Forecast Against Limits Report displays Settlement Limits per Member, Currency and Offset Days.  From 30 days in advance of settlement, this report provides the CM projection showing net settlement amount and if they are above, how much above the limit the Clearing Member is.
Frequency	Daily.
Availability	This report is available for clearing members only.

#### XML Report Structure

#### M/O Text Report Heading

##### ci054

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

ci054Grp, repeated 0 ... variable times:

##### ci054KeyGrp

clgHseInd2	m	Clearing House (ie.ECAG)
clearingHouse	m	Clearing House name (ie.ECAG)

ci054Grp1, repeated 1 ... variable times:

##### ci054KeyGrp1

membClgldCod	m	Clearing Member
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ci054Grp2, repeated 1 ... variable times:

##### ci054KeyGrp2

daySettlDate	m	Settlement Date
offset	m	Offset Days

ci054Grp3, repeated 1 ... variable times:

##### ci054KeyGrp3

participant	m	Participant
partLngName	m	Participant Long Name

ci054Grp4, repeated 1 ... variable times:

##### ci054KeyGrp4

mbrAccount	m	Member Account
<u>ci054Rec</u> , repeated 1 ... variable times:		
currTypCod	m	Currency
settlAmount	m	Settlement Amount
projVMAMnt	o	Projected VM Amount
totSettlAmount	m	Total Settlement Amount
totPayInAgLimit	o	Total Pay-In Against Limit
totPayOutAgLimit	o	Total Pay-Out Against Limit
toBePrefunded	o	To be prefunded Amount
prefAmount	o	Prefunded Amount
totPayInAgLimitSVM	o	Total Pay-In Against Limit with SVM
totPayOutAgLimitSVM	o	Total Pay-Out Against Limit with SVM
stressedVM	o	Stressed Variation Margin
<u>ci054SumPartRec</u> , repeated 1 ... variable times:		
currTypCod	m	Currency
sumSettlAmount	m	Settlement Amount
sumProjVMAMnt	o	Projected VM Amount
sumTotSettlAmount	m	Total Settlement Amount
sumTotPayInAgLimit	o	Total Pay-In Against Limit
sumTotPayOutAgLimit	o	Total Pay-Out Against Limit
sumToBePrefunded	o	To be prefunded Amount
sumPrefAmount	o	Prefunded Amount
sumTotPayInAgLimSVM	o	Total Pay-In Against Limit with SVM
sumTotPayOutAgLimSVM	o	Total Pay-Out Against Limit with SVM
sumStressedVM	o	Stressed Variation Margin
<u>ci054CMRec</u> , repeated 1 ... variable times:		
currTypCod	m	Currency
sumSettlAmount	m	Settlement Amount
sumProjVMAMnt	o	Projected VM Amount
sumTotSettlAmount	m	Total Settlement Amount
sumTotPayInAgLimit	o	Total Pay-In Against Limit
sumTotPayOutAgLimit	o	Total Pay-Out Against Limit
dlyPayInSettLimit	o	Daily Pay-In Settlement Limit
dlyPayOutSettLimit	o	Daily Pay-Out Settlement Limit
sumToBePrefunded	o	To be prefunded Amount
cMPayInLimitBreach	o	ClgMbr Pay-In LimitBreach
cMPayOutLimitBreach	o	ClgMbr Pay-Out LimitBreach
sumPrefAmount	o	Prefunded Amount
vMBuffer	o	VM Buffer
sumTotPayInAgLimSVM	o	Total Pay-In Against Limit with SVM

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sumTotPayOutAgLimSVM	o	Total Pay-Out Against Limit with SVM
payInLimBreachAmnt	o	Pay-In Limit Breach Amount
payOutLimBreachAmnt	o	Pay-Out Limit Breach Amount
breach200	o	200% Pay-In Breach

**Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CI054.

### 4.5.3 CI056 Preliminary CLS Settlement Report

Description	<p>This Report displays per Member and currency, the transactions that are due to settle over CLS on T+1 as well as aggregated amounts per currency. These transactions have settlement date T+1 and have been processed in the Preliminary FX run (netting run is filled with PREFX). Offsetting transactions with an aggregated amount equal to zero are also displayed. Please note that for transactions displayed in this report no instruction is created yet, therefore, the instruction id is not sent.</p> <p>Moreover, this report shows Immediate FX Instructions (netting run is filled with IFXI) which have already been settled on T. These transactions have settlement date T, the instruction id is filled.</p>
Frequency	Daily.
Availability	This report is available for clearing members only.

#### XML Report Structure

#### M/O Text Report Heading

#### ci056

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLgINam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

ci056Grp, repeated 0 ... variable times:

##### ci056KeyGrp

clgHselnd2	m	Clearing House
clearingHouse	m	Clearing House

ci056Grp1, repeated 1 ... variable times:

##### ci056KeyGrp1

participant	m	Participant
partLngName	m	Participant Long Name

ci056Grp2, repeated 0 ... variable times:

##### ci056KeyGrp2

daySettlDate	m	Settlement Date
--------------	---	-----------------

ci056Grp3, repeated 0 ... variable times:

ci056KeyGrp3

currTypCod m Currency

instrId o FX instruction Id

ci056Rec, repeated 1 ... variable times:

transDate m Transaction Date

amount m Amount

settlLocat m Settlement Location

typeOfTransactions o Type of Transactions

nettingRun m FX netting run

tradeIdFX o FX trade id

tranIdFX m FX transaction id

tranTypFX m FX transaction type

accountCMFX m FX account CM

memblId o Member

accountName o Account

poolId o Pool Id

netAmount m Netted Amount per instruction id and

currency

**Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CI056.



#### 4.5.4 CI720 Intraday Collateral Transaction Report

Description	This report lists the collateral transactions for the given business day. Displayed are transactions related to the collateral pools for which the recipient of the report is a sponsor or owner. This report is available for collateral pool sponsors and collateral pool owners who are EUREX/ ECAG or EEX/ECC Members.
Frequency	Hourly from 5:00 until 22:00 CE(S)T.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### ci720

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

ci720Grp, repeated 0 ... variable times:

##### ci720KeyGrp

poolSponsor	m	Pool Sponsor
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ci720Grp1, repeated 1 ... variable times:

##### ci720KeyGrp1

poolld	m	Pool Id
poolUsage	m	Pool Usage
poolOwner	m	Pool Owner
poolCcy	m	Pool Currency

ci720Grp2, repeated 1 ... variable times:

##### ci720KeyGrp2

collPosld	m	Collateral Position ID
collType	m	Collateral Type
currTypCod	m	Currency
typeOfMoney	o	Type Of Money
isinCod	o	Security Id
seculd	o	Secu Id

secuShtNam	o	Security Short Name
secuGrpCod	o	Security Group Code
CountryCode	o	Country Code
collLoc	o	Collateral Location
collRef	o	Collateral Reference
clientRefId	o	Client Reference ID
<u>ci720Rec</u> , repeated 1 ... variable times:		
collTrnId	m	Collateral Transaction ID
trnTyp	m	Transaction Type
trnValDat	m	Value Date
trnTim	m	TrnTime
trnDat	m	TrnDat
settledCollQty	m	Settled Collateral Quantity

### **Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CI720.

#### 4.5.5 CI731 Intraday Collateral Position Report

Description	This report provides an hourly overview of the available collateral value on the collateral position level and of the total value aggregated on the pool level. The resulting excess or shortfall of collateral for every collateral pool is also displayed. Displayed are collateral positions related to the collateral pools for which the recipient of the report is a sponsor or owner. This report is available for collateral pool sponsors and collateral pool owners who are EUREX/ECAG or EEX/ECC Members.
Frequency	Hourly from 5:00 until 22:00 CE(S)T.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### ci731

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

ci731Grp, repeated 0 ... variable times:

##### ci731KeyGrp

poolSponsor	m	Pool Sponsor
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ci731Grp1, repeated 1 ... variable times:

##### ci731KeyGrp1

poolld	m	Pool Id
poolUsage	m	Pool Usage
poolOwner	m	Pool Owner
poolCcy	m	Pool Currency

ci731Rec, repeated 1 ... variable times:

collPosId	m	Collateral Position ID
collType	m	Collateral Type
currTypCod	m	Currency
typeOfMoney	o	Type Of Money
isinCod	o	Security Id

---

seculd	o	Secu Id
secuShtNam	o	Security Short Name
secuGrpCod	o	Security Group Code
CountryCode	o	Country Code
collLoc	o	Collateral Location
collRef	o	Collateral Reference
clientRefId	o	Client Reference ID
currentCollQty	m	CurrentQuantity
currentPosCollVal	m	CurrentPositionCollateralValue
currentPosCollValInPoolCcy	m	CollateralPositionCollateralValueInPool-
Currency		
totCollPoolValInPoolCcy	m	totalCollateralPoolValueInPoolCur-
rency		
collPoolExcessShortfall	m	poolExcessShortfall

### **Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CI731.

## 4.6 TA Trading Maintenance

### 4.6.1 TA711 All Active/Inactive Series Report

Description	This report lists all active series (both options & futures) in all products available for the next business day. The report is available in xml- and csv-format.
Frequency	Daily.
Availability	This report is available for all members.
CRE Area	Public.

#### XML Report Structure

#### M/O Text Report Heading

#### ta711

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

#### ta711Grp, repeated 0 ... variable times:

##### ta711KeyGrp

prodId	m	Product
prodLngNam	m	Product Long Name
prodTypId	m	ProdType
productMIC	o	ProductMIC
uniqueProdId	m	UniqueProdId

#### ta711ProdRec, repeated 1 ... variable times:

prodExchAff	o	
isinCod	m	ISIN
undrIsin	o	UndrISIN
stlCurrTypCod	m	StlCurr
currTypCod	m	PrdCurr
mgnStyle	m	Mgn

exerStylTyp	o	Exr
setlTypCod	m	Stl
finSetlmtTim	m	finStlTim
usTrdrFlg	m	Us
flxCntrTrdAllwdFlg	m	Flx
ticSiz	m	TicSiz
ticVal	m	TicVal
undrldCod	o	
preliminaryTradesAllowed	o	Preliminary Trades supported
<u>ta711CntrRec</u> , repeated 0 ... variable times:		
<u>cntrldGrp</u>		
cntrClasCod	o	Contract
prold	m	
<u>cntrDtlGrp</u>		
cntrExpMthDat	m	
cntrExpYrDat	m	
cntrExerPrc	o	
cntrVersNo	o	
cntrStsCod	m	Sts
expDat	m	ExpDat
lepoFlg	o	Lepo
trdUnt	m	TradUnit
uniqueCntrld	m	UniqueCntrld

### **Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR TA711.

## 4.7 TT Entitlement and Security

### 4.7.1 TT130 Risk Event Report

Description	This report contains details concerning risk protection limits, occurred Stop-Button and Slowdown-Button events and market maker protection events.
Frequency	Daily.
Availability	This report is available for clearing members only.

#### XML Report Structure

#### M/O Text Report Heading

#### tt130

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

#### tt130Grp, repeated 0 ... variable times:

##### tt130KeyGrp

membClgldCod	m	Clearing Member
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#### tt130Grp1, repeated 1 ... variable times:

##### tt130KeyGrp1

membExchldCod	m	Exchange Member
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#### tt130Grp2, repeated 1 ... variable times:

##### tt130StButtGrp, repeated 0 ... variable times:

descr1	o	Stop-Button Actions
--------	---	---------------------

##### tt130StButtRec, repeated 1 ... variable times:

trnTim	m	Time
membStopRlseInd	m	Action
usrldStopInit	m	Initiator
usrldStopConf	m	Confirmer
usrldStopMs	m	ExMbrObo

#### tt130RskLimGrp, repeated 0 ... variable times:

descr1	o	Risk Limits
<u>tt130RskLimRec</u> , repeated 1 ... variable times:		
mtnMbr	m	MtnMbr
affMbr	m	AffMbr
rskLimTyp	m	Typ
rskLimLvl	m	Lvl
currTypCod	m	Curr
trnDelay	o	Delay
ordrDelFlg	m	Del
rskLimMtnCod	m	Action
trnTim	o	Time
updDat	o	IstUpdDat
usrId1	o	UserId
<u>tt130SlowButtGrp</u> , repeated 0 ... variable times:		
descr1	o	Manual Member Slowdown
<u>tt130SlowButtRec</u> , repeated 1 ... variable times:		
trnTim	m	Time
membSlowRlseInd	m	Action
usrIdSlowInit	m	Initiator
usrIdSlowConf	m	Confirmer
usrIdSlowMs	m	ExMbrObo
trnDelay	o	Delay

**Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR TT130.

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#### 4.7.2 TT131 Risk Event Trader Report

Description	This report contains details concerning risk protection limits, occurred Stop-Button and Slowdown-Button events and market maker protection events.
Frequency	Daily.
Availability	This report is available for trading members only.

#### XML Report Structure

#### M/O Text Report Heading

#### tt131

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

tt131Grp, repeated 0 ... variable times:

##### tt131KeyGrp

membExchldCod	m	Exchange Member
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tt131Grp1, repeated 1 ... variable times:

##### tt131KeyGrp1

partldCod	o	Trader
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tt131Grp2, repeated 1 ... variable times:

tt131StButtGrp, repeated 0 ... variable times:

descr1	o	Stop-Button Actions
--------	---	---------------------

tt131StButtRec, repeated 1 ... variable times:

trnTim	m	Time
membStopRlseInd	m	Action
usrldStopInit	m	Initiator
usrldStopConf	m	Confirmer
usrldStopMs	m	ExMbrObo

tt131RskLimGrp, repeated 0 ... variable times:

descr1	o	Risk Limits
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tt131RskLimRec, repeated 1 ... variable times:

mtnMbr	m	MtnMbr
--------	---	--------

affMbr	m	AffMbr
rskLimTyp	m	Typ
rskLimLvl	m	Lvl
currTypCod	m	Curr
trnDelay	o	Delay
ordrDelFlg	m	Del
rskLimMtnCod	m	Action
trnTim	o	Time
updDat	o	IstUpdDat
userId1	o	UserId

tt131SlowButtGrp, repeated 0 ... variable times:

descr1	o	Manual Member Slowdown
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tt131SlowButtRec, repeated 1 ... variable times:

trnTim	m	Time
membSlowRlseInd	m	Action
usrIdSlowInit	m	Initiator
usrIdSlowConf	m	Confirmer
usrIdSlowMs	m	ExMbrObo
trnDelay	o	Delay

### **Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR TT131.

### 4.7.3 TT721 Member Capacity and Product Assignment Maintenance

Description	<p>This report shows all changes of the member product and member capacity assignments during the respective business day. Additionally, if the name of a capacity has been changed, the new capacity name will be provided in the report. Changes can be triggered by a Clearing Member or the Clearing House.</p> <p>The report will include the information for the CM as well for the DC market participant.</p>
Frequency	Daily.
Availability	This report is available for clearing members only.

#### XML Report Structure

#### M/O Text Report Heading

#### tt721

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

tt721Grp, repeated 0 ... variable times:

##### tt721KeyGrp

membClgldCod	m	Clearing Member
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tt721Grp1, repeated 1 ... variable times:

##### tt721KeyGrp1

membExchldCod	m	Trading Member
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tt721Rec, repeated 1 ... variable times:

CapacityNam	m	Capacity Name
Capacityld	m	Capacity ID
prodld	o	Product
UpdateCode	m	Update Code
updTim	m	Update Time
membExchldCodSec	m	Initiator
membExchldCodSecApp	o	Approver
partldCodSec	m	Initiator
partIDSodSECAApp	o	Approver

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prvUpdDat

o previous Update

### **Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR TT721.

#### 4.7.4 TT726 Member Capacity and Product Assignment Status

Description	<p>This report shows the state of the member product and member capacity assignments effective on the next business day.</p> <p>This includes modifications created by a user or automatically in regards to: change in product assignment, new products, a modification of the product symbol, a product deletion, movement of a product between capacities, name change of a capacity, a clearer change. Changes can be triggered by a Clearing Member or the Clearing House.</p> <p>The report will include the information for the CM as well for the DC market participant.</p>
Frequency	Daily.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### tt726

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

tt726Grp, repeated 0 ... variable times:

##### tt726KeyGrp

membClgldCod	m	Clearing Member
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tt726Grp1, repeated 1 ... variable times:

##### tt726KeyGrp1

membExchldCod	m	Trading Member
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tt726Rec, repeated 1 ... variable times:

CapacityNam	m	Capacity Name
Capacityld	m	Capacity ID
prodld	o	Product
sumMembldProdld	o	total Assigned product

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**Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR TT726.

#### 4.7.5 TT750 Clearing Four Eye Principle

Description	<p>This C7 report will be used to trace changes of each four-eye principle request of all users. For every four-eye principle action it will be checked whether the user has the right to initiate that action and also whether he/she requires approval from other user. It is arranged by clearing member and exchange member.</p> <p>The report is available in xml- and csv-format.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p>
Frequency	Daily.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

#### tt750

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

tt750Grp, repeated 0 ... variable times:

##### tt750KeyGrp

membClgldCod	m	Clearing Member
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tt750Grp1, repeated 1 ... variable times:

##### tt750KeyGrp1

membExchldCod	m	Exchange Member
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tt750Grp2, repeated 1 ... variable times:

##### tt750KeyGrp2

fourEyesApprAct	m	Approval Action
currTypCod	m	Currency

tt750Grp3, repeated 1 ... variable times:

##### tt750KeyGrp3

accountName	m	AccountName
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tt750Grp4, repeated 1 ... variable times:

##### tt750KeyGrp4

cntrlGrpSC7

cntrClasCod           o  
prodId                m

cntrDtlGrpC7

cntrExpMthDat       o  
cntrExpYrDat        o  
cntrExpDat           o  
cntrExercisePrice   o  
flxCntrSynProdId    o  
cntrVersNo           o  
exerStylTyp          o  
settlTyp             o  
packageld            o    Unique ID for baskets

tt750Rec, repeated 1 ... variable times:

TransactionId        o    Transaction ID  
allocationId         o    AllocationID  
fourEyesStatus       m    4 EP Status  
trnQty               o    Transaction Quantity  
trnLngQty            o    Transfer Long Quantity  
trnShtQty            o    Transfer Short Quantity  
membExchIdCodTo     o    CpExc

initiatorGrp, repeated 1 times:

usrIdFourEyeInit    m    Initiator  
trnDat               m    Approval Date  
trnTim               m    Approval Time

approverGrp, repeated 1 times:

usrIdFourEyeAppr    m    Approver  
partIdCodObo        o    On Behalf of Participant ID  
membExchIdCodObo    o    On Behalf of Participant ID  
trnDat               o    Approval Date  
trnTim               o    Approval Time

**Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR TT750.

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#### 4.7.6 TT760 User Entitlement Status

Description	This C7 report will contain the latest snapshot of entitlement settings and role assignments of all active users of particular participant. The report is available in xml- and csv-format. The report is available for EUREX/ECAG Members and EEX/ECC Members.
Frequency	Daily.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### tt760

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

tt760Grp, repeated 0 ... variable times:

##### tt760KeyGrp

clgHseSmbL	m	Clearing House Symbol
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tt760Grp1, repeated 1 ... variable times:

##### tt760KeyGrp1

mktSmbL	m	Market Symbol
asOnDat	m	Transaction Date
asOnTim	m	Transaction Time

tt760Grp2, repeated 1 ... variable times:

##### tt760KeyGrp2

partSmbL	m	Participant Symbol
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tt760Grp3, repeated 0 ... variable times:

##### tt760KeyGrp3

usrLgn	m	User Login Name
rolAssgnReq	m	Role Assignment Required
usrLastModDat	o	Last Modified Date

tt760UserRec1, repeated 0 ... variable times:

rolDescrptn	o	Role Description
lastRolUpdDat	o	Last Role Update Date
<u>tt760UserRec2</u> , repeated 0 ... variable times:		
privIeld	o	Privilege ID
privIgeDescrptn	o	Privilege Description
entitlmntLvl	o	Entitlement Level
acctOwnr	o	Account Owner
acctName	o	Account Name
ownrshpIndictr	o	Ownership Indicator
lastPrivUpdDat	o	Last Privilege Update Date
<u>tt760UserRec3</u> , repeated 1 times:		
qcFlag	m	Qualified Clearer Flag
lastQcUpdDat	o	Last QC Flag Update Date

**Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR TT760.

#### 4.7.7 TT761 User Entitlement Changes

Description	<p>This C7 report will be used to trace changes in entitlement settings and role assignments of all users belonging to a particular participant for the current reporting period, i.e. assignment/ de-assignment of roles, changes in effective entitlement settings or Qualified Clearer (.QC.) flag value.</p> <p>The report is available in xml- and csv-format.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p>
Frequency	Daily.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

#### tt761

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLgINam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

tt761Grp, repeated 0 ... variable times:

##### tt761KeyGrp

clgHseSmbI	m	Clearing House Symbol
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tt761Grp1, repeated 1 ... variable times:

##### tt761KeyGrp1

mktSmbI	m	Market Symbol
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tt761Grp2, repeated 1 ... variable times:

##### tt761KeyGrp2

partSmbI	m	Participant Symbol
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tt761Grp3, repeated 1 ... variable times:

##### tt761KeyGrp3

usrLgn	m	User Login Name
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tt761Grp4, repeated 0 ... variable times:

##### tt761KeyGrp4

trnDat	m	Transaction Date
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trnTim	m	Transaction Time
initrUsrLgn	o	Initiator User Login Name
initrPartSmb1	m	Initiator Participant Symbol
apprUserLgn	o	Approver User Login Name
apprPartSmb1	o	Approver Participant Symbol
fourEyesIndictr	o	4 EP Indicator
onBhalfUsrLgn	o	On Behalf User Login Name
onBhalfPartSmb1	o	On Behalf Participant Symbol
usrResnForChang	m	Reason For Change related to User
<u>tt761UserRec1</u> , repeated 0 ... variable times:		
rolDescriptn	o	Role Description
activityTyp	o	Activity Type
<u>tt761UserRec2</u> , repeated 0 ... variable times:		
privlgeId	o	Privilege ID
privlgeDescriptn	o	Privilege Description
entitlmntLvl	o	Entitlement Level
acctOwnr	o	Account Owner
acctName	o	Account Name
ownrshpIndictr	o	Ownership Indicator
<u>tt761UserRec3</u> , repeated 0 ... 1 times:		
qcFlag	o	Qualified Clearer Flag
<u>tt761UserRec4</u> , repeated 0 ... 1 times:		
entUsrStatus	o	Entitlement User Status

### **Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR TT761.

#### 4.7.8 TT762 Participant Entitlement Status

Description	This C7 report will contain the latest snapshot of entitlement settings for particular participant. The report is available in xml- and csv-format. The report is available for EUREX/ECAG Members and EEX/ECC Members.
Frequency	Daily.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### tt762

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

tt762Grp, repeated 0 ... variable times:

##### tt762KeyGrp

clgHseSmbL	m	Clearing House Symbol
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tt762Grp1, repeated 1 ... variable times:

##### tt762KeyGrp1

mktSmbL	m	Market Symbol
asOnDat	m	Transaction Date
asOnTim	m	Transaction Time

tt762Grp2, repeated 1 ... variable times:

##### tt762KeyGrp2

partSmbL	m	Participant Symbol
rolAssgnReq	m	Role Assignment Required
partLastModDat	o	Last Modified Date

tt762PartRec1, repeated 0 ... variable times:

rolDescrptn	o	Role Description
lastRolUpdDat	o	Last Role Update Date

tt762PartRec2, repeated 0 ... variable times:

privlgeld	o	Privilege ID
privlgeDescrptn	o	Privilege Description
entitlmntLvl	o	Entitlement Level
acctOwnr	o	Account Owner
acctName	o	Account Name
ownrshpIndictr	o	Ownership Indicator
lastPrivUpdDat	o	Last Privilege Update Date

### **Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR TT762.

#### 4.7.9 TT763 Participant Entitlement Changes

Description	<p>This C7 report will be used to trace changes in the entitlement settings of particular participant for the current reporting period i.e. assignment/ de-assignment of roles and modification of maximum rights of the participant.</p> <p>The report is available in xml- and csv-format.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p>
Frequency	Daily.
Availability	This report is available for clearing and trading members.

#### XML Report Structure

#### M/O Text Report Heading

##### tt763

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

tt763Grp, repeated 0 ... variable times:

##### tt763KeyGrp

clgHseSmb1	m	Clearing House Symbol
------------	---	-----------------------

tt763Grp1, repeated 1 ... variable times:

##### tt763KeyGrp1

mktSmb1	m	Market Symbol
---------	---	---------------

tt763Grp2, repeated 1 ... variable times:

##### tt763KeyGrp2

partSmb1	m	Participant Symbol
----------	---	--------------------

tt763Grp3, repeated 1 ... variable times:

##### tt763KeyGrp3

trnDat	m	Transaction Date
trnTim	m	Transaction Time
initrUsrLgn	o	Initiator User Login Name
initrPartSmb1	m	Initiator Participant Symbol

	apprUserLgn	o	Approver User Login Name
	apprPartSmbI	o	Approver Participant Symbol
	fourEyesIndictr	o	4 EP Indicator
pant	partResnForChang	m	Reason For Change related to Partici-

tt763PartRec1, repeated 0 ... variable times:

	rolDescrptn	o	Role Description
	activityTyp	o	Activity Type

tt763PartRec2, repeated 0 ... variable times:

	privIeld	o	Privilege ID
	privIgeDescrptn	o	Privilege Description
	entitlmntLvl	o	Entitlement Level
	acctOwnr	o	Account Owner
	acctName	o	Account Name
	ownrshpIndictr	o	Ownership Indicator

tt763PartRec3, repeated 1 times:

	entPartStatus	o	Entitlement Participant Status
--	---------------	---	--------------------------------

### **Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR TT763.



#### 4.7.10 TT764 Four-eye Request Processing Entitlement

Description	<p>This C7 report will be used to trace changes in status of each four-eye request initiated by/acted upon user of a participant or on the participant itself in Entitlement Service. Four-eye life cycle where a user of the participant was involved but initiating user belongs to another participant will also be reported.</p> <p>The report is available in xml- and csv-format.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p>
Frequency	Daily.
Availability	This report is available for clearing and trading members.

##### XML Report Structure

##### M/O Text Report Heading

##### tt764

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

tt764Grp, repeated 0 ... variable times:

##### tt764KeyGrp

clgHseSmbld	m	Clearing House Symbol
-------------	---	-----------------------

tt764Grp1, repeated 1 ... variable times:

##### tt764KeyGrp1

mktSmbld	m	Market Symbol
----------	---	---------------

tt764Grp2, repeated 1 ... variable times:

##### tt764KeyGrp2

fourEyesIndictr	m	four-eye Indicator
entActivity	m	Activity
partSmbld	m	Participant Symbol
usrLgn	o	User Login Name

tt764Grp3, repeated 1 ... variable times:

##### tt764KeyGrp3

trnDat	m	Transaction Date
--------	---	------------------

trnTim	m	Transaction Time
fourEyesStatus	m	four-eye Status
fourEyesResnForChang	m	Reason For Change
prntfourEyesIndictr	o	Parent four-eye Indicator
initrPartSmb1	m	Initiator Participant Symbol
initrUsrLgn	o	Initiator User Login Name
onBhalfUsrLgn	o	On Behalf User Login Name
onBhalfPartSmb1	o	On Behalf Participant Symbol
<u>tt764Rec1</u> , repeated 0 ... variable times:		
rolDescrptn	o	Role Description
activityTyp	o	Activity Type
<u>tt764Rec2</u> , repeated 0 ... variable times:		
privIgeld	o	Privilege ID
privIgeDescrptn	o	Privilege Description
entitlmntLvl	o	Entitlement Level
acctOwnr	o	Account Owner
acctName	o	Account Name
ownrshpIndictr	o	Ownership Indicator

### **Text Report Structure**

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR TT764.

#### 4.7.11 TT770 Password Change

Description	This C7 report provides an overview of all changes to password changes for all members. It is arranged by exchange member and trader. The report is available in xml- and csv-format. The report is available for EUREX/ECAG Members.
Frequency	Daily.
Availability	This report is available for trading members only.

#### XML Report Structure

#### M/O Text Report Heading

##### tt770

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

tt770Grp, repeated 0 ... variable times:

##### tt770KeyGrp

membExchldCod	m	Exchange Member
---------------	---	-----------------

tt770Grp1, repeated 1 ... variable times:

##### tt770KeyGrp1

partldCod	m	User ID
-----------	---	---------

tt770Rec, repeated 1 ... variable times:

secuAdminCod	m	Updating User
updDat	m	Upd Date
updTim	m	Upd Time
prvUpdDat	m	Previous Update
maintOperation	m	Operation

#### Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR TT770.

---

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## 5 Introduction to Report Tag Descriptions

This is a description of the tags of XML reports. An overview of the tag descriptions is given first.

### 5.1 Tag Characteristics

The characteristics of each tag are detailed giving the following information.

<b>Description</b>	A short description of the tag's functional meaning.
<b>Format</b>	Defines the format and size of the tag. <i>Table 5.1</i> describes common formats for tags.

Format	Description	Example
alphanumeric n	Text of maximal length n, stored as string.	A tag with format "alphanumeric 6" may contain the values "TRD001" or "ABC" or "".
numeric n [, m]	Number with n significant digits and, if given, precision m. The number is stored 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]	Signed number with n significant digits and, if given, precision m. The number is stored 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" or "+3.14" or "-314.15" or "+0.00".
DateFormat	Date, stored as a string in the format CCYY-MM-DD	A DateFormat tag may contain the value "2005-03-28".
TimeFormat	Time, stored as a string in the format hh:mm:ss.cc	A TimeFormat tag may contain the value "23:59:59.99"
TimeFormat18	Time, stored as a string in the format hh:mm:ss.cc.ccc.ccc	A TimeFormat tag may contain the value "23:59:59.99.999.999"

Table 5.1 - Tag Formats

<b>Valid Values</b>	Some tags have a predefined limited set of values they may contain.
<b>Decodes</b>	The decoded literals belonging to the valid values constants as used in the generic text reports.
<b>Descriptions</b>	A short description of the value's functional meaning.

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**Where used**                      A reference to the XML reports which contain this tag in their structure.

---

## 6 XML Report Tag Descriptions

The following sections provide specific information on XML Report tags.

### 6.1 abdnQty

Description	This field contains abandoned quantity, which is the number of contracts excluded from automatic exercise for the respective option series.
Format	numeric 9
Where used:	CE710 Contract Expiration

### 6.2 abdnTrnQty

Description	This field contains the abandoned transaction quantity, which is the number of contracts excluded from automatic exercise.
Format	numeric signed 9
Where used:	CE780 Exercise Abandon Daily Maintenance Overview

### 6.3 abortAmnt

Description	This field contains aborted amount.
Format	numeric signed 14, 2
Where used:	CE051 FX Transactions & Instructions

### 6.4 acctName

Description	This field indicates the name of an account or account group on which the privilege is applicable.
-------------	--

---

Format                      alphanumeric 32

Where used:                TT760 User Entitlement Status  
                                  TT761 User Entitlement Changes  
                                  TT762 Participant Entitlement Status  
                                  TT763 Participant Entitlement Changes  
                                  TT764 Four-eye Request Processing Entitlement

## **6.5      acctOwnr**

Description                This field specifies the participant symbol of the account owner

Format                      alphanumeric 5

Where used:                TT760 User Entitlement Status  
                                  TT761 User Entitlement Changes  
                                  TT762 Participant Entitlement Status  
                                  TT763 Participant Entitlement Changes  
                                  TT764 Four-eye Request Processing Entitlement

## **6.6      accountCMFX**

Description                This field indicates the BIC code of the clearing member.

Format                      alphanumeric 11

Where used:                CE056 End of Day CLS Settlement Report  
                                  CI056 Preliminary CLS Settlement Report

## **6.7      accountDescr**

Description                This field indicates the account description.

Format                      alphanumeric 255

Where used:                CA770 Account Maintenance

---



## 6.8 accountName

Description This field contains the descriptive name of the account defined by the account owner.

Format alphanumeric 32

Where used:

- CA752 Capital Adjustment Positions Overview
- CA770 Account Maintenance
- CB012 Account Statement
- CB013 Account Statement - ECC
- CB702 Cash Settled Contracts Overview
- CB715 Average Pricing
- CB730 Position Transfer Summary
- CB731 Settling Futures Positions Overview
- CB750 Give-Up Trades Overview
- CB751 Take-Up Trades Overview
- CB790 Premium Information
- CB795 Variation Margin Information
- CD044 Daily Client Collateral Allocation
- CE056 End of Day CLS Settlement Report
- CE710 Contract Expiration
- CE735 Expired Series Information
- CE750 Expiration Payment-vs-Payment Overview
- CE770 Exercise And Assign Overview
- CE771 OptOn Fut ExerAssign Overview
- CE780 Exercise Abandon Daily Maintenance Overview
- CE790 In-the-money Configuration
- CI012 Account Statement
- CI056 Preliminary CLS Settlement Report
- TT750 Clearing Four Eye Principle

## 6.9 accountNameAllc

Description This field contains the descriptive name of the account defined by the account owner, who will receive the allocated contracts.

Format alphanumeric 32

Where used: CE775 Notification/Allocation Information

---

## 6.10 accountNameNotif

Description This field contains the descriptive name of the account defined by the account owner, who will deliver the notified contracts.

Format alphanumeric 32

Where used: CE775 Notification/Allocation Information

## 6.11 accountSubType

Description This field describes the account sub type.

Format alphanumeric 20

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
Agent		Agent
Market Maker		Market Maker
Proprietary		Proprietary

Where used: CA770 Account Maintenance

## 6.12 accountType

Description This field describes the account type.

Format alphanumeric 10

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
Root		Root
House		House
Client		Client

Where used: CA770 Account Maintenance

### 6.13 acctNameTo

Description This field contains the account name of the receiving member.

Format alphanumeric 32

Where used: CB750 Give-Up Trades Overview  
CB751 Take-Up Trades Overview

### 6.14 acctSegrTyp

Description Segregation type of the account

Format alphanumeric 4

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
NOSA		Net Omnibus Segregated Account
GOSA		Gross Omnibus Segregated Account
ICM		Individual Clearing Model

Where used: CD044 Daily Client Collateral Allocation

### 6.15 acctTyp

Description Account classification

Format alphanumeric 8

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
Direct		
Indirect		

Where used: CD044 Daily Client Collateral Allocation

---

## 6.16 acctTyp36Grp

**Description** This field contains the account type group, which is the member's account in which the transaction is executed.

**Format** alphanumeric 36

**Where used:**

- CB165 Eurex Fee Statement
- CB167 Late Closing Fees
- CB169 LP Rebates
- CB182 Monthly OTC CCP Fee Statement
- CB185 Daily OTC CCP Fee Statement
- CB187 Monthly Rebates Overview
- CB191 Monthly TES Late Entry Fine
- CB192 Monthly Fee Statement
- CB196 Daily Overall Fee Summary
- CB199 Eurex BTRF Monthly Fee Summary
- CB320 Daily Clearing Fees - EUREX and FSE

## 6.17 acctTypCod

**Description** This field contains the account type code, which gives the type of trading account in which the transaction is executed.

**Format** alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
A		Agent account
G		Giveup account
M		Market Maker account
P		Proprietary account

**Where used:**

- CB315 Daily Clearing Fees - Repo
- CB325 Daily Service Fees
- CB330 Daily Settlement Fees

## 6.18 acctTypFlexible

Description This field contains the Flexible Account Structure name, which is the member's account in which the transaction is executed.

Format alphanumeric 32

Where used: CD015 Detailed Account Statement  
CD715 Detailed Account Statement

## 6.19 acctTypGrp

Description This field contains the account type, which is the member's account (position/transaction account) in which the transaction is executed.

Format alphanumeric 2

---

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
A1	A1	Agent Accounts A1
A2	A2	Agent Accounts A2
A3	A3	Agent Accounts A3
A4	A4	Agent Accounts A4
A5	A5	Agent Accounts A5
A6	A6	Agent Accounts A6
A7	A7	Agent Accounts A7
A8	A8	Agent Accounts A8
A9	A9	Agent Accounts A9
AA	AA	Agent Accounts AA
A	A	Agent Accounts
AL	All	All Accounts
G1	G1 A1)	Pre-Designated Give-Up (actually booked to
G2	G2	Designated Give-Up (actually booked to A1)
M	M	Market Maker Accounts
M1	M1	Market Maker Account M1
M2	M2	Market Maker Account M2
P	P	Proprietary Accounts
P1	P1	Proprietary Account P1
P2	P2	Proprietary Account P2
PP	PP	Proprietary Accounts
TT	Tot	Total Accounts

Where used: CB225 Daily Eurex Fines

## 6.20 acctTypGrpX

Description This field indicates the account type group. For valid values refer to section acctTypGrp.

Format alphanumeric 2

Where used: CB001 Product and Price Report  
CB165 Eurex Fee Statement  
CB167 Late Closing Fees  
CB169 LP Rebates  
CB187 Monthly Rebates Overview

---

CB189 Monthly Mistrade Fees  
 CB192 Monthly Fee Statement  
 CB196 Daily Overall Fee Summary  
 CB199 Eurex BTRF Monthly Fee Summary  
 CB320 Daily Clearing Fees - EUREX and FSE

## 6.21 acrlnt

Description	This field contains the accrued interest on a bond since last coupon date.
Format	numeric signed 9, 2
Where used:	CE038 Deliverable Bonds

## 6.22 actingMarket

Description	This term refers to the clearing licence granted by a Clearing House for a particular Registered Participant. It shows all the markets in which an RP can act.
Format	alphanumeric 30

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
ETD_EUREX		Eurex Derivatives for Eurex
FWB		FWB
OTC_FX_XCCY		OTC FX and OTC XCCY Transactions
OTC_INTEREST_RATE		OTC Interest Rate
REPO		Repo
SEC_LENDING		Securities Lending
SEC_LENDING_LICENSE_HOLDER		Securities Lending License Holder (buy side client)
SPECIFIC_REPO_LICENSE		Specific Repo License (buy side client)
EEX_AUC		EEX_AUC for Auctioneer
EEX_SMO		EEX_SMO for Spot Market member only
ETD_EEX		Eurex Derivatives for EEX

Where used: CA770 Account Maintenance

### 6.23 actingMarketStatus

Description This refers to the assignment status of acting market assigned to the position account.

Format alphanumeric 20

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
Active		
Inactive		
Pending Activation		
Pending Inactivation		

Where used: CA770 Account Maintenance

### 6.24 activityTyp

Description This field indicates the operation performed during Role De-/Assignment

Format alphanumeric 20

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
Assign		Assign
De-assign		De-assign

Where used: TT761 User Entitlement Changes  
 TT763 Participant Entitlement Changes  
 TT764 Four-eye Request Processing Entitlement

### 6.25 actSettIDat

Description Date of the actual settlement (YYYYMMDD).



Format numeric 8

Where used: CB320 Daily Clearing Fees - EUREX and FSE

## 6.26 addInfo

Description This field contains the additional info.

Format alphanumeric 40

Where used: CB197 Excessive System Usage Fee  
CB325 Daily Service Fees

## 6.27 addTxt

Description This field contains the additional Text.

Format alphanumeric 40

Where used: CB182 Monthly OTC CCP Fee Statement  
CB185 Daily OTC CCP Fee Statement

## 6.28 adjExchRat

Description The field contains the adjusted exchange rate, which is used to convert from margin class currency to clearing currency.

Format numeric 11, 6

Where used: CD042 Daily Settlement Statement

## 6.29 affMbr

Description This field contains the affected member ID.

---

Format                      alphanumeric 5

Where used:                TT130 Risk Event Report  
                                  TT131 Risk Event Trader Report

### **6.30    aggAmntToDate**

Description                This field contains the aggregated sum of daily interest amounts from the beginning of the month to Date.

Format                      numeric signed 13, 2

Where used:                CD230 Monthly Interest Report  
                                  CD231 Daily Preliminary Interest Report

### **6.31    aggOvrUdr**

Description                This field contains the Aggregated over or under collateralization value.

Format                      numeric signed 15, 2

Where used:                CD045 LSOC Settlement Statement

### **6.32    aggQty**

Description                Quantity of transaction, aggregated number of partial executions or surplus information records.

Format                      numeric 31, 6

Where used:                CB320 Daily Clearing Fees - EUREX and FSE

---

### **6.33 alignText**

Description	This field is used as placeholder for alignment
Format	alphanumeric 15
Where used:	CE051 FX Transactions & Instructions

### **6.34 alignValue**

Description	This field is used as placeholder for alignment
Format	alphanumeric 52
Where used:	CE051 FX Transactions & Instructions

### **6.35 allocationId**

Description	Unique process ID of the allocation.
Format	alphanumeric 19
Where used:	CB730 Position Transfer Summary CB750 Give-Up Trades Overview CB751 Take-Up Trades Overview TT750 Clearing Four Eye Principle

### **6.36 amntAud**

Description	This field contains the amount in AUD.
Format	numeric 14, 2
Where used:	CE055 FX Settlement Limit Report

---

### **6.37 amntCHF**

Description This field contains the amount in CHF.

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

### **6.38 amntCrd**

Description Amount to be credited to the CM for the trade. A CM can be credited with fines over dividend payment.

Format numeric 14, 4

Where used: CB225 Daily Eurex Fines

### **6.39 amntDbt**

Description Amount to be debited from the CM for the trade.

Format numeric 14, 4

Where used: CB225 Daily Eurex Fines

### **6.40 amntEUR**

Description This field contains the Amount in EUR

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

---

#### **6.41 amntGBP**

Description This field contains the Amount in GBP

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

#### **6.42 amntJPY**

Description This field contains the amount in JPY.

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

#### **6.43 amntNzd**

Description This field contains the amount in NZD.

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

#### **6.44 amntUsd**

Description This field contains the Amount in USD

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

---

#### **6.45 amount**

Description This field contains the FX transaction amount

Format numeric signed 18, 2

Where used: CE056 End of Day CLS Settlement Report  
CI056 Preliminary CLS Settlement Report

#### **6.46 apprPartSmbI**

Description This field indicates the participant of user who approved the entitlement setting changes (in case of four-eye Processing).

Format alphanumeric 5

Where used: CA770 Account Maintenance  
TT761 User Entitlement Changes  
TT763 Participant Entitlement Changes

#### **6.47 apprUserLgn**

Description This field indicates the user who approved the entitlement setting changes.

Format alphanumeric 11

Where used: CA770 Account Maintenance  
TT761 User Entitlement Changes  
TT763 Participant Entitlement Changes

#### **6.48 appStatus**

Description This field indicates the status of the allocation request for the party with the respective party role.

Format alphanumeric 12

---

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
not approved		
approved		
rejected		
cancelled		

Where used:                   CB730 Position Transfer Summary  
                                       CB750 Give-Up Trades Overview  
                                       CB751 Take-Up Trades Overview

#### **6.49   appTimOfBuyer**

Description                   This field contains the Approval time of the buyer.

Format                         TimeFormat

Where used:                   CB191 Monthly TES Late Entry Fine

#### **6.50   appTimOfSeller**

Description                   This field contains the Approval time of the seller.

Format                         TimeFormat

Where used:                   CB191 Monthly TES Late Entry Fine

#### **6.51   artCrdAmnt**

Description                   This field contains the Artificial Cash Call amount for corresponding Credit.

Format                         numeric 15, 2

Where used: CD012 Daily Cash Account NCM / RC  
CD712 Daily Cash Account NCM / RC

## 6.52 artDebAmnt

Description This field contains the Artificial Cash Withdrawal amount for corresponding Debit.

Format numeric 15, 2

Where used: CD012 Daily Cash Account NCM / RC  
CD712 Daily Cash Account NCM / RC

## 6.53 asgnQty

Description This field contains the number of assigned contracts.

Format numeric 9

Where used: CE770 Exercise And Assign Overview  
CE771 OptOn Fut ExerAssign Overview

## 6.54 asOnDat

Description This field indicates the date on which snapshot was taken.

Format DateFormat

Where used: TT760 User Entitlement Status  
TT762 Participant Entitlement Status

## 6.55 asOnTim

Description This field indicates the time at which snapshot was taken.

---



Format                      TimeFormat

Where used:                TT760 User Entitlement Status  
TT762 Participant Entitlement Status

### 6.56    **assAlloc**

Description                This field contains the Assumed Allocation value.

Format                      numeric 15, 2

Where used:                CD045 LSOC Settlement Statement

### 6.57    **autoCloseOut**

Description                This field indicates, whether the automatic close-out is to be applied to the given account.

Format                      alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
Y	Yes	Apply Automatic Close-out
N	No	Do not apply Automatic Close-out

Where used:                CA770 Account Maintenance

### 6.58    **baseCurrency**

Description                This field contains the Base Currency

Format                      alphanumeric 3

Where used:                CE055 FX Settlement Limit Report

### 6.59 baseFxAmnt

Description This field contains base transaction amount.

Format numeric signed 14, 2

Where used: CE051 FX Transactions & Instructions

### 6.60 beneficiary

Description This field contains a reference number agreed between the Eurex exchange participant and its external cooperation partner from different exchange, used in selected cooperation links such as with KRX.

Format alphanumeric 9

Where used: CB012 Account Statement  
CB013 Account Statement - ECC  
CB750 Give-Up Trades Overview  
CB751 Take-Up Trades Overview  
CI012 Account Statement

### 6.61 bfrAfrDec

Description This field contains before after decode, which indicates whether the given transaction details are before or after the capital adjustment.

Format alphanumeric 6

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
BEFORE		Before
AFTER		After

Where used: CA752 Capital Adjustment Positions Overview

### 6.62 bicClr

Description This field indicates the BIC code of the clearing member.

Format alphanumeric 52

Where used: CE051 FX Transactions & Instructions

### 6.63 billDat

Description This field indicates the billing date on which the service was actually provided.

Format DateFormat

Where used: CB325 Daily Service Fees

### 6.64 billMonth

Description This field indicates Billing Month on which the service was actually provided.

Format DateFormat

Where used: CB350 Monthly Fee Statement

### 6.65 billTyp

Description This field displays the billing type.

Format alphanumeric 4

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
CASH		for trades of surplus /gross
INFO		for trades of offsetting block

Where used: CB225 Daily Eurex Fines

### 6.66 blngldCod

Description This field contains the Billing ID of the customer.

Format alphanumeric 32

Where used: CB182 Monthly OTC CCP Fee Statement  
CB185 Daily OTC CCP Fee Statement

### 6.67 breach200

Description This field states "Y" for Yes or "N" for No in case of 200% of the daily pay-in settlement limit is breached or not.

Format alphanumeric 1

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report  
CI054 Preliminary FX Cashflow Forecast Against Limits Report

### 6.68 bscReqId

Description This flag shows if Basic Requirements was fulfilled.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
Y		Yes
N		No
X		Not applicable

Where used: CB169 LP Rebates

## 6.69 buyCod

Description This field contains the buy code, which indicates whether the transaction is a buy or sell of a contract.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
B	Buy	
S	Sell	
P	Payr	
R	Recr	

Where used:

- CB012 Account Statement
- CB013 Account Statement - ECC
- CB165 Eurex Fee Statement
- CB182 Monthly OTC CCP Fee Statement
- CB185 Daily OTC CCP Fee Statement
- CB189 Monthly Mistrade Fees
- CB191 Monthly TES Late Entry Fine
- CB320 Daily Clearing Fees - EUREX and FSE
- CB715 Average Pricing
- CB741 KRX Position Information
- CB750 Give-Up Trades Overview
- CB751 Take-Up Trades Overview
- CE051 FX Transactions & Instructions
- CE750 Expiration Payment-vs-Payment Overview
- CE771 OptOn Fut ExerAssign Overview
- CI012 Account Statement

## 6.70 calcModel

Description This field indicates the LSOC calculation model.

Format alphanumeric 60

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
W	With Excess	
O	Without Excess	

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Where used: CD045 LSOC Settlement Statement

### 6.71 calDat

Description This field contains the number of days for fee calculation.

Format numeric 2

Where used: CB182 Monthly OTC CCP Fee Statement

### 6.72 CapacityId

Description This field contains the technical ID of the capacity.

Format numeric 19

Where used: TT721 Member Capacity and Product Assignment Maintenance  
TT726 Member Capacity and Product Assignment Status

### 6.73 CapacityNam

Description This field contains the name of the capacity.

Format alphanumeric 60

Where used: TT721 Member Capacity and Product Assignment Maintenance  
TT726 Member Capacity and Product Assignment Status

### 6.74 cashCollAmntClear

Description This field contains the Cash collateral amount in clearing currency.

Format numeric 14, 2

Where used: CB235 Daily Security Collateral Fee Statement

### 6.75 cassTrnAccRef

Description This field contains the identification of the CASS Client Transaction Account (CTA), i.e. multiple collateral pools can be combined in one CASS CTA

Format alphanumeric 20

Where used: CD044 Daily Client Collateral Allocation

### 6.76 cCorpFlag

Description This field indicates whether the report contains only data of CCorp members.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
Y		Yes
N		No

Where used: CB192 Monthly Fee Statement  
CB199 Eurex BTRF Monthly Fee Summary

### 6.77 ccyPair

Description This field contains the Currency Pair.

Format alphanumeric 6

Where used: CE055 FX Settlement Limit Report

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## 6.78 clearingHouse

Description	This field contains the long name of the Clearing House ID.
Format	alphanumeric 30
Where used:	CE054 End of Day FX Cashflow Forecast Against Limits Report CE056 End of Day CLS Settlement Report CE058 OTC FX Pay-Out Penalty Report CI054 Preliminary FX Cashflow Forecast Against Limits Report CI056 Preliminary CLS Settlement Report

## 6.79 clgHseInd2

Description	This field contains the clearing house ID.
Format	alphanumeric 4
Where used:	CA770 Account Maintenance CD010 Daily Cash Account CM CD011 Daily Cash Account AH CD012 Daily Cash Account NCM / RC CD015 Detailed Account Statement CE054 End of Day FX Cashflow Forecast Against Limits Report CE056 End of Day CLS Settlement Report CE058 OTC FX Pay-Out Penalty Report CE790 In-the-money Configuration CI054 Preliminary FX Cashflow Forecast Against Limits Report CI056 Preliminary CLS Settlement Report

## 6.80 clgHseInd7

Description	Clearing House Id Code
Format	alphanumeric 12

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Where used: CD710 Daily Cash Account CM  
 CD711 Daily Cash Account Holder  
 CD712 Daily Cash Account NCM / RC  
 CD715 Detailed Account Statement

### 6.81 clgHseSmb1

Description This field indicates to which clearing house the entitlement related data for the participant/ user belong to.

Format alphanumeric 4

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1		ECAG
2		ECAL

Where used: TT760 User Entitlement Status  
 TT761 User Entitlement Changes  
 TT762 Participant Entitlement Status  
 TT763 Participant Entitlement Changes  
 TT764 Four-eye Request Processing Entitlement

### 6.82 clgMembCurrTypCod

Description This field contains the clearing member currency type code according to the ISO standard.

Format alphanumeric 3

Where used: CD033 Collateral Composition  
 CD042 Daily Settlement Statement

### 6.83 clientRefId

Description For security collateral, this field contains the reference used in case of asset tagging, i.e. multiple pools serviced by a single CSD account.

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Format                      alphanumeric 35

Where used:                CI720 Intraday Collateral Transaction Report  
CI731 Intraday Collateral Position Report

### 6.84    **clrCurrTypCod**

Description                This field specifies the Clearing currency type according to the ISO standard.

Format                      alphanumeric 3

Where used:                CB182 Monthly OTC CCP Fee Statement  
CB185 Daily OTC CCP Fee Statement  
CE058 OTC FX Pay-Out Penalty Report

### 6.85    **clsAdjQty**

Description                This field contains closing adjustment quantity, which is the number of position close adjustments exceeding the zero cost quantity. A late closing fee is levied on these.

Format                      numeric signed 9

Where used:                CB167 Late Closing Fees

### 6.86    **cMPayInLimitBreach**

Description                This field indicates if the Clearing member has breached the Pay-In Limit. It has to be set to 'Y' whenever there is a 'Pay-In Limit Breach Amount' available. It has to be reported for all offset values 1 to 30.

Format                      alphanumeric 1

Where used:                CE054 End of Day FX Cashflow Forecast Against Limits Report  
CI054 Preliminary FX Cashflow Forecast Against Limits Report

## 6.87 cMPayOutLimitBreach

Description	This field indicates if the Clearing member has breached the Pay-Out Limit.
Format	alphanumeric 1
Where used:	CE054 End of Day FX Cashflow Forecast Against Limits Report CI054 Preliminary FX Cashflow Forecast Against Limits Report

## 6.88 cntrClasCod

Description	This field contains the option class code, which indicates whether it is a Call or Put option.	
Format	alphanumeric 1	
<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
C	Call	
P	Put	

Where used:	CA752 Capital Adjustment Positions Overview CB012 Account Statement CB013 Account Statement - ECC CB165 Eurex Fee Statement CB167 Late Closing Fees CB702 Cash Settled Contracts Overview CB715 Average Pricing CB730 Position Transfer Summary CB741 KRX Position Information CB750 Give-Up Trades Overview CB751 Take-Up Trades Overview CE710 Contract Expiration CE735 Expired Series Information CE750 Expiration Payment-vs-Payment Overview CE770 Exercise And Assign Overview CE771 OptOn Fut ExerAssign Overview
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CE780 Exercise Abandon Daily Maintenance Overview  
 CI012 Account Statement  
 TA711 All Active/Inactive Series Report  
 TT750 Clearing Four Eye Principle

## 6.89 **cntrExercisePrice**

Description This field contains the Exercise price for an options contract .

Format numeric 19, 6

Where used:

- CA752 Capital Adjustment Positions Overview
- CB012 Account Statement
- CB013 Account Statement - ECC
- CB702 Cash Settled Contracts Overview
- CB715 Average Pricing
- CB730 Position Transfer Summary
- CB741 KRX Position Information
- CB750 Give-Up Trades Overview
- CB751 Take-Up Trades Overview
- CE710 Contract Expiration
- CE735 Expired Series Information
- CE750 Expiration Payment-vs-Payment Overview
- CE770 Exercise And Assign Overview
- CE771 OptOn Fut ExerAssign Overview
- CE780 Exercise Abandon Daily Maintenance Overview
- CI012 Account Statement
- TT750 Clearing Four Eye Principle

## 6.90 **cntrExerPrc**

Description This field indicates the option contract exercise price, at which the underlying will be received or delivered when the option contract is exercised.

Format numeric 6

Where used: TA711 All Active/Inactive Series Report

## 6.91 cnterExerPrcX

Description	This field indicates the option contract exercise price, at which the underlying will be received or delivered when the option contract is exercised.
Format	numeric 20, 10
Where used:	CB165 Eurex Fee Statement CB167 Late Closing Fees

## 6.92 cnterExpDat

Description	This field indicates expiration date of the contract. This is the last trading day of the contract.
Format	DateFormat
Where used:	CA752 Capital Adjustment Positions Overview CB012 Account Statement CB013 Account Statement - ECC CB702 Cash Settled Contracts Overview CB715 Average Pricing CB730 Position Transfer Summary CB731 Settling Futures Positions Overview CB750 Give-Up Trades Overview CB751 Take-Up Trades Overview CE710 Contract Expiration CE735 Expired Series Information CE750 Expiration Payment-vs-Payment Overview CE770 Exercise And Assign Overview CE771 OptOn Fut ExerAssign Overview CE775 Notification/Allocation Information CE780 Exercise Abandon Daily Maintenance Overview CI012 Account Statement TT750 Clearing Four Eye Principle

## 6.93 cnterExpDayDat

Description	This field indicates the expiration day of the contract.
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Format numeric 2

Where used: CB165 Eurex Fee Statement

## 6.94 cntExpMthDat

Description This field indicates the expiration month of the contract.

Format numeric 2

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	JAN	
2	FEB	
3	MAR	
4	APR	
5	MAY	
6	JUN	
7	JUL	
8	AUG	
9	SEP	
10	OCT	
11	NOV	
12	DEC	

Where used:

- CA752 Capital Adjustment Positions Overview
- CB012 Account Statement
- CB013 Account Statement - ECC
- CB165 Eurex Fee Statement
- CB167 Late Closing Fees
- CB702 Cash Settled Contracts Overview
- CB715 Average Pricing
- CB730 Position Transfer Summary
- CB731 Settling Futures Positions Overview
- CB741 KRX Position Information
- CB750 Give-Up Trades Overview
- CB751 Take-Up Trades Overview
- CE038 Deliverable Bonds
- CE710 Contract Expiration
- CE735 Expired Series Information
- CE750 Expiration Payment-vs-Payment Overview
- CE770 Exercise And Assign Overview

CE771 OptOn Fut ExerAssign Overview  
CE775 Notification/Allocation Information  
CE780 Exercise Abandon Daily Maintenance Overview  
CI012 Account Statement  
TA711 All Active/Inactive Series Report  
TT750 Clearing Four Eye Principle

## 6.95 cntrExpYrDat

Description This field indicates the expiration year of the contract.

Format numeric 4

Where used:

- CA752 Capital Adjustment Positions Overview
- CB012 Account Statement
- CB013 Account Statement - ECC
- CB165 Eurex Fee Statement
- CB167 Late Closing Fees
- CB702 Cash Settled Contracts Overview
- CB715 Average Pricing
- CB730 Position Transfer Summary
- CB731 Settling Futures Positions Overview
- CB741 KRX Position Information
- CB750 Give-Up Trades Overview
- CB751 Take-Up Trades Overview
- CE038 Deliverable Bonds
- CE710 Contract Expiration
- CE735 Expired Series Information
- CE750 Expiration Payment-vs-Payment Overview
- CE770 Exercise And Assign Overview
- CE771 OptOn Fut ExerAssign Overview
- CE775 Notification/Allocation Information
- CE780 Exercise Abandon Daily Maintenance Overview
- CI012 Account Statement
- TA711 All Active/Inactive Series Report
- TT750 Clearing Four Eye Principle

## 6.96 cntrFaceVal

Description This field contains the face value of the contract.

Format numeric signed 12, 2

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Where used: CE750 Expiration Payment-vs-Payment Overview

### 6.97 cntrPerUntInAmnt

Description This field contains the in-the-money (positive) or out-of-the-money (negative) amount per unit.

Format numeric signed 11, 5

Where used: CE710 Contract Expiration

### 6.98 cntrSettIDat

Description Date of the contractual Settlement (YYYYMMDD).

Format numeric 8

Where used: CB225 Daily Eurex Fines  
CB320 Daily Clearing Fees - EUREX and FSE

### 6.99 cntrStsCod

Description This field contains the contract status code, which indicates its availability for trading.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
A		Active
I		Inactive

Where used: TA711 All Active/Inactive Series Report



## 6.100 cntrTypCod

Description	This field contains the contract type code.
Format	alphanumeric 1
Where used:	CB315 Daily Clearing Fees - Repo

## 6.101 cntrVersNo

Description	This field indicates the contract version number. This field is valid for options only. The version number of the contract is increased by 1 for each capital adjustment on the product.
Format	numeric 1
Where used:	CA752 Capital Adjustment Positions Overview CB012 Account Statement CB013 Account Statement - ECC CB702 Cash Settled Contracts Overview CB715 Average Pricing CB730 Position Transfer Summary CB750 Give-Up Trades Overview CB751 Take-Up Trades Overview CE710 Contract Expiration CE735 Expired Series Information CE750 Expiration Payment-vs-Payment Overview CE770 Exercise And Assign Overview CE771 OptOn Fut ExerAssign Overview CE780 Exercise Abandon Daily Maintenance Overview CI012 Account Statement TA711 All Active/Inactive Series Report TT750 Clearing Four Eye Principle

## 6.102 cntrVersNoX

Description	This field indicates the contract version number. This field is valid for options only. The version number of the contract is increased by 1 for each capital adjustment on the product.
Format	alphanumeric 5

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Where used:           CB165 Eurex Fee Statement  
                            CB167 Late Closing Fees

### **6.103 collGrpLimFact**

Description           This field contains the limit factor used by Eurex to cut value of collateral deposits in a security type, before considering them for fulfilling margin requirement. Limit factor depends on the security group and its volatility.

Format                numeric 8, 2

Where used:           CD033 Collateral Composition

### **6.104 collLoc**

Description           For security collateral, this field contains the CSD ID. For claim collateral, this field contains the triparty collateral management system.

Format                alphanumeric 12

Where used:           CI720 Intraday Collateral Transaction Report  
                            CI731 Intraday Collateral Position Report

### **6.105 collPoolExcessShortfall**

Description           This field contains the amount of collateral excess or shortfall for the collateral pool concerned. The amount is evaluated in the collateral pool currency.

Format                numeric signed 19, 2

Where used:           CI731 Intraday Collateral Position Report

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### **6.106 collPosId**

Description This field contains the collateral position ID.

Format alphanumeric 15

Where used: CI720 Intraday Collateral Transaction Report  
CI731 Intraday Collateral Position Report

### **6.107 collRef**

Description For security collateral, this field contains the collateral account. For claim collateral, this field contains the Claim ID.

Format alphanumeric 35

Where used: CI720 Intraday Collateral Transaction Report  
CI731 Intraday Collateral Position Report

### **6.108 collSrpl**

Description This field contains the collateral surplus allocated to the collateral pool.

Format numeric 14, 2

Where used: CD044 Daily Client Collateral Allocation

### **6.109 collStsCod**

Description This field indicates the status of the collateral transaction done on current day.

Format alphanumeric 2

---

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
PA	Pending Approval	
BR	Balance Reduced	
CF	Confirmed	
DL	Deleted	
PE	Pending Eurex	
BL	Blocked	
PC	Pending Confirmation	
RJ	Rejected	
CL	Cancelled	
EN	Entered	
PS	Partially Settled	
SE	Sent	
PD	Pending Value Date	
PN	Pending Nightly Processing	

Where used: CD100 Audit Trail Coll Transactions

### 6.110 collTrnId

Description This field contains the collateral transaction ID.

Format alphanumeric 15

Where used: CI720 Intraday Collateral Transaction Report

### 6.111 collType

Description This field contains the type of provided collateral in a collateral position.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
C	Cash	
S	Security	
X	Claim	

Where used: CI720 Intraday Collateral Transaction Report  
CI731 Intraday Collateral Position Report

### **6.112 collVal**

Description This field contains the collateral value of the given security types.

Format numeric 12, 2

Where used: CD033 Collateral Composition

### **6.113 collValBond**

Description This field contains the value of bond collateral deposits for the given pool ID.

Format numeric 12, 2

Where used: CD033 Collateral Composition

### **6.114 collValCash**

Description This field contains the value of cash collateral deposits for the given pool ID.

Format numeric 12, 2

Where used: CD033 Collateral Composition

### **6.115 collValClgCurr**

Description This field contains the value of collateral deposits of given security type, calculated in clearing member currency.

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Format numeric 12, 2

Where used: CD033 Collateral Composition

### **6.116 collValEff**

Description This field contains the effective value of collateral deposits, which is the minimum of the limit and the actual collateral deposits.

Format numeric 12, 2

Where used: CD033 Collateral Composition

### **6.117 collValStock**

Description This field contains the value of stock collateral deposits for the given pool ID.

Format numeric 12, 2

Where used: CD033 Collateral Composition

### **6.118 combTypCod**

Description This field contains the Combination type.

Format alphanumeric 1

Where used: CB165 Eurex Fee Statement

### **6.119 confirmAmnt**

Description This field contains the confirmed amount.

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Format numeric signed 14, 2

Where used: CE051 FX Transactions & Instructions

### 6.120 convFact

Description This field contains the conversion factor, which is used to equalize for the difference in issue terms between the notional bond and the real bond eligible for delivery. It is used to calculate the final delivery price.

Format numeric 7, 6

Where used: CE038 Deliverable Bonds

### 6.121 CountryCode

Description This field contains the country code (Alpha-2); it is only contained for external securities.

Format alphanumeric 2

Where used: CI720 Intraday Collateral Transaction Report  
CI731 Intraday Collateral Position Report

### 6.122 cpnRat

Description This field contains the coupon rate, which is the yearly rate of interest a bond receives on its face value.

Format numeric 6, 4

Where used: CE038 Deliverable Bonds

---

### 6.123 csdId

Description This field contains the Central Securities Depository (CSD) ID.

Format alphanumeric 6

Where used: CD020 Collateral Movement/Coverage  
 CD030 Security Expiration  
 CD031 Daily Collateral Valuation  
 CD037 Claim Amount Based Collaterals  
 CD080 Monthly Collateral Movement  
 CD100 Audit Trail Coll Transactions

### 6.124 cshAcctCod

Description This field contains the cash account code, which indicates the type of coverage for which the deposited collateral is used.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
C	COMPANY CAPITAL	
E	EXCESS	
F	CLEARING FUND	
H	CLEARING HOUSE	
M	MARGIN	
P	PREFUNDING	
R	REGULAR	

Where used: CD020 Collateral Movement/Coverage  
 CD030 Security Expiration  
 CD031 Daily Collateral Valuation  
 CD037 Claim Amount Based Collaterals  
 CD080 Monthly Collateral Movement  
 CD100 Audit Trail Coll Transactions

### 6.125 cshAcctNo2

Description This field indicates the cash account number.





### 6.129 cshInstId7

Description	CashInstrucionID
Format	alphanumeric 20
Where used:	CD710 Daily Cash Account CM CD711 Daily Cash Account Holder

### 6.130 cshLocKeyCod

Description	This field contains the cash location key code, which indicates where the cash account is maintained.
Format	alphanumeric 5
Where used:	CD010 Daily Cash Account CM CD011 Daily Cash Account AH CD015 Detailed Account Statement

### 6.131 cshLocKeyCod7

Description	Cash Location Key Code
Format	alphanumeric 6
Where used:	CD710 Daily Cash Account CM CD711 Daily Cash Account Holder CD715 Detailed Account Statement

### 6.132 cshRefCod

Description	This field contains the cash reference code for the transaction in the cash account.
Format	alphanumeric 15

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Where used: CD010 Daily Cash Account CM  
CD011 Daily Cash Account AH  
CD012 Daily Cash Account NCM / RC  
CD015 Detailed Account Statement

### 6.133 cshRefCod7

Description Cash Reference Code

Format alphanumeric 30

Where used: CD710 Daily Cash Account CM  
CD711 Daily Cash Account Holder  
CD712 Daily Cash Account NCM / RC  
CD715 Detailed Account Statement

### 6.134 cshRefld

Description This field will contain a reference id which would be used to map a cash transaction to a particular member position.

Format alphanumeric 9

Where used: CE750 Expiration Payment-vs-Payment Overview

### 6.135 cshSetlmtAmnt

Description This field contains the cash settlement amount to be credited (positive) or debited (negative amount) due to exercise or assignment of positions.

Format numeric signed 14, 2

Where used: CE770 Exercise And Assign Overview

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### 6.136 cshStatus

Description Instruction or transaction Status

Format alphanumeric 10

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
Confirmed		The instruction is settled and confirmed.
Pending		Instruction waiting for confirmation
Original		Transaction(s) is/are reported first time.
Rereported		Transaction(s) is/are reported second time.

Where used: CD710 Daily Cash Account CM  
CD711 Daily Cash Account Holder

### 6.137 cshStIRun

Description This field indicates the cash settlement run.

Format alphanumeric 4

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
NTP		Night time processing
ADD1		Additional run 1
DTP1		Day time processing 1
DTP2		Day time processing 2
DTP3		Day time processing 3
DTP4		Day time processing 4
DTP5		Day time processing 5
DTP6		Day time processing 6
MISC		miscellaneous run

Where used: CD010 Daily Cash Account CM  
CD011 Daily Cash Account AH  
CD012 Daily Cash Account NCM / RC  
CD015 Detailed Account Statement

### 6.138 cshStlRun7

Description Cash Settlement Run

Format alphanumeric 10

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
NTP		Night time processing
ADD1		Additional run 1
DTP1		Day time processing 1
DTP2		Day time processing 2
DTP3		Day time processing 3
DTP4		Day time processing 4
DTP5		Day time processing 5
DTP6		Day time processing 6
MISC		miscellaneous run

Where used: CD710 Daily Cash Account CM  
 CD711 Daily Cash Account Holder  
 CD712 Daily Cash Account NCM / RC  
 CD715 Detailed Account Statement

### 6.139 ctpyAcct

Description This field contains the CSD-account number of the counterparty, which is used by the CCP for security related transactions of the member. As Eurex Clearing is the central counterparty to every transaction it's Eurex' CSD number that appears here.

Format alphanumeric 6

Where used: CE770 Exercise And Assign Overview  
 CE775 Notification/Allocation Information

### 6.140 currentCollQty

Description This field contains the current quantity of collateral in a collateral position.

Format numeric 19, 2

Where used: CI731 Intraday Collateral Position Report

### 6.141 currentPosCollVal

Description This field contains the current market value of a collateral position adjusted by the evaluation factor (1-haircut).

Format numeric 19, 2

Where used: CI731 Intraday Collateral Position Report

### 6.142 currentPosCollValInPoolCcy

Description This field contains the current market value of a collateral position adjusted by the evaluation factor (1-haircut). The amount is evaluated in the collateral pool currency. Credit exchange rate is used.

Format numeric 19, 2

Where used: CI731 Intraday Collateral Position Report

### 6.143 currSetlmtPrc\_1

Description This field contains the current settlement price of a contract.

Format numeric 9, 5

Where used: CA752 Capital Adjustment Positions Overview  
CB012 Account Statement  
CB013 Account Statement - ECC  
CI012 Account Statement

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## 6.144 currTypCod

Description This field indicates the currency in which transactions will be settled.  
The currency code is based on the ISO standard.

Format alphanumeric 3

Where used:

- CA752 Capital Adjustment Positions Overview
- CB001 Product and Price Report
- CB012 Account Statement
- CB013 Account Statement - ECC
- CB165 Eurex Fee Statement
- CB167 Late Closing Fees
- CB169 LP Rebates
- CB179 Monthly Rebate Report
- CB182 Monthly OTC CCP Fee Statement
- CB185 Daily OTC CCP Fee Statement
- CB187 Monthly Rebates Overview
- CB189 Monthly Mistrade Fees
- CB191 Monthly TES Late Entry Fine
- CB192 Monthly Fee Statement
- CB193 Monthly Connections and Services
- CB196 Daily Overall Fee Summary
- CB197 Excessive System Usage Fee
- CB199 Eurex BTRF Monthly Fee Summary
- CB225 Daily Eurex Fines
- CB315 Daily Clearing Fees - Repo
- CB320 Daily Clearing Fees - EUREX and FSE
- CB325 Daily Service Fees
- CB330 Daily Settlement Fees
- CB350 Monthly Fee Statement
- CB702 Cash Settled Contracts Overview
- CB715 Average Pricing
- CB730 Position Transfer Summary
- CB750 Give-Up Trades Overview
- CB751 Take-Up Trades Overview
- CB790 Premium Information
- CB795 Variation Margin Information
- CD010 Daily Cash Account CM
- CD011 Daily Cash Account AH
- CD012 Daily Cash Account NCM / RC
- CD015 Detailed Account Statement
- CD020 Collateral Movement/Coverage
- CD030 Security Expiration
- CD031 Daily Collateral Valuation
- CD033 Collateral Composition
- CD037 Claim Amount Based Collaterals

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CD042 Daily Settlement Statement  
CD044 Daily Client Collateral Allocation  
CD045 LSOC Settlement Statement  
CD080 Monthly Collateral Movement  
CD100 Audit Trail Coll Transactions  
CD230 Monthly Interest Report  
CD231 Daily Preliminary Interest Report  
CD709 Daily Cash Transactions - Manually Entered  
CD710 Daily Cash Account CM  
CD711 Daily Cash Account Holder  
CD712 Daily Cash Account NCM / RC  
CD715 Detailed Account Statement  
CE038 Deliverable Bonds  
CE051 FX Transactions & Instructions  
CE054 End of Day FX Cashflow Forecast Against Limits Report  
CE056 End of Day CLS Settlement Report  
CE058 OTC FX Pay-Out Penalty Report  
CE710 Contract Expiration  
CE735 Expired Series Information  
CE750 Expiration Payment-vs-Payment Overview  
CE770 Exercise And Assign Overview  
CE771 OptOn Fut ExerAssign Overview  
CE775 Notification/Allocation Information  
CE790 In-the-money Configuration  
CI012 Account Statement  
CI054 Preliminary FX Cashflow Forecast Against Limits Report  
CI056 Preliminary CLS Settlement Report  
CI720 Intraday Collateral Transaction Report  
CI731 Intraday Collateral Position Report  
TA711 All Active/Inactive Series Report  
TT130 Risk Event Report  
TT131 Risk Event Trader Report  
TT750 Clearing Four Eye Principle

### 6.145 custTextX

Description This field contains the free-format text provided by the member, which is used for the member internal usage to refer to their customer.

Format alphanumeric 36

Where used: CB165 Eurex Fee Statement

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### 6.146 custTyp

Description	This field shows the custody type.
Format	alphanumeric 7
Where used:	CB225 Daily Eurex Fines CB320 Daily Clearing Fees - EUREX and FSE CB325 Daily Service Fees

### 6.147 custTypFlg

Description	This field shows the custody type NCSC-T -FLAG, yes or no.
Format	alphanumeric 3
Where used:	CB225 Daily Eurex Fines CB320 Daily Clearing Fees - EUREX and FSE

### 6.148 dailyTransLimitPerMemProd

Description	This field contains the Daily transaction limit per member and product.
Format	numeric 15
Where used:	CB197 Excessive System Usage Fee

### 6.149 date

Description	This field contains the date of transaction, which will be in generic date format.
Format	DateFormat

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Where used: CD010 Daily Cash Account CM  
CD011 Daily Cash Account AH  
CD012 Daily Cash Account NCM / RC  
CD015 Detailed Account Statement  
CD230 Monthly Interest Report  
CD231 Daily Preliminary Interest Report  
CD710 Daily Cash Account CM  
CD711 Daily Cash Account Holder  
CD712 Daily Cash Account NCM / RC  
CD715 Detailed Account Statement  
CE051 FX Transactions & Instructions

### 6.150 datNotif

Description This field contains the date of issue of a Notification of Fees.

Format DateFormat

Where used: CB189 Monthly Mistrade Fees

### 6.151 dayMat

Description Days to maturity referring the number of days between maturity date and the greater of the novation or effective/start date.

Format numeric 5

Where used: CB182 Monthly OTC CCP Fee Statement  
CB185 Daily OTC CCP Fee Statement

### 6.152 dayNo

Description This field indicates the number of days between the contractual settlement date of the front and the term leg of the Repo.

Format numeric 7

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Where used: CB315 Daily Clearing Fees - Repo

### 6.153 daySettlDate

Description This field represents the Day Settlement Date.

Format DateFormat

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report  
CE056 End of Day CLS Settlement Report  
CE058 OTC FX Pay-Out Penalty Report  
CI054 Preliminary FX Cashflow Forecast Against Limits Report  
CI056 Preliminary CLS Settlement Report

### 6.154 defaultPoolId

Description This field contains the name of the default margin collateral pool.

Format alphanumeric 15

Where used: CD230 Monthly Interest Report  
CD231 Daily Preliminary Interest Report

### 6.155 delvId

Description This field shows the corresponding delivery ID of a trade.

Format alphanumeric 16

Where used: CB225 Daily Eurex Fines  
CB325 Daily Service Fees

### **6.156 descr1**

Description This field contains the description of the data in the report, which clearly demarcates different sections of the report.

Format alphanumeric 130

Where used: CD033 Collateral Composition  
CD042 Daily Settlement Statement  
CE051 FX Transactions & Instructions  
TT130 Risk Event Report  
TT131 Risk Event Trader Report

### **6.157 dlvClgHseTrnNo**

Description This field contains the delivery clearing house transaction number.

Format numeric 7

Where used: CE770 Exercise And Assign Overview

### **6.158 dlvCurrAmnt**

Description This field contains the delivery amount in the delivery currency.

Format numeric signed 14, 2

Where used: CE750 Expiration Payment-vs-Payment Overview

### **6.159 dlvCurrTypCod**

Description This field contains delivery currency type code, which is the currency for payments at delivery and final settlement.

Format alphanumeric 3

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Where used: CE750 Expiration Payment-vs-Payment Overview

### 6.160 dlvDueDat

Description This field contains the delivery due date of the collateral, for which a transaction is entered or modified in the current day.

Format DateFormat

Where used: CD100 Audit Trail Coll Transactions

### 6.161 dlvSetlmtAmnt

Description This field contains the delivery settlement amount that a member receives (positive amount) or has to pay (negative amount).

Format numeric signed 14, 2

Where used: CE750 Expiration Payment-vs-Payment Overview  
CE770 Exercise And Assign Overview

### 6.162 dlvTrnNo

Description This field indicates the delivery transaction number, which is a reference number assigned for deliveries resulting from notification or allocation.

Format numeric 6

Where used: CE775 Notification/Allocation Information

### 6.163 dlyFeeAmnt

Description This field contains the daily cash service fee amount charged to the member on its cash collateral deposits. Not a positive number.

Format numeric 13, 2

Where used: CD230 Monthly Interest Report  
CD231 Daily Preliminary Interest Report

### **6.164 dlyIntAmnt**

Description This field contains the daily interest earned by a member on its cash collateral deposits. It is the sum of the dlyIntErnAmnt and the dlyFeeAmnt.

Format numeric 15, 2

Where used: CD230 Monthly Interest Report  
CD231 Daily Preliminary Interest Report

### **6.165 dlyIntErnAmnt**

Description This field contains the net daily interest amount earned by the member on its cash collateral deposits before cash handling fee amount is deducted.

Format numeric signed 13, 2

Where used: CD230 Monthly Interest Report  
CD231 Daily Preliminary Interest Report

### **6.166 dlyPayInSetlLimit**

Description This field contains the Daily Pay-In Settlement Limit per currency of the CM.

Format numeric signed 18, 2

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Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report  
CI054 Preliminary FX Cashflow Forecast Against Limits Report

### **6.167 dlyPayOutSettLimit**

Description This field contains the Daily Pay-Out Settlement Limit per currency of the CM.

Format numeric signed 18, 2

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report  
CE058 OTC FX Pay-Out Penalty Report  
CI054 Preliminary FX Cashflow Forecast Against Limits Report

### **6.168 dlyPayOutSettLimitVMBuffer**

Description This field contains the sum of the Daily Pay-out Settlement Limit and the Variation Margin buffer (applicable for USD only).

Format numeric signed 18, 2

Where used: CE058 OTC FX Pay-Out Penalty Report

### **6.169 ecbExchRat**

Description This field contains the ECB exchange rate.

Format numeric 12, 5

Where used: CB182 Monthly OTC CCP Fee Statement  
CB185 Daily OTC CCP Fee Statement  
CB320 Daily Clearing Fees - EUREX and FSE

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## 6.170 entActivity

Description This field specifies the activity for which the four-eye request is pending.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1		Participant Role Assignment Maintenance
2		User Role Assignment Maintenance
3		Max Rights Maintenance
4		User Entitlement Maintenance
5		User Clone From One Participant To Another
	Participant	
6		User Creation
7		User Deletion

Where used: TT764 Four-eye Request Processing Entitlement

## 6.171 entitlmntLvl

Description This field specifies to which extend the assigned privilege can be executed by the participant/ user.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0		no entitlement level defined, meaning entitlement level of parent account group applies (if applicable) explicitly no entitlement to execute the specific privilege
1		entitlement to execute the specific privilege is given to a certain extent (relevant in the context of four-eye processing)
2		entitlement to execute the specific privilege is given to a certain extent (relevant in the context of four-eye processing)
3		entitlement to execute the specific privilege is given to a certain extent (relevant in the context of four-eye processing)



Where used: TT760 User Entitlement Status  
 TT761 User Entitlement Changes  
 TT762 Participant Entitlement Status  
 TT763 Participant Entitlement Changes  
 TT764 Four-eye Request Processing Entitlement

### 6.172 entPartStatus

Description This field contains the changed .entitlement specific status. of the participant for which entitlement settings have been changed

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
A		Active
I		Inactive

Where used: TT763 Participant Entitlement Changes

### 6.173 entTimDatCet

Description This field indicates the Date when the trade was entered or when substantial changes exist. It is the time of the last change in the Eurex system in Central European Time (CET).

Format DateFormat

Where used: CB191 Monthly TES Late Entry Fine

### 6.174 entTimTimCet

Description This field contains the Time when the trade was entered or when substantial changes exist. It is the time of the last change in the Eurex system in Central European Time (CET).

Format TimeFormat

Where used: CB191 Monthly TES Late Entry Fine

### 6.175 entUsrStatus

Description This field contains the changed .entitlement specific status. of the user

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
A		Active
I		Inactive

Where used: TT761 User Entitlement Changes

### 6.176 envText

Description This field describes from which technical environment the report comes from.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
A		Acceptance
S		Simulation
P		Production

Where used: CA752 Capital Adjustment Positions Overview  
CA770 Account Maintenance  
CB001 Product and Price Report  
CB012 Account Statement  
CB013 Account Statement - ECC  
CB165 Eurex Fee Statement  
CB167 Late Closing Fees  
CB169 LP Rebates  
CB179 Monthly Rebate Report  
CB182 Monthly OTC CCP Fee Statement  
CB185 Daily OTC CCP Fee Statement

CB187 Monthly Rebates Overview  
CB189 Monthly Mistrade Fees  
CB191 Monthly TES Late Entry Fine  
CB192 Monthly Fee Statement  
CB193 Monthly Connections and Services  
CB196 Daily Overall Fee Summary  
CB197 Excessive System Usage Fee  
CB199 Eurex BTRF Monthly Fee Summary  
CB225 Daily Eurex Fines  
CB235 Daily Security Collateral Fee Statement  
CB315 Daily Clearing Fees - Repo  
CB320 Daily Clearing Fees - EUREX and FSE  
CB325 Daily Service Fees  
CB330 Daily Settlement Fees  
CB350 Monthly Fee Statement  
CB702 Cash Settled Contracts Overview  
CB715 Average Pricing  
CB730 Position Transfer Summary  
CB731 Settling Futures Positions Overview  
CB741 KRX Position Information  
CB750 Give-Up Trades Overview  
CB751 Take-Up Trades Overview  
CB790 Premium Information  
CB795 Variation Margin Information  
CD010 Daily Cash Account CM  
CD011 Daily Cash Account AH  
CD012 Daily Cash Account NCM / RC  
CD015 Detailed Account Statement  
CD020 Collateral Movement/Coverage  
CD030 Security Expiration  
CD031 Daily Collateral Valuation  
CD033 Collateral Composition  
CD037 Claim Amount Based Collaterals  
CD042 Daily Settlement Statement  
CD044 Daily Client Collateral Allocation  
CD045 LSOC Settlement Statement  
CD080 Monthly Collateral Movement  
CD100 Audit Trail Coll Transactions  
CD230 Monthly Interest Report  
CD231 Daily Preliminary Interest Report  
CD709 Daily Cash Transactions - Manually Entered  
CD710 Daily Cash Account CM  
CD711 Daily Cash Account Holder  
CD712 Daily Cash Account NCM / RC  
CD715 Detailed Account Statement  
CE038 Deliverable Bonds  
CE051 FX Transactions & Instructions  
CE054 End of Day FX Cashflow Forecast Against Limits Report

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CE055 FX Settlement Limit Report  
 CE056 End of Day CLS Settlement Report  
 CE058 OTC FX Pay-Out Penalty Report  
 CE710 Contract Expiration  
 CE735 Expired Series Information  
 CE750 Expiration Payment-vs-Payment Overview  
 CE770 Exercise And Assign Overview  
 CE771 OptOn Fut ExerAssign Overview  
 CE775 Notification/Allocation Information  
 CE780 Exercise Abandon Daily Maintenance Overview  
 CE790 In-the-money Configuration  
 CI012 Account Statement  
 CI054 Preliminary FX Cashflow Forecast Against Limits Report  
 CI056 Preliminary CLS Settlement Report  
 CI720 Intraday Collateral Transaction Report  
 CI731 Intraday Collateral Position Report  
 TA711 All Active/Inactive Series Report  
 TT130 Risk Event Report  
 TT131 Risk Event Trader Report  
 TT721 Member Capacity and Product Assignment Maintenance  
 TT726 Member Capacity and Product Assignment Status  
 TT750 Clearing Four Eye Principle  
 TT760 User Entitlement Status  
 TT761 User Entitlement Changes  
 TT762 Participant Entitlement Status  
 TT763 Participant Entitlement Changes  
 TT764 Four-eye Request Processing Entitlement  
 TT770 Password Change

## 6.177 equalPmt

Description	Contains the equalization payment on position level along with the re-booking of the position (trnTyp 118). Field can contain a zero equalization amount and is mandatory for options only; not available for futures.
Format	numeric signed 14, 2
Where used:	CA752 Capital Adjustment Positions Overview

### 6.178 euEnId

Description This flag shows if Eurex Enlight requirements was fulfilled.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
Y		Yes
N		No

Where used: CB169 LP Rebates

### 6.179 excessSettlAmountVMCFAmount

Description This field shows the excess settlement amount without market movements which is above the Daily Pay-out Settlement Limit (applicable for USD only).

Format numeric signed 18, 2

Where used: CE058 OTC FX Pay-Out Penalty Report

### 6.180 excessTotSettlAmount

Description This field shows the excess actual (receiving) amount which is above the sum of the Daily Pay-out Settlement Limit and the Variation Margin Buffer (applicable for USD only).

Format numeric signed 18, 2

Where used: CE058 OTC FX Pay-Out Penalty Report

### 6.181 exchIdCod

Description This field indicates the ID of the relevant exchange.

Format                      alphanumeric 4

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
XEUR		Eurex
XEEX		EEX
XETR		Xetra
XFRA		Boerse Frankfurt
XSWX		Swiss Exchange
XEUB		Eurex Bonds
XISX		International Securities Exchange
XEPD		EEX Power Derivatives
XEEM		EEX Emission Products
XEGX		EEX Gas Products
XKFE		Korea Exchange
XTAF		Taiwan Exchange
MKTW		MarkitWire
XEUM		Eurex Repo SecLend Market
PIRM		Pirum Systems Limited
SLXT		SL-x Trading Europe Ltd

Where used:                      CB001 Product and Price Report  
CB165 Eurex Fee Statement  
CB167 Late Closing Fees  
CB169 LP Rebates  
CB179 Monthly Rebate Report  
CB182 Monthly OTC CCP Fee Statement  
CB185 Daily OTC CCP Fee Statement  
CB187 Monthly Rebates Overview  
CB191 Monthly TES Late Entry Fine  
CB192 Monthly Fee Statement  
CB196 Daily Overall Fee Summary  
CB199 Eurex BTRF Monthly Fee Summary

## 6.182    **exchNam**

Description                      This field contains the exchange name.

Format                              alphanumeric 5

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
EUREX		Eurex
EEX		EEX

## Where used:

CA752 Capital Adjustment Positions Overview  
 CA770 Account Maintenance  
 CB001 Product and Price Report  
 CB012 Account Statement  
 CB013 Account Statement - ECC  
 CB165 Eurex Fee Statement  
 CB167 Late Closing Fees  
 CB169 LP Rebates  
 CB179 Monthly Rebate Report  
 CB182 Monthly OTC CCP Fee Statement  
 CB185 Daily OTC CCP Fee Statement  
 CB187 Monthly Rebates Overview  
 CB189 Monthly Mistrade Fees  
 CB191 Monthly TES Late Entry Fine  
 CB192 Monthly Fee Statement  
 CB193 Monthly Connections and Services  
 CB196 Daily Overall Fee Summary  
 CB197 Excessive System Usage Fee  
 CB199 Eurex BTRF Monthly Fee Summary  
 CB225 Daily Eurex Fines  
 CB235 Daily Security Collateral Fee Statement  
 CB315 Daily Clearing Fees - Repo  
 CB320 Daily Clearing Fees - EUREX and FSE  
 CB325 Daily Service Fees  
 CB330 Daily Settlement Fees  
 CB350 Monthly Fee Statement  
 CB702 Cash Settled Contracts Overview  
 CB715 Average Pricing  
 CB730 Position Transfer Summary  
 CB731 Settling Futures Positions Overview  
 CB741 KRX Position Information  
 CB750 Give-Up Trades Overview  
 CB751 Take-Up Trades Overview  
 CB790 Premium Information  
 CB795 Variation Margin Information  
 CD010 Daily Cash Account CM  
 CD011 Daily Cash Account AH  
 CD012 Daily Cash Account NCM / RC  
 CD015 Detailed Account Statement  
 CD020 Collateral Movement/Coverage  
 CD030 Security Expiration  
 CD031 Daily Collateral Valuation  
 CD033 Collateral Composition

CD037 Claim Amount Based Collaterals  
CD042 Daily Settlement Statement  
CD044 Daily Client Collateral Allocation  
CD045 LSOC Settlement Statement  
CD080 Monthly Collateral Movement  
CD100 Audit Trail Coll Transactions  
CD230 Monthly Interest Report  
CD231 Daily Preliminary Interest Report  
CD709 Daily Cash Transactions - Manually Entered  
CD710 Daily Cash Account CM  
CD711 Daily Cash Account Holder  
CD712 Daily Cash Account NCM / RC  
CD715 Detailed Account Statement  
CE038 Deliverable Bonds  
CE051 FX Transactions & Instructions  
CE054 End of Day FX Cashflow Forecast Against Limits Report  
CE055 FX Settlement Limit Report  
CE056 End of Day CLS Settlement Report  
CE058 OTC FX Pay-Out Penalty Report  
CE710 Contract Expiration  
CE735 Expired Series Information  
CE750 Expiration Payment-vs-Payment Overview  
CE770 Exercise And Assign Overview  
CE771 OptOn Fut ExerAssign Overview  
CE775 Notification/Allocation Information  
CE780 Exercise Abandon Daily Maintenance Overview  
CE790 In-the-money Configuration  
CI012 Account Statement  
CI054 Preliminary FX Cashflow Forecast Against Limits Report  
CI056 Preliminary CLS Settlement Report  
CI720 Intraday Collateral Transaction Report  
CI731 Intraday Collateral Position Report  
TA711 All Active/Inactive Series Report  
TT130 Risk Event Report  
TT131 Risk Event Trader Report  
TT721 Member Capacity and Product Assignment Maintenance  
TT726 Member Capacity and Product Assignment Status  
TT750 Clearing Four Eye Principle  
TT760 User Entitlement Status  
TT761 User Entitlement Changes  
TT762 Participant Entitlement Status  
TT763 Participant Entitlement Changes  
TT764 Four-eye Request Processing Entitlement  
TT770 Password Change

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### **6.183   exchRat5**

Description	This field contains the exchange rate.
Format	numeric 9, 5
Where used:	CE051 FX Transactions & Instructions CE055 FX Settlement Limit Report

### **6.184   exchRate**

Description	This field contains the exchange rate.
Format	numeric 9, 5
Where used:	CE058 OTC FX Pay-Out Penalty Report

### **6.185   exchRatRed**

Description	This field contains the exchange rate reduced to 3 decimals.
Format	numeric 11, 3
Where used:	CD033 Collateral Composition

### **6.186   exerQty**

Description	This field contains the number of exercised contracts.
Format	numeric 9
Where used:	CE770 Exercise And Assign Overview CE771 OptOn Fut ExerAssign Overview

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## 6.187 exerStylTyp

**Description** This field indicates the exercise style of the option, which determines when the option can be exercised by the option holder.

**Format** alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
A		American
E		European

**Where used:**

- CA752 Capital Adjustment Positions Overview
- CB012 Account Statement
- CB013 Account Statement - ECC
- CB165 Eurex Fee Statement
- CB702 Cash Settled Contracts Overview
- CB715 Average Pricing
- CB730 Position Transfer Summary
- CB750 Give-Up Trades Overview
- CB751 Take-Up Trades Overview
- CE710 Contract Expiration
- CE735 Expired Series Information
- CE750 Expiration Payment-vs-Payment Overview
- CE770 Exercise And Assign Overview
- CE771 OptOn Fut ExerAssign Overview
- CE780 Exercise Abandon Daily Maintenance Overview
- CI012 Account Statement
- TA711 All Active/Inactive Series Report
- TT750 Clearing Four Eye Principle

## 6.188 expDat

**Description** This field contains the expiration date of the contract.

**Format** DateFormat

**Where used:**

- CE735 Expired Series Information
- TA711 All Active/Inactive Series Report

### **6.189 faceAmnt**

Description This field contains the face amount, which is the nominal value of bonds that a member receives (positive amount) or has to deliver (negative amount). For shares it is the number of units.

Format numeric signed 12, 2

Where used: CE775 Notification/Allocation Information

### **6.190 fcmBuffer**

Description This field contains the FCM (Futures Commission Merchant) Buffer value.

Format numeric 15, 2

Where used: CD045 LSOC Settlement Statement

### **6.191 fee**

Description This field contains the fee fixed.

Format numeric 14, 4

Where used: CB315 Daily Clearing Fees - Repo  
CB320 Daily Clearing Fees - EUREX and FSE  
CB325 Daily Service Fees

### **6.192 feeAdjInd**

Description This field indicates whether the fee adjustment is manually entered.

Format alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
Y		Manually entered
N		Origin
X		Manually entered

Where used: CB165 Eurex Fee Statement  
CB182 Monthly OTC CCP Fee Statement  
CB185 Daily OTC CCP Fee Statement

### **6.193 feeAftGivSavReb**

Description This field contains the fee after given savings/rebates.

Format numeric 15, 2

Where used: CB187 Monthly Rebates Overview

### **6.194 feeAftSavReb**

Description This field contains the fee after savings/rebates.

Format numeric 15, 2

Where used: CB187 Monthly Rebates Overview

### **6.195 feeAmnt**

Description This field contains the fee amount for the contract.

Format numeric signed 11, 2

Where used: CB167 Late Closing Fees

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### 6.196 feeCalcTim

Description This field contains the time from when the positions of the previous day are subject to late closing fee. Currently, the value of this field is 13:30 (1:30 p.m.) CET.

Format TimeFormat

Where used: CB167 Late Closing Fees

### 6.197 feeCalcTimLG

Description This field indicates whether the fee is calculated before or after the fee calculation time.

Format alphanumeric 1

Where used: CB167 Late Closing Fees

### 6.198 feeCapAmnt

Description This field contains market maker rebate amount.

Format numeric 11, 2

Where used: CB169 LP Rebates

### 6.199 feeCshBalAmnt

Description This field contains the cash collateral balance as of the end of the day. It determines the credit balance for the cash service fee calculation.

Format numeric signed 13, 2

Where used: CD230 Monthly Interest Report  
CD231 Daily Preliminary Interest Report

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### **6.200 feeEuEnMmAmnt**

Description	This field contains the monthly rebate per product regarding Eurex Enlight
Format	numeric 11, 2
Where used:	CB169 LP Rebates

### **6.201 feeGrp**

Description	Name of the fee group.
Format	alphanumeric 40
Where used:	CB350 Monthly Fee Statement

### **6.202 feeIndCatAmnt**

Description	This field contains the sum of fee per fee category.
Format	numeric signed 11, 2
Where used:	CB192 Monthly Fee Statement CB199 Eurex BTRF Monthly Fee Summary

### **6.203 feeIndCatTyp**

Description	This field contains the fee name.
Format	alphanumeric 30
Where used:	CB192 Monthly Fee Statement CB199 Eurex BTRF Monthly Fee Summary

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### 6.204 feeIndTyp

Description	This field contains the fee name.
Format	alphanumeric 30
Where used:	CB001 Product and Price Report CB165 Eurex Fee Statement CB167 Late Closing Fees CB169 LP Rebates CB179 Monthly Rebate Report CB187 Monthly Rebates Overview CB191 Monthly TES Late Entry Fine CB196 Daily Overall Fee Summary CB225 Daily Eurex Fines CB330 Daily Settlement Fees

### 6.205 feeNam

Description	This field contains the cash service fee name.
Format	alphanumeric 40
Where used:	CD230 Monthly Interest Report CD231 Daily Preliminary Interest Report

### 6.206 feeOverl

Description	This field contains the fee overall.
Format	numeric 15, 2
Where used:	CB187 Monthly Rebates Overview CB189 Monthly Mistrade Fees

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### **6.207 feePckMmAmnt**

Description	This field contains the monthly rebate per product regarding Package requirement.
Format	numeric 11, 2
Where used:	CB169 LP Rebates

### **6.208 feeRatPct**

Description	This field contains the rate (percentage) of the cash service fee.
Format	numeric signed 8, 5
Where used:	CD230 Monthly Interest Report CD231 Daily Preliminary Interest Report

### **6.209 feeReb**

Description	This field contains the transaction fee per record, manual adjusted fee of rebate (incentives) or manually entered.
Format	numeric 11, 2
Where used:	CB182 Monthly OTC CCP Fee Statement CB185 Daily OTC CCP Fee Statement

### **6.210 feeRfqMmAmnt**

Description	This field contains the monthly rebate per product regarding RFQ requirement.
Format	numeric 11, 2
Where used:	CB169 LP Rebates

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### 6.211 feeRoIMmAmnt

Description	This field contains the monthly rebate per product regarding the basis requirement.
Format	numeric 11, 2
Where used:	CB169 LP Rebates

### 6.212 feeSprdMmAmnt

Description	This field contains the monthly rebate per product regarding Spread requirement.
Format	numeric 11, 2
Where used:	CB169 LP Rebates

### 6.213 feeStrMmAmnt

Description	This field contains the Monthly rebate per product regarding Strategy Market Making.
Format	numeric 11, 2
Where used:	CB169 LP Rebates

### 6.214 feeStrsMmAmnt

Description	This field contains the monthly rebate per product regarding Stress Presence.
Format	numeric 11, 2

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Where used: CB169 LP Rebates

### 6.215 feeSzMmAmnt

Description This field contains the monthly rebate per product regarding Size requirement.

Format numeric 11, 2

Where used: CB169 LP Rebates

### 6.216 feeTotal

Description Total fee per price basis.

Format numeric 14, 4

Where used: CB315 Daily Clearing Fees - Repo  
CB320 Daily Clearing Fees - EUREX and FSE  
CB325 Daily Service Fees  
CB330 Daily Settlement Fees  
CB350 Monthly Fee Statement

### 6.217 feeTypCodX

Description This field contains the Fee Type Text.

Format alphanumeric 15

Where used: CB182 Monthly OTC CCP Fee Statement  
CB185 Daily OTC CCP Fee Statement

### 6.218 feeTypNam

Description This field contains the fee type name.

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Format                      alphanumeric 40

Where used:                CB315 Daily Clearing Fees - Repo  
CB320 Daily Clearing Fees - EUREX and FSE

### 6.219 feeVar

Description                This field contains the fee variable.

Format                      numeric 14, 4

Where used:                CB315 Daily Clearing Fees - Repo  
CB320 Daily Clearing Fees - EUREX and FSE  
CB325 Daily Service Fees

### 6.220 feeVol

Description                Fixed clearing fee amount or capped variable clearing fee amount per XETR/XFRA trader.

Format                      numeric 31, 6

Where used:                CB350 Monthly Fee Statement

### 6.221 finalExcessAmount

Description                This field shows the final excess amount subject to penalty calculation. In case of USD = the maximum of excessSettlAmountVMCFAmount and excessTotSettlAmount. In case of currency GBP = actual (receiving) amount which is above the Daily Pay-out Settlement Limit. In case of no final excess amount show 0 (zero).

Format                      numeric signed 18, 2

Where used:                CE058 OTC FX Pay-Out Penalty Report

### 6.222 finalPenaltyAmount

Description This field shows the final penalty amount in Clearing Currency.

Format numeric signed 18, 2

Where used: CE058 OTC FX Pay-Out Penalty Report

### 6.223 finSetlmtAmnt

Description This field contains the final settlement amount per option series/futures contract per account.

Format numeric signed 12, 2

Where used: CB702 Cash Settled Contracts Overview

### 6.224 finSetlmtPrc

Description This field contains the final settlement price of the contract after expiration of a series.

Format numeric 9, 5

Where used: CB702 Cash Settled Contracts Overview  
CE750 Expiration Payment-vs-Payment Overview

### 6.225 finSetlmtTim

Description This field indicates the final settlement time at the expiration day.

Format TimeFormat

Where used: TA711 All Active/Inactive Series Report

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### 6.226 firmTrdId

Description	Members own reference ID for basket trades.
Format	alphanumeric 20
Where used:	CB012 Account Statement CB013 Account Statement - ECC CB715 Average Pricing CB750 Give-Up Trades Overview CB751 Take-Up Trades Overview CI012 Account Statement

### 6.227 flexIdCod

Description	This field contains the Flexible Contracts ID.
Format	alphanumeric 12
Where used:	CB165 Eurex Fee Statement

### 6.228 flxCntrSynProdId

Description	This field contains a synthetic product ID for flexible contracts. It is derived from regular product ID by configuring it according to the settlement type and exercise type.
Format	alphanumeric 4
Where used:	CA752 Capital Adjustment Positions Overview CB012 Account Statement CB013 Account Statement - ECC CB702 Cash Settled Contracts Overview CB715 Average Pricing CB730 Position Transfer Summary CB731 Settling Futures Positions Overview CB750 Give-Up Trades Overview CB751 Take-Up Trades Overview

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CE710 Contract Expiration  
CE735 Expired Series Information  
CE750 Expiration Payment-vs-Payment Overview  
CE770 Exercise And Assign Overview  
CE771 OptOn Fut ExerAssign Overview  
CE775 Notification/Allocation Information  
CE780 Exercise Abandon Daily Maintenance Overview  
CI012 Account Statement  
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### 6.229 flxCntrTrdAllwdFlg

Description This field indicates whether flexible contract trade is allowed for the product.

Format alphanumeric 1

Where used: TA711 All Active/Inactive Series Report

### 6.230 fourEyesApprAct

Description This field contains the Approval Action.

Format alphanumeric 50

Where used: TT750 Clearing Four Eye Principle

### 6.231 fourEyesIndictr

Description This field is a system generated field corresponding to every pending activity which is entered in the pending table.

Format alphanumeric 10

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Where used: CA770 Account Maintenance  
 TT761 User Entitlement Changes  
 TT763 Participant Entitlement Changes  
 TT764 Four-eye Request Processing Entitlement

### 6.232 fourEyesResnForChang

Description This field indicates the reason for the change in the four-eye.

Format alphanumeric 100

Where used: TT764 Four-eye Request Processing Entitlement

### 6.233 fourEyesStatus

Description This field indicates the status of the four-eye.

Format alphanumeric 20

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
Pending		Pending
Approve		Approve
Reject		Reject
Delete		Delete
System Delete		System Delete

Where used: TT750 Clearing Four Eye Principle  
 TT764 Four-eye Request Processing Entitlement

### 6.234 fulfillld

Description This field indicates fulfilment of market maker obligations. If fulfilled, it contains the type of obligation also.

Format alphanumeric 6

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
AMM	Advanced Market Making	
ADM	Advanced Designated Market Making	
BBB	Basis Building Blocks Market Making	
DMM	Designated Market Making	
RMM	Regular Market Making	
PBB	Package Building Blocks Market Making	
PMM	Permanent Market Making	
PML	Permanent Market Making Long	
PMS	Permanent Market Making Short	
FAILED	Market Making Not Fulfilled	

Where used: CB187 Monthly Rebates Overview

### 6.235 fullRebVol

Description This field contains the fully rebated volume.

Format numeric 15

Where used: CB169 LP Rebates  
CB179 Monthly Rebate Report  
CB187 Monthly Rebates Overview

### 6.236 grpldCod

Description This field contains the Grouping ID of the customer.

Format alphanumeric 32

Where used: CB182 Monthly OTC CCP Fee Statement  
CB185 Daily OTC CCP Fee Statement



### **6.237 guarTotBalAmnt**

Description	This field contains the total guarantee amount maintained by the member to cover for its margin requirements in the margin class currency.
Format	numeric signed 9
Where used:	CD042 Daily Settlement Statement

### **6.238 headSettlAcctType**

Description	This field contains the Headquarter Settlement Account.
Format	alphanumeric 35
Where used:	CB330 Daily Settlement Fees

### **6.239 indCallOrPut**

Description	This field contains the Call/Put Indicator.
Format	alphanumeric 1
Where used:	CE055 FX Settlement Limit Report

### **6.240 indivGrossShortAmntAUDinEUR**

Description	This field contains the individual Gross Short Amount in AUD converted into EUR
Format	numeric 14, 2
Where used:	CE055 FX Settlement Limit Report

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### **6.241 indivGrossShortAmntCHFInEUR**

Description	This field contains the individual Gross Short Amount in CHF converted into EUR
Format	numeric 14, 2
Where used:	CE055 FX Settlement Limit Report

### **6.242 indivGrossShortAmntEURinEUR**

Description	This field contains the individual Gross Short Amount in EUR converted into EUR
Format	numeric 14, 2
Where used:	CE055 FX Settlement Limit Report

### **6.243 indivGrossShortAmntGBPInEUR**

Description	This field contains the individual Gross Short Amount in GBP converted into EUR
Format	numeric 14, 2
Where used:	CE055 FX Settlement Limit Report

### **6.244 indivGrossShortAmntJPYinEUR**

Description	This field contains the individual Gross Short Amount in JPY converted into EUR
Format	numeric 14, 2
Where used:	CE055 FX Settlement Limit Report

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### **6.245 indivGrossShortAmntNZDinEUR**

Description	This field contains the individual Gross Short Amount in NZD converted into EUR
Format	numeric 14, 2
Where used:	CE055 FX Settlement Limit Report

### **6.246 indivGrossShortAmntUSDinEUR**

Description	This field contains the individual Gross Short Amount in USD converted into EUR
Format	numeric 14, 2
Where used:	CE055 FX Settlement Limit Report

### **6.247 indivGrossShortOverAllInEUR1**

Description	This field contains the Individual Gross Short overall amount one converted into EUR
Format	numeric 14, 2
Where used:	CE055 FX Settlement Limit Report

### **6.248 indivGrossShortOverAllInEUR2**

Description	This field contains the Individual Gross Short overall amount two converted into EUR
Format	numeric 14, 2
Where used:	CE055 FX Settlement Limit Report

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### **6.249 indivLimitAmntAUDinEUR**

Description	This field contains the individual Limit Amount in AUD converted into EUR
Format	numeric 14, 2
Where used:	CE055 FX Settlement Limit Report

### **6.250 indivLimitAmntCHFInEUR**

Description	This field contains the individual Limit Amount in CHF converted into EUR
Format	numeric 14, 2
Where used:	CE055 FX Settlement Limit Report

### **6.251 indivLimitAmntEURinEUR**

Description	This field contains the individual Limit Amount in EUR converted into EUR
Format	numeric 14, 2
Where used:	CE055 FX Settlement Limit Report

### **6.252 indivLimitAmntGBPInEUR**

Description	This field contains the individual Limit Amount in GBP converted into EUR
Format	numeric 14, 2
Where used:	CE055 FX Settlement Limit Report

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### **6.253 indivLimitAmntJPYinEUR**

Description	This field contains the individual Limit Amount in JPY converted into EUR
Format	numeric 14, 2
Where used:	CE055 FX Settlement Limit Report

### **6.254 indivLimitAmntNZDinEUR**

Description	This field contains the individual Limit Amount in NZD converted into EUR
Format	numeric 14, 2
Where used:	CE055 FX Settlement Limit Report

### **6.255 indivLimitAmntUSDinEUR**

Description	This field contains the individual Limit Amount in USD converted into EUR
Format	numeric 14, 2
Where used:	CE055 FX Settlement Limit Report

### **6.256 indivLimitOverAllinEUR1**

Description	This field contains the Individual Limit one overall amount converted into EUR
Format	numeric 14, 2
Where used:	CE055 FX Settlement Limit Report

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### **6.257 indivLimitOverAllinEUR2**

Description	This field contains the Individual Limit two overall amount converted into EUR
Format	numeric 14, 2
Where used:	CE055 FX Settlement Limit Report

### **6.258 inflationFactor**

Description	This field contains the inflation factor; it is only contained for external securities. In case external security has no inflation factor default value of 1,000 will be delivered.
Format	numeric 9, 7
Where used:	CD031 Daily Collateral Valuation CD037 Claim Amount Based Collaterals

### **6.259 initrPartSmbI**

Description	This field indicates the participant of user who had initiated the entitlement setting changes.
Format	alphanumeric 5
Where used:	CA770 Account Maintenance TT761 User Entitlement Changes TT763 Participant Entitlement Changes TT764 Four-eye Request Processing Entitlement

### **6.260 initrUsrLgn**

Description	This field indicates the user who has initiated the entitlement setting changes.
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Format                      alphanumeric 11

Where used:                CA770 Account Maintenance  
 TT761 User Entitlement Changes  
 TT763 Participant Entitlement Changes  
 TT764 Four-eye Request Processing Entitlement

### 6.261 instrId

Description                This fields indicates the FX instruction id.

Format                      numeric 15

Where used:                CE056 End of Day CLS Settlement Report  
 CI056 Preliminary CLS Settlement Report

### 6.262 instrTypSec

Description                This field shows the instrument type of security.

Format                      alphanumeric 3

Where used:                CB325 Daily Service Fees

### 6.263 instSts

Description                This field contains the instruction status.

Format                      alphanumeric 1

Where used:                CE051 FX Transactions & Instructions

### 6.264 instSubTypCod

Description                This field contains the Instrument subtype code.

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Format                      alphanumeric 6

Where used:                CB165 Eurex Fee Statement

### 6.265 instTypCod

Description                This field contains the instrument type code.

Format                      alphanumeric 3

Where used:                CB225 Daily Eurex Fines  
CB315 Daily Clearing Fees - Repo

### 6.266 intErnCshBalAmnt

Description                This field contains the cash collateral balance as of the currency specific deadline. It determines the credit balance for the interest earned calculation.

Format                      numeric signed 13, 2

Where used:                CD230 Monthly Interest Report  
CD231 Daily Preliminary Interest Report

### 6.267 intErnNam

Description                This field contains the name of the interest earned.

Format                      alphanumeric 40

Where used:                CD230 Monthly Interest Report  
CD231 Daily Preliminary Interest Report



### **6.268 intErnRatPct**

Description	This field contains the interest rate (percentage) on the cash collateral deposits.
Format	numeric signed 21, 5
Where used:	CD230 Monthly Interest Report CD231 Daily Preliminary Interest Report

### **6.269 intrnlTranId**

Description	This field contains the internal FX transaction ID.
Format	alphanumeric 7
Where used:	CE051 FX Transactions & Instructions

### **6.270 invcAmnt**

Description	This field contains the amount receivable (positive number) or payable (negative number).
Format	numeric signed 16, 2
Where used:	CE038 Deliverable Bonds CE775 Notification/Allocation Information

### **6.271 invcNo**

Description	This field contains the Invoice Number.
Format	alphanumeric 20
Where used:	CB193 Monthly Connections and Services

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### 6.272 ipsId

Description	This field contains the inter product spread.
Format	alphanumeric 4
Where used:	CB165 Eurex Fee Statement CB169 LP Rebates

### 6.273 isinCod

Description	This field contains the International Security Identification Number (ISIN) of the product. On some reports it can alternatively contain the kind of collateral, eg. CASH, CLAIM AMNT or SECU.
Format	alphanumeric 12
Where used:	CB182 Monthly OTC CCP Fee Statement CB185 Daily OTC CCP Fee Statement CB225 Daily Eurex Fines CB315 Daily Clearing Fees - Repo CB320 Daily Clearing Fees - EUREX and FSE CB325 Daily Service Fees CB330 Daily Settlement Fees CD020 Collateral Movement/Coverage CD030 Security Expiration CD031 Daily Collateral Valuation CD037 Claim Amount Based Collaterals CD080 Monthly Collateral Movement CD100 Audit Trail Coll Transactions CE038 Deliverable Bonds CE775 Notification/Allocation Information CI720 Intraday Collateral Transaction Report CI731 Intraday Collateral Position Report TA711 All Active/Inactive Series Report

### 6.274 itmAmntConfig

Description	The field shows the In-the-Money amount configuration for a combination of product and account groups.
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Format numeric 6, 2

Where used: CE790 In-the-money Configuration

### **6.275 itmAmntConfigbef**

Description The field shows the previous In-the-Money amount configuration for a combination of product and account groups.

Format numeric 6, 2

Where used: CE790 In-the-money Configuration

### **6.276 itmLngAmnt**

Description This field contains the in-the-money amount of the long position in the respective option series. The abandoned long positions are also included in calculating the in-the-money amount.

Format numeric signed 11, 2

Where used: CE710 Contract Expiration

### **6.277 itmShtAmnt**

Description This field contains the in-the-money amount of the short positions. The abandoned short positions are also included in calculating the in-the-money amount.

Format numeric signed 11, 2

Where used: CE710 Contract Expiration

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### 6.278 krxIdNo

Description This field contains a reference number agreed upon between the exchange participant and its KRX member

Format alphanumeric 9

Where used: CB741 KRX Position Information

### 6.279 krxMbrCod

Description This field contains the member name at KRX.

Format numeric 3

Where used: CB741 KRX Position Information

### 6.280 krxTrdStsCod

Description This field contains the processing state of a trade send to KRX.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
A	Accepted	
P	Pending	
R	Rejected	

Where used: CB741 KRX Position Information

### 6.281 lastPrivUpdDat

Description This field indicates the date at which the entitlement settings for this privilege entry were last changed for the Participant/User.

Format DateFormat

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Where used: TT760 User Entitlement Status  
 TT762 Participant Entitlement Status

### 6.282 lastQcUpdDat

Description This field indicates the date at which QC flag of the user was last updated.

Format DateFormat

Where used: TT760 User Entitlement Status

### 6.283 lastRolUpdDat

Description This field indicates the date at which the Role was assigned to the Participant/User.

Format DateFormat

Where used: TT760 User Entitlement Status  
 TT762 Participant Entitlement Status

### 6.284 legNo

Description This field indicates the leg number of the contract.

Format alphanumeric 7

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1ST LEG		1st Leg
2ND LEG		2nd Leg

Where used: CB315 Daily Clearing Fees - Repo

### 6.285 legSegVal

Description This field contains the Legally Segregated value amount.

Format numeric 15, 2

Where used: CD045 LSOC Settlement Statement

### 6.286 lepoFlg

Description This field indicates whether the option series belongs to a Low Exercise Price Option (LEPO) series.

Format alphanumeric 1

Where used: TA711 All Active/Inactive Series Report

### 6.287 limitTypExcLimit

Description This field contains the Limit type of exceeded limit.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
A		All Transactions
S		Standard Orders
N		No Market Data Impact

Where used: CB197 Excessive System Usage Fee

### 6.288 limitUsageAmntAUDInEUR

Description This field contains the limit Usage Amount in AUD converted into EUR

Format numeric 14, 2

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Where used: CE055 FX Settlement Limit Report

### **6.289 limitUsageAmntCHFInEUR**

Description This field contains the limit Usage Amount in CHF converted into EUR

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

### **6.290 limitUsageAmntEURInEUR**

Description This field contains the limit Usage Amount in EUR converted into EUR

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

### **6.291 limitUsageAmntGBPInEUR**

Description This field contains the limit Usage Amount in GBP converted into EUR

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

### **6.292 limitUsageAmntJPYInEUR**

Description This field contains the limit Usage Amount in JPY converted into EUR

Format numeric 14, 2

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Where used: CE055 FX Settlement Limit Report

### 6.293 limitUsageAmntNZDInEUR

Description This field contains the limit Usage Amount in NZD converted into EUR

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

### 6.294 limitUsageAmntUSDInEUR

Description This field contains the limit Usage Amount in USD converted into EUR

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

### 6.295 limitUsageOverAllInEUR1

Description This field contains the limit one Usage overall amount converted into EUR

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

### 6.296 limitUsageOverAllInEUR2

Description This field contains the limit two Usage overall amount converted into EUR

Format numeric 14, 2



Where used: CE055 FX Settlement Limit Report

### 6.297 lineId

Description This field contains the Line Id.

Format numeric 20

Where used: CB193 Monthly Connections and Services

### 6.298 liqClsId

Description This field determines the liquidity class of the product.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1		Liquidity Class 1
2		Liquidity Class 2
3		Liquidity Class 3
X		Not applicable

Where used: CB169 LP Rebates  
CB179 Monthly Rebate Report

### 6.299 IngShtInd

Description This field indicates whether the position is Long (L) or Short (S) or Net-equal ( ).

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
L		Long
S		Short
		Net Equal

Where used: CB702 Cash Settled Contracts Overview

### 6.300 IsocNetMgnSrpl

Description This field contains the surplus or shortfall on FCM master pool level.

Format numeric signed 15, 2

Where used: CD045 LSOC Settlement Statement

### 6.301 IsocType

Description This field indicates the LSOC calculation model. Currently, the only possible valid values are 'M' and 'S'.

Format alphanumeric 20

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
M	LSOCMaster	
S	LSOCSub	

Where used: CD045 LSOC Settlement Statement

### 6.302 IstSetlmtPrc

Description This field contains the last settlement price.

Format numeric 9, 5

Where used: CE038 Deliverable Bonds  
CE771 OptOn Fut ExerAssign Overview

### 6.303 IstSetlmtPrc\_1

Description This field contains the last settlement price.

Format numeric 9, 5

Where used: CB012 Account Statement  
CB013 Account Statement - ECC  
CI012 Account Statement

### 6.304 maintOperation

Description The field describes the maintenance operation of the process.

Format alphanumeric 6

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
Add		Add
Modify		Modify
Delete		Delete

Where used: CA770 Account Maintenance  
CE790 In-the-money Configuration  
TT770 Password Change

### 6.305 matDatType

Description This field indicates the Maturity Date.

Format DateFormat

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Where used: CB182 Monthly OTC CCP Fee Statement  
CB185 Daily OTC CCP Fee Statement

### 6.306 matuDat

Description This field contains the maturity date of bond, after which the bond ceases to exist.

Format DateFormat

Where used: CE038 Deliverable Bonds

### 6.307 maxCollValSecuGrp

Description This field contains the maximum collateral deposits per security group (Limit) as stipulated by Eurex.

Format numeric 12, 2

Where used: CD033 Collateral Composition

### 6.308 mbrAccount

Description This field contains the member account.

Format alphanumeric 32

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report  
CI054 Preliminary FX Cashflow Forecast Against Limits Report

### 6.309 membClgldCod

Description This field indicates the general clearing member or direct clearing member or specific lender.

Format                      alphanumeric 5

Where used:

- CA752 Capital Adjustment Positions Overview
- CA770 Account Maintenance
- CB012 Account Statement
- CB013 Account Statement - ECC
- CB165 Eurex Fee Statement
- CB167 Late Closing Fees
- CB169 LP Rebates
- CB179 Monthly Rebate Report
- CB182 Monthly OTC CCP Fee Statement
- CB185 Daily OTC CCP Fee Statement
- CB187 Monthly Rebates Overview
- CB189 Monthly Mistrade Fees
- CB191 Monthly TES Late Entry Fine
- CB192 Monthly Fee Statement
- CB193 Monthly Connections and Services
- CB196 Daily Overall Fee Summary
- CB197 Excessive System Usage Fee
- CB199 Eurex BTRF Monthly Fee Summary
- CB225 Daily Eurex Fines
- CB235 Daily Security Collateral Fee Statement
- CB315 Daily Clearing Fees - Repo
- CB320 Daily Clearing Fees - EUREX and FSE
- CB325 Daily Service Fees
- CB330 Daily Settlement Fees
- CB350 Monthly Fee Statement
- CB702 Cash Settled Contracts Overview
- CB715 Average Pricing
- CB730 Position Transfer Summary
- CB731 Settling Futures Positions Overview
- CB741 KRX Position Information
- CB750 Give-Up Trades Overview
- CB751 Take-Up Trades Overview
- CB790 Premium Information
- CB795 Variation Margin Information
- CD010 Daily Cash Account CM
- CD011 Daily Cash Account AH
- CD012 Daily Cash Account NCM / RC
- CD015 Detailed Account Statement
- CD020 Collateral Movement/Coverage
- CD030 Security Expiration
- CD031 Daily Collateral Valuation
- CD033 Collateral Composition
- CD037 Claim Amount Based Collaterals
- CD042 Daily Settlement Statement
- CD044 Daily Client Collateral Allocation
- CD045 LSOC Settlement Statement

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CD080 Monthly Collateral Movement  
 CD100 Audit Trail Coll Transactions  
 CD230 Monthly Interest Report  
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 CE054 End of Day FX Cashflow Forecast Against Limits Report  
 CE055 FX Settlement Limit Report  
 CE058 OTC FX Pay-Out Penalty Report  
 CE710 Contract Expiration  
 CE735 Expired Series Information  
 CE750 Expiration Payment-vs-Payment Overview  
 CE770 Exercise And Assign Overview  
 CE771 OptOn Fut ExerAssign Overview  
 CE775 Notification/Allocation Information  
 CE780 Exercise Abandon Daily Maintenance Overview  
 CE790 In-the-money Configuration  
 CI012 Account Statement  
 CI054 Preliminary FX Cashflow Forecast Against Limits Report  
 TT130 Risk Event Report  
 TT721 Member Capacity and Product Assignment Maintenance  
 TT726 Member Capacity and Product Assignment Status  
 TT750 Clearing Four Eye Principle

### 6.310 membCIgldCodCpty

Description	This field indicates the name of the clearing member who acts as the counterparty in transactions of give-up, take-up or position transfer.
Format	alphanumeric 5
Where used:	CB730 Position Transfer Summary

### 6.311 membCIgldCodFrom

Description	This field indicates the clearing member ID of the delivering member.
Format	alphanumeric 5

Where used: CD033 Collateral Composition  
CD042 Daily Settlement Statement

### 6.312 membCIdCodTo

Description This field indicates the clearing member ID of the receiving member.

Format alphanumeric 5

Where used: CD033 Collateral Composition

### 6.313 membCsdAct

Description This field contains the member's account at the central securities depository (CSD).

Format alphanumeric 12

Where used: CD020 Collateral Movement/Coverage  
CD030 Security Expiration  
CD031 Daily Collateral Valuation  
CD037 Claim Amount Based Collaterals  
CD080 Monthly Collateral Movement  
CD100 Audit Trail Coll Transactions

### 6.314 membExchIdCod

Description This field contains the exchange member.

Format alphanumeric 5

Where used: CA752 Capital Adjustment Positions Overview  
CA770 Account Maintenance  
CB012 Account Statement  
CB013 Account Statement - ECC  
CB165 Eurex Fee Statement  
CB167 Late Closing Fees

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CB169 LP Rebates  
CB179 Monthly Rebate Report  
CB187 Monthly Rebates Overview  
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CB192 Monthly Fee Statement  
CB193 Monthly Connections and Services  
CB196 Daily Overall Fee Summary  
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CB199 Eurex BTRF Monthly Fee Summary  
CB702 Cash Settled Contracts Overview  
CB715 Average Pricing  
CB730 Position Transfer Summary  
CB731 Settling Futures Positions Overview  
CB741 KRX Position Information  
CB750 Give-Up Trades Overview  
CB751 Take-Up Trades Overview  
CB790 Premium Information  
CB795 Variation Margin Information  
CD010 Daily Cash Account CM  
CD011 Daily Cash Account AH  
CD012 Daily Cash Account NCM / RC  
CD015 Detailed Account Statement  
CD031 Daily Collateral Valuation  
CD033 Collateral Composition  
CD037 Claim Amount Based Collaterals  
CD042 Daily Settlement Statement  
CD044 Daily Client Collateral Allocation  
CD230 Monthly Interest Report  
CD231 Daily Preliminary Interest Report  
CD709 Daily Cash Transactions - Manually Entered  
CD710 Daily Cash Account CM  
CD711 Daily Cash Account Holder  
CD712 Daily Cash Account NCM / RC  
CD715 Detailed Account Statement  
CE710 Contract Expiration  
CE735 Expired Series Information  
CE750 Expiration Payment-vs-Payment Overview  
CE770 Exercise And Assign Overview  
CE771 OptOn Fut ExerAssign Overview  
CE780 Exercise Abandon Daily Maintenance Overview  
CE790 In-the-money Configuration  
CI012 Account Statement  
TT130 Risk Event Report  
TT131 Risk Event Trader Report

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TT721 Member Capacity and Product Assignment Maintenance  
TT726 Member Capacity and Product Assignment Status  
TT750 Clearing Four Eye Principle  
TT770 Password Change

### **6.315 membExchIdCodAllc**

Description This field contains the code of the exchange member for the allocated contracts. It indicates the name of the member institution, which is a legal entity (here in the context of the Exchange Member).

Format alphanumeric 5

Where used: CE775 Notification/Allocation Information

### **6.316 membExchIdCodCpty**

Description This field indicates the name of the exchange member who acts as the counterparty in transactions of give-up, take-up or position Transfer.

Format alphanumeric 5

Where used: CB730 Position Transfer Summary

### **6.317 membExchIdCodFrom**

Description This field indicates the member, which initiated the give-up or position transfer transaction.

Format alphanumeric 5

Where used: CB751 Take-Up Trades Overview  
CD012 Daily Cash Account NCM / RC  
CD712 Daily Cash Account NCM / RC

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### 6.318 membExchIdCodNotif

Description This field contains the code of the exchange member for the notified contracts. It indicates the name of the member institution, which is a legal entity (here in the context of Exchange Member).

Format alphanumeric 5

Where used: CE775 Notification/Allocation Information

### 6.319 membExchIdCodObo

Description This field indicates the name of the institution in the context of acting on-behalf-of an exchange member.

Format alphanumeric 5

Where used: CB012 Account Statement  
CB013 Account Statement - ECC  
CB702 Cash Settled Contracts Overview  
CB730 Position Transfer Summary  
CB750 Give-Up Trades Overview  
CB751 Take-Up Trades Overview  
CE780 Exercise Abandon Daily Maintenance Overview  
CI012 Account Statement  
TT750 Clearing Four Eye Principle

### 6.320 membExchIdCodSec

Description This field indicates the ID of the member, which performed the maintenance activity.

Format alphanumeric 5

Where used: TT721 Member Capacity and Product Assignment Maintenance

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### **6.321 membExchIdCodSecApp**

Description	This field indicates the participant ID of the member, which approved the 4 EP request.
Format	alphanumeric 5
Where used:	TT721 Member Capacity and Product Assignment Maintenance

### **6.322 membExchIdCodTo**

Description	This field indicates the name of the member, which received the transaction related to give-up, take-up and position transfer
Format	alphanumeric 5
Where used:	CB750 Give-Up Trades Overview TT750 Clearing Four Eye Principle

### **6.323 membGrpIdCod**

Description	This field contains the group member ID
Format	alphanumeric 5
Where used:	CB179 Monthly Rebate Report

### **6.324 membId**

Description	This field contains the member ID.
Format	alphanumeric 5

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Where used:

- CA752 Capital Adjustment Positions Overview
- CA770 Account Maintenance
- CB001 Product and Price Report
- CB012 Account Statement
- CB013 Account Statement - ECC
- CB165 Eurex Fee Statement
- CB167 Late Closing Fees
- CB169 LP Rebates
- CB179 Monthly Rebate Report
- CB182 Monthly OTC CCP Fee Statement
- CB185 Daily OTC CCP Fee Statement
- CB187 Monthly Rebates Overview
- CB189 Monthly Mistrade Fees
- CB191 Monthly TES Late Entry Fine
- CB192 Monthly Fee Statement
- CB193 Monthly Connections and Services
- CB196 Daily Overall Fee Summary
- CB197 Excessive System Usage Fee
- CB199 Eurex BTRF Monthly Fee Summary
- CB225 Daily Eurex Fines
- CB235 Daily Security Collateral Fee Statement
- CB315 Daily Clearing Fees - Repo
- CB320 Daily Clearing Fees - EUREX and FSE
- CB325 Daily Service Fees
- CB330 Daily Settlement Fees
- CB350 Monthly Fee Statement
- CB702 Cash Settled Contracts Overview
- CB715 Average Pricing
- CB730 Position Transfer Summary
- CB731 Settling Futures Positions Overview
- CB741 KRX Position Information
- CB750 Give-Up Trades Overview
- CB751 Take-Up Trades Overview
- CB790 Premium Information
- CB795 Variation Margin Information
- CD010 Daily Cash Account CM
- CD011 Daily Cash Account AH
- CD012 Daily Cash Account NCM / RC
- CD015 Detailed Account Statement
- CD020 Collateral Movement/Coverage
- CD030 Security Expiration
- CD031 Daily Collateral Valuation
- CD033 Collateral Composition
- CD037 Claim Amount Based Collaterals
- CD042 Daily Settlement Statement
- CD044 Daily Client Collateral Allocation
- CD045 LSOC Settlement Statement
- CD080 Monthly Collateral Movement

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CD100 Audit Trail Coll Transactions  
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 CE058 OTC FX Pay-Out Penalty Report  
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 TT726 Member Capacity and Product Assignment Status  
 TT750 Clearing Four Eye Principle  
 TT760 User Entitlement Status  
 TT761 User Entitlement Changes  
 TT762 Participant Entitlement Status  
 TT763 Participant Entitlement Changes  
 TT764 Four-eye Request Processing Entitlement  
 TT770 Password Change

### 6.325 membLgINam

Description	This field contains the legal name of the member.
Format	alphanumeric 40

Where used:

- CA752 Capital Adjustment Positions Overview
- CA770 Account Maintenance
- CB001 Product and Price Report
- CB012 Account Statement
- CB013 Account Statement - ECC
- CB165 Eurex Fee Statement
- CB167 Late Closing Fees
- CB169 LP Rebates
- CB179 Monthly Rebate Report
- CB182 Monthly OTC CCP Fee Statement
- CB185 Daily OTC CCP Fee Statement
- CB187 Monthly Rebates Overview
- CB189 Monthly Mistrade Fees
- CB191 Monthly TES Late Entry Fine
- CB192 Monthly Fee Statement
- CB193 Monthly Connections and Services
- CB196 Daily Overall Fee Summary
- CB197 Excessive System Usage Fee
- CB199 Eurex BTRF Monthly Fee Summary
- CB225 Daily Eurex Fines
- CB235 Daily Security Collateral Fee Statement
- CB315 Daily Clearing Fees - Repo
- CB320 Daily Clearing Fees - EUREX and FSE
- CB325 Daily Service Fees
- CB330 Daily Settlement Fees
- CB350 Monthly Fee Statement
- CB702 Cash Settled Contracts Overview
- CB715 Average Pricing
- CB730 Position Transfer Summary
- CB731 Settling Futures Positions Overview
- CB741 KRX Position Information
- CB750 Give-Up Trades Overview
- CB751 Take-Up Trades Overview
- CB790 Premium Information
- CB795 Variation Margin Information
- CD010 Daily Cash Account CM
- CD011 Daily Cash Account AH
- CD012 Daily Cash Account NCM / RC
- CD015 Detailed Account Statement
- CD020 Collateral Movement/Coverage
- CD030 Security Expiration
- CD031 Daily Collateral Valuation
- CD033 Collateral Composition
- CD037 Claim Amount Based Collaterals
- CD042 Daily Settlement Statement
- CD044 Daily Client Collateral Allocation
- CD045 LSOC Settlement Statement

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CD080 Monthly Collateral Movement  
 CD100 Audit Trail Coll Transactions  
 CD230 Monthly Interest Report  
 CD231 Daily Preliminary Interest Report  
 CD709 Daily Cash Transactions - Manually Entered  
 CD710 Daily Cash Account CM  
 CD711 Daily Cash Account Holder  
 CD712 Daily Cash Account NCM / RC  
 CD715 Detailed Account Statement  
 CE038 Deliverable Bonds  
 CE051 FX Transactions & Instructions  
 CE054 End of Day FX Cashflow Forecast Against Limits Report  
 CE055 FX Settlement Limit Report  
 CE056 End of Day CLS Settlement Report  
 CE058 OTC FX Pay-Out Penalty Report  
 CE710 Contract Expiration  
 CE735 Expired Series Information  
 CE750 Expiration Payment-vs-Payment Overview  
 CE770 Exercise And Assign Overview  
 CE771 OptOn Fut ExerAssign Overview  
 CE775 Notification/Allocation Information  
 CE780 Exercise Abandon Daily Maintenance Overview  
 CE790 In-the-money Configuration  
 CI012 Account Statement  
 CI054 Preliminary FX Cashflow Forecast Against Limits Report  
 CI056 Preliminary CLS Settlement Report  
 CI720 Intraday Collateral Transaction Report  
 CI731 Intraday Collateral Position Report  
 TA711 All Active/Inactive Series Report  
 TT130 Risk Event Report  
 TT131 Risk Event Trader Report  
 TT721 Member Capacity and Product Assignment Maintenance  
 TT726 Member Capacity and Product Assignment Status  
 TT750 Clearing Four Eye Principle  
 TT760 User Entitlement Status  
 TT761 User Entitlement Changes  
 TT762 Participant Entitlement Status  
 TT763 Participant Entitlement Changes  
 TT764 Four-eye Request Processing Entitlement  
 TT770 Password Change

### 6.326 membPropCtpyIdCod

Description	This field contains the ID of the proposed counterparty for the flexible contract transaction.
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Format                      alphanumeric 5

Where used:                CB182 Monthly OTC CCP Fee Statement  
CB185 Daily OTC CCP Fee Statement

### 6.327    membSlowRlseInd

Description                This field indicates the manual member slowdown action.

Format                      alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
D		Slowed down

Where used:                TT130 Risk Event Report  
TT131 Risk Event Trader Report

### 6.328    membStopRlseInd

Description                This field indicates the stop button action.

Format                      alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
S	Stopped	
R	Released	

Where used:                TT130 Risk Event Report  
TT131 Risk Event Trader Report

### 6.329    mgnCollAllocAcct

Description                This field contains the margin collateral allocated to the account.



Format numeric 14, 2

Where used: CD044 Daily Client Collateral Allocation

### **6.330 mgnCollAllocDC**

Description This field contains the margin collateral allocated to the clearing member's direct clients.

Format numeric 14, 2

Where used: CD044 Daily Client Collateral Allocation

### **6.331 mgnCollAllocIC**

Description This field contains the margin collateral allocated to the clearing member's indirect clients.

Format numeric 14, 2

Where used: CD044 Daily Client Collateral Allocation

### **6.332 mgnReqAmntClgCcyDC**

Description This field contains the margin requirement for the clearing member's direct clients, in clearing currency of the pool.

Format numeric 14, 2

Where used: CD044 Daily Client Collateral Allocation

### **6.333 mgnReqAmntClgCcyIC**

Description This field contains the margin requirement for the clearing member's indirect clients, in clearing currency of the pool.

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Format numeric 14, 2

Where used: CD044 Daily Client Collateral Allocation

### 6.334 mgnReqrAmnt

Description This field contains the margin requirement of a clearing member in clearing member currency.

Format numeric signed 13, 2

Where used: CD033 Collateral Composition  
CD042 Daily Settlement Statement

### 6.335 mgnStyle

Description This field indicates the margin style applicable for the product.

Format alphanumeric 1

Where used: TA711 All Active/Inactive Series Report

### 6.336 mkrTkrCod

Description This field contains the Make /Taker-Flag.

Format alphanumeric 1

Where used: CB165 Eurex Fee Statement

### 6.337 mkToMktTick

**Description** This field contains the mark-to-market tick, which is the number of minimal price movements between trading price of the position and the day's settlement price. It is used in evaluating variation margin for the day.

**Format** numeric signed 7, 2

**Where used:** CB012 Account Statement  
 CB013 Account Statement - ECC  
 CB702 Cash Settled Contracts Overview  
 CI012 Account Statement

### 6.338 mktSmbI

**Description** This field indicates to which market within the clearing house the entitlement related data for the participant/ user belong to.

**Format** alphanumeric 10

**Where used:** TT760 User Entitlement Status  
 TT761 User Entitlement Changes  
 TT762 Participant Entitlement Status  
 TT763 Participant Entitlement Changes  
 TT764 Four-eye Request Processing Entitlement

### 6.339 mmold

**Description** This flag shows if M2M Liquidity Provider obligation was fulfilled.

**Format** alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
Y		Yes
N		No

**Where used:** CB169 LP Rebates

### 6.340 modelTyp

Description Model type

Format alphanumeric 2

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
NP	Standard pricing	
HT	High Turnover pricing	
GO	Gold pack	
SI	Silver pack	
BR	Bronze pack	

Where used: CB182 Monthly OTC CCP Fee Statement

### 6.341 mstrPoolId

Description This field shows the FCM master pool ID.

Format alphanumeric 15

Where used: CD045 LSOC Settlement Statement

### 6.342 mtnMbr

Description This field contains the maintenance member ID.

Format alphanumeric 5

Where used: TT130 Risk Event Report  
TT131 Risk Event Trader Report

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### **6.343 netAmount**

Description For the EoD report, this field contains the amount per instruction Id and currency. For the intraday report, this field contains the aggregated amount per currency.

Format numeric signed 18, 2

Where used: CE056 End of Day CLS Settlement Report  
CI056 Preliminary CLS Settlement Report

### **6.344 netDivAmnt**

Description This field shows the net dividend amount in ISIN / settlement currency.

Format numeric 31, 6

Where used: CB225 Daily Eurex Fines

### **6.345 netDivAmntCur**

Description This field shows the currency of Net dividend Amount.

Format alphanumeric 3

Where used: CB225 Daily Eurex Fines

### **6.346 netFeeAmnt**

Description This field contains the net fee payable by the member.

Format numeric signed 9, 2

Where used: CB179 Monthly Rebate Report

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### 6.347 netPosId

Description	This field shows the Net Position Trade ID.
Format	numeric 30
Where used:	CB225 Daily Eurex Fines CB320 Daily Clearing Fees - EUREX and FSE CB325 Daily Service Fees

### 6.348 netQty

Description	This field contains the number of contracts to be settled per delivery. It is the number of contracts to be delivered (negative) or received (positive).
Format	numeric signed 8
Where used:	CB012 Account Statement CB013 Account Statement - ECC CB702 Cash Settled Contracts Overview CB741 KRX Position Information CE775 Notification/Allocation Information CI012 Account Statement

### 6.349 nettingRun

Description	This field indicates the FX netting run.
Format	alphanumeric 5

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
NTPFX		Night time FX processing
PREFX		Preliminary FX run
IFXI		Immediate FX instruction
EXCLR		Non-standard night time FX processing

Where used: CE056 End of Day CLS Settlement Report  
CI056 Preliminary CLS Settlement Report

### **6.350 netZerCstQty**

Description This field contains the net zero cost quantity, which is the number of all charge-free late position closing transactions for a product.

Format numeric signed 9

Where used: CB167 Late Closing Fees

### **6.351 nextExpDat**

Description This field contains the next FX upcoming expiration day (labeled "S-2")

Format numeric 10

Where used: CE055 FX Settlement Limit Report

### **6.352 nextStlmDat**

Description This field contains the next upcoming FX settlement day (labeled "S")

Format numeric 10

Where used: CE055 FX Settlement Limit Report

### **6.353 noDaysLt**

Description For equity and bond trades the field includes the number of days the settlement for a net position trade is late.

Format numeric 11

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Where used: CB320 Daily Clearing Fees - EUREX and FSE

### **6.354 nomQty**

Description This field contains (accumulated) nominal amount of the executed order.

Format numeric signed 15, 2

Where used: CB315 Daily Clearing Fees - Repo  
CB320 Daily Clearing Fees - EUREX and FSE

### **6.355 noOfCntrcts**

Description This field contains the Number of Contracts

Format numeric 9

Where used: CE055 FX Settlement Limit Report

### **6.356 notCurrTypCod**

Description This field indicates the notional currency. The currency code is based on the ISO standard.

Format alphanumeric 3

Where used: CB165 Eurex Fee Statement

### **6.357 notifNo**

Description This field contains the number of a Notification of Fees.

Format alphanumeric 16

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Where used: CB189 Monthly Mistrade Fees

### 6.358 notifOvrvw

Description This field contains the number for the Notification of Fees Overview.

Format numeric 10

Where used: CB189 Monthly Mistrade Fees

### 6.359 notQty

Description This field contains the notional quantity.

Format numeric signed 18, 6

Where used: CB165 Eurex Fee Statement

### 6.360 novDat

Description This field indicates the Novation Date.

Format DateFormat

Where used: CB182 Monthly OTC CCP Fee Statement  
CB185 Daily OTC CCP Fee Statement

### 6.361 numOfBdDaysLtScs

Description This field shows the number of business days late for C7 SCS.

Format numeric 9

Where used: CB225 Daily Eurex Fines

### 6.362 numOfCdDaysLtScs

Description This field shows the number of calendar days late for C7 SCS.

Format numeric 9

Where used: CB225 Daily Eurex Fines

### 6.363 numOfDaysLt

Description This field indicates for late delivery fines (LDF) how many days the trade is late, for interest of delay (IoD) the number of days of interest calculation.

Format numeric 9

Where used: CB225 Daily Eurex Fines

### 6.364 numOfDaysLtTot

Description This field contains total number of days late. Filled for Eurex fines transactions.

Format numeric 9

Where used: CB225 Daily Eurex Fines

### 6.365 numOfTrans

Description This field contains the Number of transactions.

Format numeric 15

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Where used: CB197 Excessive System Usage Fee

### 6.366 numOfTransExcTransLim

Description This field contains the Number of transactions which exceed the transaction limit.

Format numeric 15

Where used: CB197 Excessive System Usage Fee

### 6.367 offset

Description This field contains the offset in business days between the current date and the settlement date.

Format numeric 5

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report  
CI054 Preliminary FX Cashflow Forecast Against Limits Report

### 6.368 onBhalfPartSmbI

Description This field indicates the participant of the user for whom the maintenance request was initiated on behalf of

Format alphanumeric 5

Where used: TT761 User Entitlement Changes  
TT764 Four-eye Request Processing Entitlement

### 6.369 onBhalfUsrLgn

Description This field indicates the user for whom the maintenance request was initiated on behalf of

Format                      alphanumeric 11

Where used:                TT761 User Entitlement Changes  
TT764 Four-eye Request Processing Entitlement

### **6.370    opnClsCod**

Description                This field contains the open close flag, which indicates whether the transaction is placed to open a new position or to close an existing position or to rollover an existing position.

Format                      alphanumeric 1

Where used:                CB012 Account Statement  
CB013 Account Statement - ECC  
CB165 Eurex Fee Statement  
CB750 Give-Up Trades Overview  
CB751 Take-Up Trades Overview  
CI012 Account Statement

### **6.371    ordNoT7**

Description                This field shows the order number created by T7.

Format                      alphanumeric 20

Where used:                CB320 Daily Clearing Fees - EUREX and FSE

### **6.372    ordOriginFirm**

Description                This field contains external cooperation partner ID used in selected cooperation links such as with KRX.

Format                      alphanumeric 7

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Where used:           CB012 Account Statement  
                           CB013 Account Statement - ECC  
                           CB750 Give-Up Trades Overview  
                           CB751 Take-Up Trades Overview  
                           CI012 Account Statement

### 6.373   ordrDelFlg

Description           This field contains the risk limit order delete flag. It indicates, whether on-exchange orders must be deleted in case of a limit breach.

Format                 alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
Y		Delete orders after the limit breach.
N		Do not delete orders after the limit breach.

Where used:           TT130 Risk Event Report  
                           TT131 Risk Event Trader Report

### 6.374   ordrNoX

Description           This field indicates the order identification number assigned to an order by the exchange.

Format                 alphanumeric 36

Where used:           CB165 Eurex Fee Statement

### 6.375   ordrTypCod

Description           This field contains the order type code.

Format                 alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	ORV	
2	CRV	
A	BAQ	Block Auction Quote
B	BAS	Basis Trade
C	MCM	
D	LCM	
E	TES	EBI Trade
F	EFP	
L	LIM	Limit Order
M	MKT	Market Order
N	TES	EFP-Index Trade
O	TES	Block Trade
P	TES	EFP-Fin Trade
Q	QUO	Quote
S	STP	Stop Order
V	TES	Vola Trade
W	TES	EFS Trade
X	STN	STORNO
Z	BAR	Block Auction Request

Where used: CB165 Eurex Fee Statement  
CB189 Monthly Mistrade Fees

### 6.376 origCIOrdId

Description This field contains the original unique participant defined order request identifier from the trading venue.

Format alphanumeric 20

Where used: CB012 Account Statement  
CB013 Account Statement - ECC  
CI012 Account Statement

### 6.377 origExchId

**Description** This field contains the original exchange ID and indicates the location from which the trade originates.

**Format** alphanumeric 4

**Where used:** CB012 Account Statement  
 CB013 Account Statement - ECC  
 CB750 Give-Up Trades Overview  
 CB751 Take-Up Trades Overview  
 CI012 Account Statement

### 6.378 origMLegRptTyp

**Description** This field contains the information if the trade resulted from a single order or a multileg order in the trading venue.

**Format** alphanumeric 5

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
MLEG	multi-leg Security	reflects FIXML code 1 for Single Security reflects FIXML code 2 for Individual leg of a

**Where used:** CB012 Account Statement  
 CB013 Account Statement - ECC  
 CB715 Average Pricing  
 CB750 Give-Up Trades Overview  
 CB751 Take-Up Trades Overview  
 CI012 Account Statement

### 6.379 origOrderCategory

**Description** This field contains the original order category, shows if the trade in the trading venue is the result of an order or a quote.

**Format** alphanumeric 5

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Where used:           CB012 Account Statement  
                               CB013 Account Statement - ECC  
                               CI012 Account Statement

### 6.380 origOrderType

Description           This field contains the original type of order, shows if the trade in the trading venue is the result of a limit or market order.

Format                 alphanumeric 2

Where used:           CB012 Account Statement  
                               CB013 Account Statement - ECC  
                               CI012 Account Statement

### 6.381 origOrdrNoX

Description           This field indicates the original order number, which is assigned by the exchange where the trade is originated.

Format                 alphanumeric 36

Where used:           CB165 Eurex Fee Statement

### 6.382 origRpdOrdrNo

Description           This field indicates the original reported order number, which is assigned by the exchange where the trade is originated.

Format                 numeric 20

Where used:           CB012 Account Statement  
                               CB013 Account Statement - ECC  
                               CB750 Give-Up Trades Overview  
                               CB751 Take-Up Trades Overview  
                               CI012 Account Statement



### 6.383 origStrategyLinkId

Description This field contains the original reported identifier that links all trades resulting from a match step of a strategy order in the trading venue.

Format alphanumeric 15

Where used: CB012 Account Statement  
CB013 Account Statement - ECC  
CB750 Give-Up Trades Overview  
CB751 Take-Up Trades Overview  
CI012 Account Statement

### 6.384 origStratInstrTyp

Description This field contains the original reported strategy instrument type in the trading venue.

Format alphanumeric 5

Where used: CB012 Account Statement  
CB013 Account Statement - ECC  
CI012 Account Statement

### 6.385 origTotNumTrdRpts

Description This field contains the original reported number of leg executions of the original strategy order in the trading venue.

Format alphanumeric 6

Where used: CB012 Account Statement  
CB013 Account Statement - ECC  
CI012 Account Statement

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### **6.386 origTradeld**

Description This field contains the original reported trade item identifier from the trading venue.

Format alphanumeric 12

Where used: CB012 Account Statement  
CB013 Account Statement - ECC  
CI012 Account Statement

### **6.387 origTrdDat**

Description This field contains the original trade date, when the trade was executed.

Format DateFormat

Where used: CB012 Account Statement  
CB013 Account Statement - ECC  
CI012 Account Statement

### **6.388 origTrdDatCet**

Description This field contains the original trade date in local time, when the trade was executed.

Format DateFormat

Where used: CB012 Account Statement  
CB013 Account Statement - ECC  
CI012 Account Statement

### **6.389 origTrdMatchId**

Description This field contains the trade match ID received from the trading location.

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Format                      alphanumeric 9

Where used:                CB012 Account Statement  
                                  CB013 Account Statement - ECC  
                                  CI012 Account Statement

### **6.390 origTrdPrc**

Description                This field shows the original trade price entered during the position transfer.

Format                      numeric signed 8, 5

Where used:                CB730 Position Transfer Summary

### **6.391 origTrdTim**

Description                This field contains the original trade time, when the trade was performed.

Format                      TimeFormat

Where used:                CB012 Account Statement  
                                  CB013 Account Statement - ECC  
                                  CI012 Account Statement

### **6.392 origTrdTimCet**

Description                This field contains the original trade time in local time, when the trade was performed.

Format                      TimeFormat

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Where used: CB012 Account Statement  
CB013 Account Statement - ECC  
CI012 Account Statement

### 6.393 origTrnDat

Description This field indicates the original transaction date. In the context of historical trade transfer, it indicates the date on which the trade was executed.

Format DateFormat

Where used: CB165 Eurex Fee Statement

### 6.394 origTrnId

Description This field indicates the original trade ID, which is assigned by the exchange where the trade originated.

Format alphanumeric 9

Where used: CB189 Monthly Mistrade Fees

### 6.395 origTrnTim

Description This field contains the original time, when the transaction was performed.

Format TimeFormat

Where used: CB165 Eurex Fee Statement

### 6.396 otcTrdGrp

Description This field contains the first OTC trade group.

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Format                      alphanumeric 10

Where used:                CB182 Monthly OTC CCP Fee Statement  
CB185 Daily OTC CCP Fee Statement

### **6.397   ovrUndrCovAmnt**

Description                This field contains the difference between the cover value and the margin requirement. A negative amount means cover deficits.

Format                      numeric signed 12, 2

Where used:                CD042 Daily Settlement Statement

### **6.398   ovrUndrCovAmntClgCurr**

Description                This field contains a cover surplus or shortage adjusted by the exchange rate to convert in clearing member currency.

Format                      numeric signed 13, 2

Where used:                CD042 Daily Settlement Statement

### **6.399   owner**

Description                This field indicates the owner of the collateral pool.

Format                      alphanumeric 5

Where used:                CD020 Collateral Movement/Coverage  
CD030 Security Expiration  
CD080 Monthly Collateral Movement  
CD100 Audit Trail Coll Transactions  
CD709 Daily Cash Transactions - Manually Entered

## 6.400 ownrshpIndicttr

Description This field contains additional information in case the account name represents an account group (ALL, Client, House).

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
O		Entitlement Level applies for all accounts for which participant is account owner.
I		Entitlement Level applies for all accounts for which participant is account owner or sponsor

Where used: TT760 User Entitlement Status  
 TT761 User Entitlement Changes  
 TT762 Participant Entitlement Status  
 TT763 Participant Entitlement Changes  
 TT764 Four-eye Request Processing Entitlement

## 6.401 packageld

Description Unique Basket ID for basket trades or positions.

Format numeric 20

Where used: CA752 Capital Adjustment Positions Overview  
 CB012 Account Statement  
 CB013 Account Statement - ECC  
 CB165 Eurex Fee Statement  
 CB167 Late Closing Fees  
 CB199 Eurex BTRF Monthly Fee Summary  
 CB702 Cash Settled Contracts Overview  
 CB715 Average Pricing  
 CB730 Position Transfer Summary  
 CB731 Settling Futures Positions Overview  
 CB750 Give-Up Trades Overview  
 CB751 Take-Up Trades Overview  
 CE710 Contract Expiration  
 CE735 Expired Series Information  
 CE770 Exercise And Assign Overview  
 CE771 OptOn Fut ExerAssign Overview

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CE775 Notification/Allocation Information  
CE780 Exercise Abandon Daily Maintenance Overview  
CI012 Account Statement  
TT750 Clearing Four Eye Principle

#### 6.402 ParentTransactionId

Description	This field contains the C7 transaction identification of the parent transaction.
Format	alphanumeric 19
Where used:	CB012 Account Statement CB013 Account Statement - ECC CI012 Account Statement

#### 6.403 ParentTransactionIdSuffix

Description	This field contains the Suffix of the C7 parent transaction identification.
Format	numeric 10
Where used:	CB012 Account Statement CB013 Account Statement - ECC CI012 Account Statement

#### 6.404 parRole

Description	Indicates the acting party.
Format	alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1		Give-up Trading Firm
2		Give-up Clearing Firm
3		Take-up Trading Firm
4		Take-up Clearing Firm
5		Position Transfer from Exchange participant
6		Position Transfer from Clearing participant
7		Position Transfer to Exchange participant
8		Position Transfer to Clearing participant
9		Eurex

Where used: CB730 Position Transfer Summary  
 CB750 Give-Up Trades Overview  
 CB751 Take-Up Trades Overview

### 6.405 participant

Description This field indicates the name of the participant, which is a legal entity.

Format alphanumeric 5

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report  
 CE056 End of Day CLS Settlement Report  
 CI054 Preliminary FX Cashflow Forecast Against Limits Report  
 CI056 Preliminary CLS Settlement Report

### 6.406 partIdCod

Description This field contains the user ID of a member.

Format alphanumeric 6

Where used: CB012 Account Statement  
 CB013 Account Statement - ECC  
 CB165 Eurex Fee Statement  
 CB179 Monthly Rebate Report  
 CB191 Monthly TES Late Entry Fine  
 CB730 Position Transfer Summary  
 CB750 Give-Up Trades Overview



CB751 Take-Up Trades Overview  
CD100 Audit Trail Coll Transactions  
CE790 In-the-money Configuration  
CI012 Account Statement  
TT131 Risk Event Trader Report  
TT770 Password Change

#### **6.407 partIdCodObo**

Description This field contains the participant ID code on-behalf, which is the subgroup code of the trader for whom the quote/order was made/modified.

Format alphanumeric 6

Where used: CB012 Account Statement  
CB013 Account Statement - ECC  
CB730 Position Transfer Summary  
CB750 Give-Up Trades Overview  
CB751 Take-Up Trades Overview  
CE780 Exercise Abandon Daily Maintenance Overview  
CI012 Account Statement  
TT750 Clearing Four Eye Principle

#### **6.408 partIdCodSec**

Description This field contains the participant ID, who performed the maintenance activity.

Format alphanumeric 6

Where used: TT721 Member Capacity and Product Assignment Maintenance

#### **6.409 partIDSodSECAApp**

Description This field indicates the User ID , which approved the 4 EP request.

Format alphanumeric 6

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Where used: TT721 Member Capacity and Product Assignment Maintenance

#### 6.410 partLastModDat

Description This field indicates the date at which last update was made on a Participant

Format DateFormat

Where used: TT762 Participant Entitlement Status

#### 6.411 partLngName

Description This field indicates long name of the participant.

Format alphanumeric 40

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report  
CE056 End of Day CLS Settlement Report  
CI054 Preliminary FX Cashflow Forecast Against Limits Report  
CI056 Preliminary CLS Settlement Report

#### 6.412 partResnForChang

Description This field indicates the reason for the change in the Entitlement Settings of the Participant.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1		Participant Role Assignment Maintenance
2		Max Rights Maintenance
3		Change in Participant Status
4		Change in Account Status
5		Default Role Change

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Where used: TT763 Participant Entitlement Changes

### 6.413 partSmbI

Description This field identifies the Participant for which entitlement settings get changed or current entitlement settings are report.

Format alphanumeric 5

Where used: TT760 User Entitlement Status  
 TT761 User Entitlement Changes  
 TT762 Participant Entitlement Status  
 TT763 Participant Entitlement Changes  
 TT764 Four-eye Request Processing Entitlement

### 6.414 payInLimBreachAmnt

Description The amount which the CM is in breach on the Pay-In side. It has to be reported for all offset values 1 to 30.

Format numeric signed 18, 2

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report  
 CI054 Preliminary FX Cashflow Forecast Against Limits Report

### 6.415 payOutLimBreachAmnt

Description The amount which the CM is in breach on the Pay-Out side.

Format numeric signed 18, 2

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report  
 CI054 Preliminary FX Cashflow Forecast Against Limits Report

#### 6.416 pckReqld

Description This flag shows if Package Requirement was fulfilled.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
Y		Yes
N		No
X		Not applicable

Where used: CB169 LP Rebates

#### 6.417 penaltyAmount

Description This field contains the calculated penalty amount.

Format numeric signed 18, 2

Where used: CE058 OTC FX Pay-Out Penalty Report

#### 6.418 penaltyCap

Description This field shows the penalty cap in Clearing Currency.

Format numeric 18

Where used: CE058 OTC FX Pay-Out Penalty Report

#### 6.419 penaltyFloor

Description This field shows the penalty floor in Clearing Currency.

Format numeric 18

---

Where used: CE058 OTC FX Pay-Out Penalty Report

#### **6.420 penaltyRate**

Description This field contains the penalty rate.

Format numeric 9, 5

Where used: CE058 OTC FX Pay-Out Penalty Report

#### **6.421 pendingAmnt**

Description This field contains the pending amount.

Format numeric signed 14, 2

Where used: CE051 FX Transactions & Instructions

#### **6.422 poolCcy**

Description This field contains the collateral pool currency.

Format alphanumeric 3

Where used: CI720 Intraday Collateral Transaction Report  
CI731 Intraday Collateral Position Report

#### **6.423 poolDefltSrpIShfl**

Description This field contains the amount of surplus/shortfall of the pool.

Format numeric signed 13, 2

---

Where used: CD042 Daily Settlement Statement

#### 6.424 poolDefltUsedSrplShfl

Description This field contains the amount of used surplus/shortfall of the pool.

Format numeric signed 13, 2

Where used: CD042 Daily Settlement Statement

#### 6.425 poolFactor

Description This field contains the pool factor; it is only contained for external securities. In case external security has no pool factor default value of 1,000 will be delivered.

Format numeric 10, 9

Where used: CD031 Daily Collateral Valuation  
CD037 Claim Amount Based Collaterals

#### 6.426 poolId

Description This field contains the unique identification of a collateral pool.

Format alphanumeric 15

Where used: CA770 Account Maintenance  
CB235 Daily Security Collateral Fee Statement  
CD010 Daily Cash Account CM  
CD012 Daily Cash Account NCM / RC  
CD015 Detailed Account Statement  
CD020 Collateral Movement/Coverage  
CD030 Security Expiration  
CD031 Daily Collateral Valuation  
CD033 Collateral Composition  
CD037 Claim Amount Based Collaterals  
CD042 Daily Settlement Statement

CD044 Daily Client Collateral Allocation  
CD045 LSOC Settlement Statement  
CD080 Monthly Collateral Movement  
CD100 Audit Trail Coll Transactions  
CD230 Monthly Interest Report  
CD231 Daily Preliminary Interest Report  
CE056 End of Day CLS Settlement Report  
CI056 Preliminary CLS Settlement Report  
CI720 Intraday Collateral Transaction Report  
CI731 Intraday Collateral Position Report

#### **6.427 poolId7**

Description	PoolId
Format	alphanumeric 60
Where used:	CD709 Daily Cash Transactions - Manually Entered CD710 Daily Cash Account CM CD712 Daily Cash Account NCM / RC CD715 Detailed Account Statement

#### **6.428 poolOwner**

Description	This field contains the name of the member that is the owner of a particular collateral pool.
Format	alphanumeric 5
Where used:	CD015 Detailed Account Statement CD033 Collateral Composition CD042 Daily Settlement Statement CD230 Monthly Interest Report CD231 Daily Preliminary Interest Report CD715 Detailed Account Statement CI720 Intraday Collateral Transaction Report CI731 Intraday Collateral Position Report

---

### 6.429 poolSponsor

Description	This field contains the name of the member who is the sponsor of a particular collateral pool.
Format	alphanumeric 5
Where used:	CI720 Intraday Collateral Transaction Report CI731 Intraday Collateral Position Report

### 6.430 poolSrplShfl

Description	This field contains the amount of surplus/shortfall of the pool.
Format	numeric signed 13, 2
Where used:	CD042 Daily Settlement Statement

### 6.431 poolType

Description	This field contains the type of collateral pool. Types can be Default, Omnibus or Segregated.
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Format	alphanumeric 1
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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
D	Default	
O	Omnibus	
F	Segregated	
M	LSOC Master	
S	LSOC Sub	
I	IDM Master	

Where used:	CB235 Daily Security Collateral Fee Statement CD033 Collateral Composition CD042 Daily Settlement Statement
-------------	---



### 6.432 poolUsage

Description This field contains the type of coverage, which the deposited collateral is used for.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
C	Company Capital	
F	Clearing Fund	
I	INTRADAY	
M	Margin	
O	OVERNIGHT	
P	PREFUNDING	

Where used: CI720 Intraday Collateral Transaction Report  
CI731 Intraday Collateral Position Report

### 6.433 poolUsedSrpIShfl

Description This field contains the amount of used surplus/shortfall of the pool.

Format numeric signed 13, 2

Where used: CD042 Daily Settlement Statement

### 6.434 posDescLevl2

Description This field contains the Product Hierarchy Level 2.

Format alphanumeric 40

Where used: CB193 Monthly Connections and Services

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### **6.435 posDescLevl3**

Description This field contains the Product Hierarchy Level 3.

Format alphanumeric 40

Where used: CB193 Monthly Connections and Services

### **6.436 posDescLevl4**

Description This field contains the Product Hierarchy Level 4.

Format alphanumeric 40

Where used: CB193 Monthly Connections and Services

### **6.437 positionId**

Description Unique identifier of the position. Position ID remains unchanged as long as account and instrument are the same. In case the position is closed out and re-established later on it stays unchanged as well.

Format alphanumeric 11

Where used: CA752 Capital Adjustment Positions Overview  
CB012 Account Statement  
CB013 Account Statement - ECC  
CB730 Position Transfer Summary  
CI012 Account Statement

### **6.438 posnBal**

Description This field contains the number of contracts to be delivered.

Format numeric signed 9

---

Where used: CE750 Expiration Payment-vs-Payment Overview

### 6.439 posnLng

Description This field contains the member's long position in the contract before/ after the capital adjustment.

Format numeric 9

Where used: CA752 Capital Adjustment Positions Overview

### 6.440 posnLngBal

Description This field contains the long position in the respective option series and transaction account per exchange member. It includes any positions designated as pending give-up trades.

Format numeric 10

Where used: CB731 Settling Futures Positions Overview  
CE710 Contract Expiration  
CE735 Expired Series Information

### 6.441 posnSht

Description This field contains the member's short position in the contract before/ after the capital adjustment.

Format numeric 9

Where used: CA752 Capital Adjustment Positions Overview

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#### **6.442 posnShtBal**

Description This field contains the short position in the respective option series and transaction account per exchange member. It includes any positions designated as pending give-up trades.

Format numeric 10

Where used: CB731 Settling Futures Positions Overview  
CE710 Contract Expiration  
CE735 Expired Series Information

#### **6.443 posnTrnGivUpVol**

Description This field contains the give-up volume.

Format numeric signed 9

Where used: CB167 Late Closing Fees

#### **6.444 posnTrnOthVol**

Description This field contains the other position volume.

Format numeric signed 9

Where used: CB167 Late Closing Fees

#### **6.445 posnTrnTakUpVol**

Description This field contains the take-up volume.

Format numeric 9

Where used: CB167 Late Closing Fees

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#### 6.446 posnTrnTrdAdjVol

Description This field contains the trade adjustment volume.

Format numeric signed 9

Where used: CB167 Late Closing Fees

#### 6.447 posTrfMod

Description This field shows the position transfer mode of the corresponding position transfer.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
R		Real time position transfer
C		Classic position transfer

Where used: CB730 Position Transfer Summary

#### 6.448 posTrfPrc

Description This field shows the position transfer price i.e. the price at which the position transfer is executed. This is the previous night's settlement price for future styled products and zero for premium styled products.

Format numeric signed 8, 5

Where used: CB730 Position Transfer Summary

#### 6.449 prefAmount

Description This field contains the prefunded amount per account.

Format numeric signed 18, 2

---

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report  
 CI054 Preliminary FX Cashflow Forecast Against Limits Report

### 6.450 **prelimFlg**

Description This field indicates whether the current data record is preliminary data which might be object of change later on.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
X	X	

Where used: CB012 Account Statement  
 CB013 Account Statement - ECC  
 CB750 Give-Up Trades Overview  
 CB751 Take-Up Trades Overview  
 CI012 Account Statement

### 6.451 **preliminaryTradesAllowed**

Description Information, if preliminary trades are allowed (e.g. Variance Futures and Total Return Futures products).

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
N	NO	
Y	YES	

Where used: TA711 All Active/Inactive Series Report

### 6.452 **privlgeDescrptn**

Description	This field provides the description of the privilege.
Format	alphanumeric 100
Where used:	TT760 User Entitlement Status TT761 User Entitlement Changes TT762 Participant Entitlement Status TT763 Participant Entitlement Changes TT764 Four-eye Request Processing Entitlement

### 6.453 **privlgeld**

Description	This field is used to identify a privilege.
Format	alphanumeric 10
Where used:	TT760 User Entitlement Status TT761 User Entitlement Changes TT762 Participant Entitlement Status TT763 Participant Entitlement Changes TT764 Four-eye Request Processing Entitlement

### 6.454 **prmMtdBal**

Description	This field contains the net premium month to date balance, which is the net premium received (positive) or paid (negative) per account, per product in the current month.
Format	numeric signed 12, 2
Where used:	CB790 Premium Information

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### 6.455 prmNetBal

Description	This field contains the premium net balance, which is the net premium receivable (positive) or payable (negative) including residual per account, per product on the current day.
Format	numeric signed 12, 2
Where used:	CB790 Premium Information

### 6.456 prmPayBal

Description	This field contains the premium payable balance per account per product for the current day.
Format	numeric signed 12, 2
Where used:	CB790 Premium Information

### 6.457 prmPrvMthBal

Description	This field contains the premium balance received (positive amount) or paid (negative amount) in the previous month.
Format	numeric signed 12, 2
Where used:	CB790 Premium Information

### 6.458 prmRcvBal

Description	This field contains the premium receivable balance per account per product for the current day.
Format	numeric signed 12, 2
Where used:	CB790 Premium Information

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#### **6.459 prmVmarAmnt**

Description	This field contains the premium margin or variation margin amount, which the member has to pay (negative amount) or receive (positive amount) including residual.
Format	numeric signed 11, 2
Where used:	CB012 Account Statement CB013 Account Statement - ECC CI012 Account Statement

#### **6.460 prmYtdBal**

Description	This field contains the net premium year to date balance, which is the net premium received (positive amount) or paid (negative amount) per account, per product accumulated for the current year.
Format	numeric signed 13, 2
Where used:	CB790 Premium Information

#### **6.461 prntfourEyesIndictr**

Description	This field indicates the old (parent) four-eye indicator which existed before modification.
Format	alphanumeric 10
Where used:	TT764 Four-eye Request Processing Entitlement

#### **6.462 procesMeth**

Description	This field shows the processing method.
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Format                      alphanumeric 5

Where used:                CB320 Daily Clearing Fees - EUREX and FSE  
CB325 Daily Service Fees

### 6.463 prodExchAff

Description                This field identifies the cooperation partner to which a given product is assigned.

Format                      alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
	Eurex	
E	EEX	
H	Helsinki Exchange	
K	Korean Exchange	
V	Vienna Exchange	

Where used:                CB012 Account Statement  
CB013 Account Statement - ECC  
CI012 Account Statement  
TA711 All Active/Inactive Series Report

### 6.464 prodGrpNam

Description                This field contains the name of the product group.

Format                      alphanumeric 6

Where used:                CB182 Monthly OTC CCP Fee Statement  
CB185 Daily OTC CCP Fee Statement  
CB187 Monthly Rebates Overview

## 6.465 prodId

Description This field contains the product ID.

Format alphanumeric 4

Where used:

- CA752 Capital Adjustment Positions Overview
- CB001 Product and Price Report
- CB012 Account Statement
- CB013 Account Statement - ECC
- CB165 Eurex Fee Statement
- CB167 Late Closing Fees
- CB169 LP Rebates
- CB179 Monthly Rebate Report
- CB187 Monthly Rebates Overview
- CB189 Monthly Mistrade Fees
- CB192 Monthly Fee Statement
- CB196 Daily Overall Fee Summary
- CB197 Excessive System Usage Fee
- CB199 Eurex BTRF Monthly Fee Summary
- CB702 Cash Settled Contracts Overview
- CB715 Average Pricing
- CB730 Position Transfer Summary
- CB731 Settling Futures Positions Overview
- CB741 KRX Position Information
- CB750 Give-Up Trades Overview
- CB751 Take-Up Trades Overview
- CE038 Deliverable Bonds
- CE055 FX Settlement Limit Report
- CE710 Contract Expiration
- CE735 Expired Series Information
- CE750 Expiration Payment-vs-Payment Overview
- CE770 Exercise And Assign Overview
- CE771 OptOn Fut ExerAssign Overview
- CE775 Notification/Allocation Information
- CE780 Exercise Abandon Daily Maintenance Overview
- CE790 In-the-money Configuration
- CI012 Account Statement
- TA711 All Active/Inactive Series Report
- TT721 Member Capacity and Product Assignment Maintenance
- TT726 Member Capacity and Product Assignment Status
- TT750 Clearing Four Eye Principle

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### **6.466 prodIdX**

Description	This field indicates the product ID.
Format	alphanumeric 10
Where used:	CB182 Monthly OTC CCP Fee Statement CB185 Daily OTC CCP Fee Statement

### **6.467 prodLngNam**

Description	This field contains the long name of the product.
Format	alphanumeric 35
Where used:	CB001 Product and Price Report CB182 Monthly OTC CCP Fee Statement CB185 Daily OTC CCP Fee Statement TA711 All Active/Inactive Series Report

### **6.468 prodRebGrpId**

Description	This field contains the product rebate group ID.
Format	alphanumeric 4
Where used:	CB179 Monthly Rebate Report CB187 Monthly Rebates Overview

### **6.469 prodRebGrpIdName**

Description	This field contains the long name of the product rebate group.
Format	alphanumeric 30

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Where used:               CB179 Monthly Rebate Report  
                                  CB187 Monthly Rebates Overview

### **6.470 prodRebGrpVol**

Description               This field contains the volume of the product rebate group.

Format                     numeric signed 9

Where used:               CB179 Monthly Rebate Report

### **6.471 prodSeg**

Description               This field indicates the product segment.

Format                     alphanumeric 4

Where used:               CB001 Product and Price Report  
                                  CB179 Monthly Rebate Report  
                                  CB192 Monthly Fee Statement

### **6.472 prodSegFeeAmnt**

Description               This field indicates the fee amount for a product segment.

Format                     numeric signed 9, 2

Where used:               CB179 Monthly Rebate Report

### **6.473 prodSegName**

Description               This field contains the long name of the product segment.

Format                     alphanumeric 30

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CE775 Notification/Allocation Information  
CI012 Account Statement  
TA711 All Active/Inactive Series Report

### 6.475 prodTypIdX

Description This field contains the product type code.

Format alphanumeric 4

Where used: CB001 Product and Price Report  
CB165 Eurex Fee Statement  
CB167 Late Closing Fees  
CB179 Monthly Rebate Report  
CB187 Monthly Rebates Overview  
CB191 Monthly TES Late Entry Fine  
CB192 Monthly Fee Statement  
CB196 Daily Overall Fee Summary  
CB197 Excessive System Usage Fee

### 6.476 productMIC

Description This field indicates the product MIC (Market Identification Code).

Format alphanumeric 4

Where used: CB013 Account Statement - ECC  
TA711 All Active/Inactive Series Report

### 6.477 projVMAMnt

Description This field contains the variation margin forecast in USD. Please note that a positive figure indicates a Variation Margin due to be paid by ECAG to the CM and that a negative figure indicates a Variation Margin due to be paid by the CM to ECAG.

Format numeric signed 18, 2

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Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report  
 CI054 Preliminary FX Cashflow Forecast Against Limits Report

### 6.478 prvUpdDat

Description This field contains the date of the previous update.

Format DateFormat

Where used: TT721 Member Capacity and Product Assignment Maintenance  
 TT770 Password Change

### 6.479 qcFlag

Description This field represents whether the user is .Qualified Clearer. or not.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
Y		Yes
N		No

Where used: TT760 User Entitlement Status  
 TT761 User Entitlement Changes

### 6.480 QuoteCurrency

Description This field contains the Quote Currency

Format alphanumeric 3

Where used: CE055 FX Settlement Limit Report



### 6.481 rateIdentifier

Description The Rate Identifier aims to clearly identify the execution method used for Exchange Traded Derivative trades at point of origin.

Format alphanumeric 1

Where used: CB012 Account Statement  
CB013 Account Statement - ECC  
CB750 Give-Up Trades Overview  
CB751 Take-Up Trades Overview  
CI012 Account Statement

### 6.482 rebAmnt

Description This field contains the rebate amount. The member gets rebate on the basis of aggregated monthly proprietary trade volumes per product group executed in the order book.

Format numeric signed 9, 2

Where used: CB179 Monthly Rebate Report

### 6.483 rebLevInPerc

Description Rebate level in percent

Format numeric 3

Where used: CB182 Monthly OTC CCP Fee Statement

### 6.484 rebQty

Description This field contains the rebate quantity, which is the number of contracts eligible for rebate.

Format numeric 9

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Where used:           CB165 Eurex Fee Statement  
                               CB169 LP Rebates  
                               CB179 Monthly Rebate Report

### 6.485 rebQtyX

Description           This field contains the rebate quantity.

Format                 numeric 12

Where used:           CB187 Monthly Rebates Overview

### 6.486 rebTyp

Description           This field indicates the type of rebate given to the member.

Format                 alphanumeric 30

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
Revenue Sharing Programs		
Product Group Rebates		
TDP Champions Group		
Trader Development Program		
Trader Development Rebate		
Trader Develop. Reb. 2010		

Where used:           CB179 Monthly Rebate Report

### 6.487 recDat

Description           This field shows the record date for dividend fines (YYYYMMDD).

Format                 numeric 8

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Where used: CB225 Daily Eurex Fines

### 6.488 recTypCod

Description This field contains the record type code, which is a sequence number used to technically distinguish between several different layout structures in the same report.

Format alphanumeric 1

Where used: CE770 Exercise And Assign Overview

### 6.489 redFeeFut

Description This field contains the reduced fee in the future.

Format numeric 11, 5

Where used: CB001 Product and Price Report

### 6.490 redFeeFut2

Description This field contains the second reduced fee of the future.

Format numeric 7, 2

Where used: CB001 Product and Price Report

### 6.491 redFeeFut3

Description This field contains the third reduced fee of the future.

Format numeric 7, 2

Where used: CB001 Product and Price Report

#### **6.492 redFeeFut4**

Description This field contains the fourth reduced fee in the future.

Format numeric 7, 2

Where used: CB001 Product and Price Report

#### **6.493 redFeePast**

Description This field contains the reduced fee of the past.

Format numeric 11, 5

Where used: CB001 Product and Price Report

#### **6.494 redFeePast2**

Description This field contains the second reduced fee of the past.

Format numeric 7, 2

Where used: CB001 Product and Price Report

#### **6.495 redFeePast3**

Description This field contains the third reduced fee of the past.

Format numeric 7, 2

Where used: CB001 Product and Price Report

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#### **6.496 redFeePast4**

Description This field contains the fourth reduced fee in the past.

Format numeric 7, 2

Where used: CB001 Product and Price Report

#### **6.497 redFeePres**

Description This field contains the reduced fee of the present.

Format numeric 11, 5

Where used: CB001 Product and Price Report

#### **6.498 redFeePres2**

Description This field contains the second reduced fee of the present.

Format numeric 7, 2

Where used: CB001 Product and Price Report

#### **6.499 redFeePres3**

Description This field contains the third reduced fee of the present.

Format numeric 7, 2

Where used: CB001 Product and Price Report

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### **6.500 redFeePres4**

Description This field contains the fourth reduced fee in the present.

Format numeric 7, 2

Where used: CB001 Product and Price Report

### **6.501 ref**

Description This field contains the Reference.

Format alphanumeric 16

Where used: CB320 Daily Clearing Fees - EUREX and FSE

### **6.502 ReferenceText**

Description This field contains Manually entered - Free text.

Format alphanumeric 30

Where used: CD709 Daily Cash Transactions - Manually Entered

### **6.503 relatedTransactionId**

Description This is a transaction ID of the newly created average price transaction. This will be filled for all the individual transactions that form the average price transaction (contained in the reverse booking).

Format alphanumeric 19

Where used: CB012 Account Statement  
CB013 Account Statement - ECC  
CI012 Account Statement

---

#### **6.504 reqrAmntClear**

Description	This field contains the requirement of a clearing member in clearing currency.
Format	numeric 14, 2
Where used:	CB235 Daily Security Collateral Fee Statement

#### **6.505 reqrFeeCalcMinusCashColl**

Description	This field contains the requirement for fee calculation minus cash collateral amount.
Format	numeric 14, 2
Where used:	CB235 Daily Security Collateral Fee Statement

#### **6.506 resiDual**

Description	This field contains the residual amount within average price calculation.
Format	numeric 20, 10
Where used:	CB165 Eurex Fee Statement

#### **6.507 residual**

Description	This field contains the residual amount resulting from Average Pricing, which is the difference of cash flows. Either a positive or negative residual can arise after the original transaction have been repriced at the average.
Format	numeric signed 9, 5

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Where used:           CB012 Account Statement  
                           CB013 Account Statement - ECC  
                           CB715 Average Pricing  
                           CI012 Account Statement

### **6.508   residualBal**

Description           This field contains the residual balance, which is the residual receivable (positive) or payable (negative) per account, per product on the current day.

Format                 numeric signed 12, 2

Where used:           CB790 Premium Information  
                           CB795 Variation Margin Information

### **6.509   resZerCstQty**

Description           This field contains the result zero cost quantity.

Format                 numeric signed 9

Where used:           CB167 Late Closing Fees

### **6.510   reuseCollAmnt**

Description           This field contains the Reuse collateral amount.

Format                 numeric 14, 2

Where used:           CB235 Daily Security Collateral Fee Statement

### **6.511   reuseSecCollFee**

Description           This field contains the reused Security Coll fees.



Format numeric 12, 4

Where used: CB235 Daily Security Collateral Fee Statement

### **6.512 reuseSecCollFeeRate**

Description This field contains the daily reuse security collateral fee rate in basis points.

Format numeric 4, 2

Where used: CB235 Daily Security Collateral Fee Statement

### **6.513 revProgNam**

Description This field indicates long name of the revenue program under which the rebate is given to the member.

Format alphanumeric 24

Where used: CB179 Monthly Rebate Report

### **6.514 revRef**

Description This field contains the revenue refund to member due to volume rebates or revenue sharing program.

Format numeric 9, 2

Where used: CB179 Monthly Rebate Report

### **6.515 rfqRspld**

Description This flag shows if RFQ Response was fulfilled.

---

Format                      alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
Y		Yes
N		No
X		Not applicable

Where used:                      CB169 LP Rebates

### 6.516 riskNettingUnit

Description                      This field indicates the risk netting unit.

Format                              alphanumeric 60

Where used:                      CA770 Account Maintenance

### 6.517 rolAssgnReq

Description                      This field indicates whether roles are assigned to the participant/user or not.

Format                              alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
Y		Yes
N		No

Where used:                      TT760 User Entitlement Status  
TT762 Participant Entitlement Status

### 6.518 rolDescriptn

Description                      This field provides the description of the role.

Format                      alphanumeric 100

Where used:                TT760 User Entitlement Status  
TT761 User Entitlement Changes  
TT762 Participant Entitlement Status  
TT763 Participant Entitlement Changes  
TT764 Four-eye Request Processing Entitlement

### **6.519 rptCod**

Description                This field contains the report code.

Format                      alphanumeric 5

Where used:                CA752 Capital Adjustment Positions Overview  
CA770 Account Maintenance  
CB001 Product and Price Report  
CB012 Account Statement  
CB013 Account Statement - ECC  
CB165 Eurex Fee Statement  
CB167 Late Closing Fees  
CB169 LP Rebates  
CB179 Monthly Rebate Report  
CB182 Monthly OTC CCP Fee Statement  
CB185 Daily OTC CCP Fee Statement  
CB187 Monthly Rebates Overview  
CB189 Monthly Mistrade Fees  
CB191 Monthly TES Late Entry Fine  
CB192 Monthly Fee Statement  
CB193 Monthly Connections and Services  
CB196 Daily Overall Fee Summary  
CB197 Excessive System Usage Fee  
CB199 Eurex BTRF Monthly Fee Summary  
CB225 Daily Eurex Fines  
CB235 Daily Security Collateral Fee Statement  
CB315 Daily Clearing Fees - Repo  
CB320 Daily Clearing Fees - EUREX and FSE  
CB325 Daily Service Fees  
CB330 Daily Settlement Fees  
CB350 Monthly Fee Statement  
CB702 Cash Settled Contracts Overview  
CB715 Average Pricing  
CB730 Position Transfer Summary

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CB731 Settling Futures Positions Overview  
CB741 KRX Position Information  
CB750 Give-Up Trades Overview  
CB751 Take-Up Trades Overview  
CB790 Premium Information  
CB795 Variation Margin Information  
CD010 Daily Cash Account CM  
CD011 Daily Cash Account AH  
CD012 Daily Cash Account NCM / RC  
CD015 Detailed Account Statement  
CD020 Collateral Movement/Coverage  
CD030 Security Expiration  
CD031 Daily Collateral Valuation  
CD033 Collateral Composition  
CD037 Claim Amount Based Collaterals  
CD042 Daily Settlement Statement  
CD044 Daily Client Collateral Allocation  
CD045 LSOC Settlement Statement  
CD080 Monthly Collateral Movement  
CD100 Audit Trail Coll Transactions  
CD230 Monthly Interest Report  
CD231 Daily Preliminary Interest Report  
CD709 Daily Cash Transactions - Manually Entered  
CD710 Daily Cash Account CM  
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CE058 OTC FX Pay-Out Penalty Report  
CE710 Contract Expiration  
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CE750 Expiration Payment-vs-Payment Overview  
CE770 Exercise And Assign Overview  
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CE775 Notification/Allocation Information  
CE780 Exercise Abandon Daily Maintenance Overview  
CE790 In-the-money Configuration  
CI012 Account Statement  
CI054 Preliminary FX Cashflow Forecast Against Limits Report  
CI056 Preliminary CLS Settlement Report  
CI720 Intraday Collateral Transaction Report  
CI731 Intraday Collateral Position Report  
TA711 All Active/Inactive Series Report  
TT130 Risk Event Report

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TT131 Risk Event Trader Report  
TT721 Member Capacity and Product Assignment Maintenance  
TT726 Member Capacity and Product Assignment Status  
TT750 Clearing Four Eye Principle  
TT760 User Entitlement Status  
TT761 User Entitlement Changes  
TT762 Participant Entitlement Status  
TT763 Participant Entitlement Changes  
TT764 Four-eye Request Processing Entitlement  
TT770 Password Change

### 6.520 rptEffDat

Description This field contains the reporting day (labeled "S-x" where x is number of days before S)

Format numeric 10

Where used: CE055 FX Settlement Limit Report

### 6.521 rptFlexKey

Description This field contains the report flexible key.

Format alphanumeric 14

Where used: CA752 Capital Adjustment Positions Overview  
CA770 Account Maintenance  
CB001 Product and Price Report  
CB012 Account Statement  
CB013 Account Statement - ECC  
CB165 Eurex Fee Statement  
CB167 Late Closing Fees  
CB169 LP Rebates  
CB179 Monthly Rebate Report  
CB182 Monthly OTC CCP Fee Statement  
CB185 Daily OTC CCP Fee Statement  
CB187 Monthly Rebates Overview  
CB189 Monthly Mistrade Fees  
CB191 Monthly TES Late Entry Fine  
CB192 Monthly Fee Statement

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CB193 Monthly Connections and Services  
CB196 Daily Overall Fee Summary  
CB197 Excessive System Usage Fee  
CB199 Eurex BTRF Monthly Fee Summary  
CB225 Daily Eurex Fines  
CB235 Daily Security Collateral Fee Statement  
CB315 Daily Clearing Fees - Repo  
CB320 Daily Clearing Fees - EUREX and FSE  
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CB750 Give-Up Trades Overview  
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CB790 Premium Information  
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CD012 Daily Cash Account NCM / RC  
CD015 Detailed Account Statement  
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CD710 Daily Cash Account CM  
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CD715 Detailed Account Statement  
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CE055 FX Settlement Limit Report  
CE056 End of Day CLS Settlement Report  
CE058 OTC FX Pay-Out Penalty Report  
CE710 Contract Expiration

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CE735 Expired Series Information  
 CE750 Expiration Payment-vs-Payment Overview  
 CE770 Exercise And Assign Overview  
 CE771 OptOn Fut ExerAssign Overview  
 CE775 Notification/Allocation Information  
 CE780 Exercise Abandon Daily Maintenance Overview  
 CE790 In-the-money Configuration  
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 CI056 Preliminary CLS Settlement Report  
 CI720 Intraday Collateral Transaction Report  
 CI731 Intraday Collateral Position Report  
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 TT131 Risk Event Trader Report  
 TT721 Member Capacity and Product Assignment Maintenance  
 TT726 Member Capacity and Product Assignment Status  
 TT750 Clearing Four Eye Principle  
 TT760 User Entitlement Status  
 TT761 User Entitlement Changes  
 TT762 Participant Entitlement Status  
 TT763 Participant Entitlement Changes  
 TT764 Four-eye Request Processing Entitlement  
 TT770 Password Change

## 6.522 rptNam

Description	This field contains the report name.
Format	alphanumeric 30
Where used:	CA752 Capital Adjustment Positions Overview CA770 Account Maintenance CB001 Product and Price Report CB012 Account Statement CB013 Account Statement - ECC CB165 Eurex Fee Statement CB167 Late Closing Fees CB169 LP Rebates CB179 Monthly Rebate Report CB182 Monthly OTC CCP Fee Statement CB185 Daily OTC CCP Fee Statement CB187 Monthly Rebates Overview CB189 Monthly Mistrade Fees CB191 Monthly TES Late Entry Fine

CB192 Monthly Fee Statement  
CB193 Monthly Connections and Services  
CB196 Daily Overall Fee Summary  
CB197 Excessive System Usage Fee  
CB199 Eurex BTRF Monthly Fee Summary  
CB225 Daily Eurex Fines  
CB235 Daily Security Collateral Fee Statement  
CB315 Daily Clearing Fees - Repo  
CB320 Daily Clearing Fees - EUREX and FSE  
CB325 Daily Service Fees  
CB330 Daily Settlement Fees  
CB350 Monthly Fee Statement  
CB702 Cash Settled Contracts Overview  
CB715 Average Pricing  
CB730 Position Transfer Summary  
CB731 Settling Futures Positions Overview  
CB741 KRX Position Information  
CB750 Give-Up Trades Overview  
CB751 Take-Up Trades Overview  
CB790 Premium Information  
CB795 Variation Margin Information  
CD010 Daily Cash Account CM  
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CE055 FX Settlement Limit Report  
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CE710 Contract Expiration  
 CE735 Expired Series Information  
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 CE770 Exercise And Assign Overview  
 CE771 OptOn Fut ExerAssign Overview  
 CE775 Notification/Allocation Information  
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 CE790 In-the-money Configuration  
 CI012 Account Statement  
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 TT131 Risk Event Trader Report  
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 TT750 Clearing Four Eye Principle  
 TT760 User Entitlement Status  
 TT761 User Entitlement Changes  
 TT762 Participant Entitlement Status  
 TT763 Participant Entitlement Changes  
 TT764 Four-eye Request Processing Entitlement  
 TT770 Password Change

### 6.523 rptPrntEffDat

Description	This field contains the report print effective date of the XML and generic text report.
Format	DateFormat
Where used:	CA752 Capital Adjustment Positions Overview CA770 Account Maintenance CB001 Product and Price Report CB012 Account Statement CB013 Account Statement - ECC CB165 Eurex Fee Statement CB167 Late Closing Fees CB169 LP Rebates CB179 Monthly Rebate Report CB182 Monthly OTC CCP Fee Statement CB185 Daily OTC CCP Fee Statement CB187 Monthly Rebates Overview

CB189 Monthly Mistrade Fees  
CB191 Monthly TES Late Entry Fine  
CB192 Monthly Fee Statement  
CB193 Monthly Connections and Services  
CB196 Daily Overall Fee Summary  
CB197 Excessive System Usage Fee  
CB199 Eurex BTRF Monthly Fee Summary  
CB225 Daily Eurex Fines  
CB235 Daily Security Collateral Fee Statement  
CB315 Daily Clearing Fees - Repo  
CB320 Daily Clearing Fees - EUREX and FSE  
CB325 Daily Service Fees  
CB330 Daily Settlement Fees  
CB350 Monthly Fee Statement  
CB702 Cash Settled Contracts Overview  
CB715 Average Pricing  
CB730 Position Transfer Summary  
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CB741 KRX Position Information  
CB750 Give-Up Trades Overview  
CB751 Take-Up Trades Overview  
CB790 Premium Information  
CB795 Variation Margin Information  
CD010 Daily Cash Account CM  
CD011 Daily Cash Account AH  
CD012 Daily Cash Account NCM / RC  
CD015 Detailed Account Statement  
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CD033 Collateral Composition  
CD037 Claim Amount Based Collaterals  
CD042 Daily Settlement Statement  
CD044 Daily Client Collateral Allocation  
CD045 LSOC Settlement Statement  
CD080 Monthly Collateral Movement  
CD100 Audit Trail Coll Transactions  
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CE055 FX Settlement Limit Report

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CE056 End of Day CLS Settlement Report  
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 CE750 Expiration Payment-vs-Payment Overview  
 CE770 Exercise And Assign Overview  
 CE771 OptOn Fut ExerAssign Overview  
 CE775 Notification/Allocation Information  
 CE780 Exercise Abandon Daily Maintenance Overview  
 CE790 In-the-money Configuration  
 CI012 Account Statement  
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 CI731 Intraday Collateral Position Report  
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 TT131 Risk Event Trader Report  
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 TT760 User Entitlement Status  
 TT761 User Entitlement Changes  
 TT762 Participant Entitlement Status  
 TT763 Participant Entitlement Changes  
 TT764 Four-eye Request Processing Entitlement  
 TT770 Password Change

## 6.524 rptPrntEffTim

Description This field contains the report print effective time of the XML and generic text report.

Format TimeFormat

Where used: CA752 Capital Adjustment Positions Overview  
 CA770 Account Maintenance  
 CB001 Product and Price Report  
 CB012 Account Statement  
 CB013 Account Statement - ECC  
 CB165 Eurex Fee Statement  
 CB167 Late Closing Fees  
 CB169 LP Rebates  
 CB179 Monthly Rebate Report  
 CB182 Monthly OTC CCP Fee Statement

CB185 Daily OTC CCP Fee Statement  
CB187 Monthly Rebates Overview  
CB189 Monthly Mistrade Fees  
CB191 Monthly TES Late Entry Fine  
CB192 Monthly Fee Statement  
CB193 Monthly Connections and Services  
CB196 Daily Overall Fee Summary  
CB197 Excessive System Usage Fee  
CB199 Eurex BTRF Monthly Fee Summary  
CB225 Daily Eurex Fines  
CB235 Daily Security Collateral Fee Statement  
CB315 Daily Clearing Fees - Repo  
CB320 Daily Clearing Fees - EUREX and FSE  
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CD037 Claim Amount Based Collaterals  
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CD045 LSOC Settlement Statement  
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CD710 Daily Cash Account CM  
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CD712 Daily Cash Account NCM / RC  
CD715 Detailed Account Statement  
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CE051 FX Transactions & Instructions

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CB179 Monthly Rebate Report  
CB182 Monthly OTC CCP Fee Statement  
CB185 Daily OTC CCP Fee Statement  
CB187 Monthly Rebates Overview  
CB189 Monthly Mistrade Fees  
CB191 Monthly TES Late Entry Fine  
CB192 Monthly Fee Statement  
CB193 Monthly Connections and Services  
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CB197 Excessive System Usage Fee  
CB199 Eurex BTRF Monthly Fee Summary  
CB225 Daily Eurex Fines  
CB235 Daily Security Collateral Fee Statement  
CB315 Daily Clearing Fees - Repo  
CB320 Daily Clearing Fees - EUREX and FSE  
CB325 Daily Service Fees  
CB330 Daily Settlement Fees  
CB350 Monthly Fee Statement  
CB702 Cash Settled Contracts Overview  
CB715 Average Pricing  
CB730 Position Transfer Summary  
CB731 Settling Futures Positions Overview  
CB741 KRX Position Information  
CB750 Give-Up Trades Overview  
CB751 Take-Up Trades Overview  
CB790 Premium Information  
CB795 Variation Margin Information  
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CD011 Daily Cash Account AH  
CD012 Daily Cash Account NCM / RC  
CD015 Detailed Account Statement  
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CD030 Security Expiration  
CD031 Daily Collateral Valuation  
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CD037 Claim Amount Based Collaterals  
CD042 Daily Settlement Statement  
CD044 Daily Client Collateral Allocation  
CD045 LSOC Settlement Statement  
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CD709 Daily Cash Transactions - Manually Entered  
CD710 Daily Cash Account CM  
CD711 Daily Cash Account Holder  
CD712 Daily Cash Account NCM / RC  
CD715 Detailed Account Statement

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CE038 Deliverable Bonds  
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 CE775 Notification/Allocation Information  
 CE780 Exercise Abandon Daily Maintenance Overview  
 CE790 In-the-money Configuration  
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 CI731 Intraday Collateral Position Report  
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 TT131 Risk Event Trader Report  
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 TT726 Member Capacity and Product Assignment Status  
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 TT761 User Entitlement Changes  
 TT762 Participant Entitlement Status  
 TT763 Participant Entitlement Changes  
 TT764 Four-eye Request Processing Entitlement  
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## 6.526 rskLimLvl

Description This field contains action level of the the risk limit

Format numeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1		Action level 1 (Warning)
2		Action level 2 (Slowdown)
3		Action level 3 (Stop)

Where used: TT130 Risk Event Report  
 TT131 Risk Event Trader Report

### 6.527 rskLimMtnCod

Description This field contains the risk limit maintenance code.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
A	Add	Limit added
B	Breach	Limit breach
C	Change	Limit changed
D	Delete	Limit deleted
R	Rlse	Limit released

Where used: TT130 Risk Event Report  
 TT131 Risk Event Trader Report

### 6.528 rskLimTyp

Description This field contains risk limit type.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
T	TIL	Time Interval Limit
W	WOL	Working Order Limit
1	TMR	Total margin requirement
2	CULI	Premium Margin + Current Liquidating Margin + Variation Margin + Option Premium
3	CASH	Variation margin + Option premium
4	NDM	Additional margin + Future spread margin

Where used: TT130 Risk Event Report  
 TT131 Risk Event Trader Report



### **6.529 savReb**

Description This field contains the savings/rebates.

Format numeric 15, 2

Where used: CB187 Monthly Rebates Overview

### **6.530 savRebPct**

Description This field contains the savings/rebates in percent.

Format numeric 5, 2

Where used: CB187 Monthly Rebates Overview

### **6.531 scsCcpld**

Description This field shows the C7 SCS/CCP indicator.

Format alphanumeric 3

Where used: CB320 Daily Clearing Fees - EUREX and FSE  
CB325 Daily Service Fees  
CB350 Monthly Fee Statement

### **6.532 secCollFee**

Description This field contains the Security collateral fee per pool ID .

Format numeric 12, 4

Where used: CB235 Daily Security Collateral Fee Statement

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### **6.533 secCollFeeRate**

Description	This field contains the daily security collateral fee rate in basis points.
Format	numeric 4, 2
Where used:	CB235 Daily Security Collateral Fee Statement

### **6.534 secuAdminCod**

Description	This field uniquely identifies the modifying user.
Format	alphanumeric 30
Where used:	TT770 Password Change

### **6.535 secuAmnt**

Description	This field contains the value of the ISIN, deposited as cover, which is due in the next four weeks.
Format	numeric 15, 2
Where used:	CD030 Security Expiration

### **6.536 secuBlkCollQty**

Description	This field contains the bulk collateral deposit of the member as per end of previous business day. It can be a quantity in case of equity collateral or a cash amount, if cash collateral is deposited. Additionally movements in deposited collaterals are displayed.
Format	numeric 15, 2

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Where used: CD020 Collateral Movement/Coverage  
CD031 Daily Collateral Valuation  
CD037 Claim Amount Based Collaterals  
CD080 Monthly Collateral Movement  
CD100 Audit Trail Coll Transactions

### **6.537 secuCtrCovQty**

Description This field contains the security quantity which is used for coverage (specific equity collateral) as per end of previous business day.

Format numeric signed 9, 3

Where used: CD020 Collateral Movement/Coverage  
CD080 Monthly Collateral Movement

### **6.538 secuCollVal**

Description This field contains the collateral value of the ISIN pledged as collateral.

Format numeric 13

Where used: CD031 Daily Collateral Valuation  
CD037 Claim Amount Based Collaterals

### **6.539 secuEvalPct**

Description This field contains the collateral evaluation percent (haircut) of the security, which is used to calculate the collateral value of the pledged security.

Format numeric 8, 5

Where used: CD031 Daily Collateral Valuation  
CD037 Claim Amount Based Collaterals

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### 6.540 secuExpDat

Description This field contains the security expiry date on which the security deposited as cover is due and therefore lapses as collateral.

Format DateFormat

Where used: CD030 Security Expiration

### 6.541 secuGrpCod

Description This field contains the security group code, which indicates the type of the security provided as collateral.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
B	Bonds	
S	Stocks	
C	Cash	

Where used: CD033 Collateral Composition  
CI720 Intraday Collateral Transaction Report  
CI731 Intraday Collateral Position Report

### 6.542 seculd

Description This field contains the security ID.

Format alphanumeric 4

Where used: CD020 Collateral Movement/Coverage  
CD030 Security Expiration  
CD031 Daily Collateral Valuation  
CD037 Claim Amount Based Collaterals  
CD080 Monthly Collateral Movement  
CI720 Intraday Collateral Transaction Report  
CI731 Intraday Collateral Position Report

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### **6.543 secuLstClsPrc**

Description	This field contains the security last closing price at the last market closing.
Format	numeric signed 9, 5
Where used:	CD031 Daily Collateral Valuation CD037 Claim Amount Based Collaterals

### **6.544 secuLstCoupDat**

Description	This field contains the last coupon date of the underlying security.
Format	DateFormat
Where used:	CE038 Deliverable Bonds

### **6.545 secuMktVal**

Description	This field contains the security market value per collateral.
Format	numeric 13
Where used:	CD031 Daily Collateral Valuation CD037 Claim Amount Based Collaterals

### **6.546 secuRemaLifeMth**

Description	This field contains the remaining life month of the security, which is the months component of time remaining for the expiration of the security.
Format	numeric 2

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Where used: CE038 Deliverable Bonds

### 6.547 secuRemaLifeYr

Description This field contains the remaining life year of the security, which is the years component of time remaining for the expiration of the security.

Format numeric 2

Where used: CE038 Deliverable Bonds

### 6.548 secuRFac

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

Format numeric 10, 8

Where used: CA752 Capital Adjustment Positions Overview

### 6.549 secuShtNam

Description This field contains the security short name.

Format alphanumeric 30

Where used: CD030 Security Expiration  
CE038 Deliverable Bonds  
CI720 Intraday Collateral Transaction Report  
CI731 Intraday Collateral Position Report

### 6.550 secuTotBalAmnt

Description This contains the amount of the security collateral value pledged for margin coverage requirements.

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Format numeric signed 13, 2

Where used: CD042 Daily Settlement Statement

### 6.551 secuTrdUntNo

Description This field contains the trading unit.

Format numeric 8, 4

Where used: CB012 Account Statement  
CB013 Account Statement - ECC  
CI012 Account Statement

### 6.552 secValueAmnt

Description This field contains the Security value amount.

Format numeric 14, 2

Where used: CB235 Daily Security Collateral Fee Statement

### 6.553 segMgnReqUncov

Description This field contains uncovered segregated margin requirement.

Format numeric signed 13, 2

Where used: CD042 Daily Settlement Statement

### 6.554 senderRef

Description This field displays the reference number of the sender.

Format                      alphanumeric 16

Where used:                CE051 FX Transactions & Instructions

### **6.555    serId**

Description                This field indicates the Series of the product ID.

Format                      alphanumeric 3

Where used:                CB182 Monthly OTC CCP Fee Statement  
CB185 Daily OTC CCP Fee Statement

### **6.556    serv**

Description                This field contains the Service Fee Description.

Format                      alphanumeric 40

Where used:                CB193 Monthly Connections and Services

### **6.557    servGrp**

Description                Name of the service group.

Format                      alphanumeric 40

Where used:                CB350 Monthly Fee Statement

### **6.558    servMod**

Description                Name of the service model.

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Format                      alphanumeric 1

Where used:                CB320 Daily Clearing Fees - EUREX and FSE  
CB325 Daily Service Fees

### **6.559 servNam**

Description                This field indicates the name of the service.

Format                      alphanumeric 40

Where used:                CB325 Daily Service Fees  
CB350 Monthly Fee Statement

### **6.560 servQty**

Description                This field contains the service quantity.

Format                      numeric 31, 6

Where used:                CB325 Daily Service Fees

### **6.561 servTyp**

Description                This field indicates the type of the service.

Format                      alphanumeric 5

Where used:                CB325 Daily Service Fees

### **6.562 servVol**

Description                This field indicates the Volume of usages of the service (settlement amount).

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Format numeric 31, 6

Where used: CB325 Daily Service Fees  
CB350 Monthly Fee Statement

### 6.563 setlAmnt

Description This field contains (accumulated) settlement amount of the executed order.

Format numeric 31, 6

Where used: CB315 Daily Clearing Fees - Repo  
CB320 Daily Clearing Fees - EUREX and FSE

### 6.564 setlAmntScs

Description Original Settlement amount in C7 SCS in settlement currency.

Format numeric signed 31, 6

Where used: CB320 Daily Clearing Fees - EUREX and FSE

### 6.565 setlmtSecuQty

Description This field indicates the quantity of underlying securities, which the member has to receive (positive number) or deliver (negative number) as a result of exercising the option contract.

Format numeric signed 11, 3

Where used: CE770 Exercise And Assign Overview

### 6.566 **setlTypCod**

Description This field indicates the settlement type.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
C		Cash Settlement
E		Physical Settlement
D		Derivative
N		Notional Settlement
P		Payment-versus-Payment
S		Stock
T		Cascade
A		Alternate

Where used: CB165 Eurex Fee Statement  
TA711 All Active/Inactive Series Report

### 6.567 **setlAcct**

Description This field contains the settlement account.

Format alphanumeric 35

Where used: CB225 Daily Eurex Fines  
CB315 Daily Clearing Fees - Repo  
CB320 Daily Clearing Fees - EUREX and FSE  
CB325 Daily Service Fees  
CB330 Daily Settlement Fees  
CB350 Monthly Fee Statement

### 6.568 **setlAmnt**

Description (Accumulated) settlement amount of the executed order.

Format numeric 31, 6

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Where used: CB225 Daily Eurex Fines  
CB350 Monthly Fee Statement

### 6.569 **settlAmntRemain**

Description This field shows the remaining settlement amount.

Format numeric 31, 6

Where used: CB225 Daily Eurex Fines

### 6.570 **settlAmntSettled**

Description This field shows the settlement amount settled per delivery ID.

Format numeric 31, 6

Where used: CB225 Daily Eurex Fines

### 6.571 **settlAmount**

Description This field contains the sum of all trade cashflows in respective currency. Please note that a positive figure indicates a settlement amount due to be paid by ECAG to the CM and that a negative figure indicates a settlement amount due to be paid by the CM to ECAG.

Format numeric signed 18, 2

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report  
CE058 OTC FX Pay-Out Penalty Report  
CI054 Preliminary FX Cashflow Forecast Against Limits Report

### 6.572 **settlAmountVMCFAmount**

Description	This field contains the sum of the fields Settlement Amount and VM Cashflow Amount (applicable for USD only).
Format	numeric signed 18, 2
Where used:	CE058 OTC FX Pay-Out Penalty Report

### 6.573 **settlCur**

Description	This field contains the Settlement currency.
Format	alphanumeric 3
Where used:	CB330 Daily Settlement Fees

### 6.574 **settlCurr**

Description	This field contains the settlement currency.
Format	alphanumeric 3
Where used:	CB235 Daily Security Collateral Fee Statement CB320 Daily Clearing Fees - EUREX and FSE CB325 Daily Service Fees CE051 FX Transactions & Instructions

### 6.575 **settlDat**

Description	This field contains the settlement date, on which the delivery transaction will be completed.
Format	DateFormat
Where used:	CE770 Exercise And Assign Overview

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### **6.576 settledCollQty**

Description	This field contains the collateral quantity, which is confirmed as settled by an external service.
Format	numeric signed 19, 2
Where used:	CI720 Intraday Collateral Transaction Report

### **6.577 settlFxAmnt**

Description	This field contains the settlement amount of the transaction.
Format	numeric signed 15, 2
Where used:	CE051 FX Transactions & Instructions

### **6.578 settlInst**

Description	This field indicates settlement institution, which performs the collateral management and delivery transactions for the member.
Format	alphanumeric 2
Where used:	CB225 Daily Eurex Fines CB315 Daily Clearing Fees - Repo CB320 Daily Clearing Fees - EUREX and FSE CB325 Daily Service Fees CB330 Daily Settlement Fees CB350 Monthly Fee Statement

### **6.579 settlLocat**

Description	This field contains the settlement location.
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Format                    alphanumeric 5

Where used:              CB225 Daily Eurex Fines  
                              CB315 Daily Clearing Fees - Repo  
                              CB320 Daily Clearing Fees - EUREX and FSE  
                              CB325 Daily Service Fees  
                              CB330 Daily Settlement Fees  
                              CB350 Monthly Fee Statement  
                              CE056 End of Day CLS Settlement Report  
                              CI056 Preliminary CLS Settlement Report

### **6.580    settlQnt**

Description              This field shows the total settlement quantity originally to be settled.

Format                    numeric 31, 6

Where used:              CB225 Daily Eurex Fines

### **6.581    settlQntRemain**

Description              This field shows the remaining settlement quantity.

Format                    numeric 31, 6

Where used:              CB225 Daily Eurex Fines

### **6.582    settlQntSettled**

Description              This field shows the settlement quantity settled.

Format                    numeric 31, 6

Where used:              CB225 Daily Eurex Fines

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### 6.583 **settlTyp**

Description This field indicates the C7 settlement type.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
C	Cash Settlement	
P	Physical Settlement	

Where used:

- CA752 Capital Adjustment Positions Overview
- CB012 Account Statement
- CB013 Account Statement - ECC
- CB702 Cash Settled Contracts Overview
- CB715 Average Pricing
- CB730 Position Transfer Summary
- CB731 Settling Futures Positions Overview
- CB750 Give-Up Trades Overview
- CB751 Take-Up Trades Overview
- CE710 Contract Expiration
- CE735 Expired Series Information
- CE750 Expiration Payment-vs-Payment Overview
- CE770 Exercise And Assign Overview
- CE771 OptOn Fut ExerAssign Overview
- CE775 Notification/Allocation Information
- CE780 Exercise Abandon Daily Maintenance Overview
- CI012 Account Statement
- TT750 Clearing Four Eye Principle

### 6.584 **sndRcvText**

Description This field indicates whether the repective member is the sender or the receiver of the position transfer.

Format alphanumeric 8

Where used: CB730 Position Transfer Summary



### 6.585 sortFeeTyp

Description This field contains sort fee type, which is the technical attribute used to sort the data per fee type.

Format alphanumeric 4

Where used: CB165 Eurex Fee Statement  
 CB167 Late Closing Fees  
 CB169 LP Rebates  
 CB179 Monthly Rebate Report  
 CB187 Monthly Rebates Overview  
 CB192 Monthly Fee Statement  
 CB196 Daily Overall Fee Summary  
 CB199 Eurex BTRF Monthly Fee Summary

### 6.586 sprdQuald

Description This flag shows if Spread Quality was fulfilled.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
Y		Yes
N		No
X		Not applicable

Where used: CB169 LP Rebates

### 6.587 standFeeFut

Description This field contains the standard fee in the future.

Format numeric 11, 5

Where used: CB001 Product and Price Report

### **6.588 standFeePast**

Description                    This field contains the standard fee of the past

Format                            numeric 11, 5

Where used:                    CB001 Product and Price Report

### **6.589 standFeePres**

Description                    This field contains the standard fee of the present

Format                            numeric 11, 5

Where used:                    CB001 Product and Price Report

### **6.590 stlCurrTypCod**

Description                    This field indicates the settlement currency of the product according to the ISO standard.

Format                            alphanumeric 3

Where used:                    CE770 Exercise And Assign Overview  
TA711 All Active/Inactive Series Report

### **6.591 stlmtAmntBaseCcy**

Description                    This field contains the Settlement Amount in Base Currency

Format                            numeric 14, 2

Where used:                    CE055 FX Settlement Limit Report

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### 6.592 stlmtAmntQuoteCcy

Description	This field contains the Settlement Amount in Quote Currency
Format	numeric 14, 2
Where used:	CE055 FX Settlement Limit Report

### 6.593 strategySubType

Description	Contains the T7 instrument sub type which describes the type of the strategy. An up-to-date list will be provided in the System Documentation on the Eurex Homepage.
Format	numeric 3
Where used:	CB012 Account Statement CB013 Account Statement - ECC CB715 Average Pricing CB750 Give-Up Trades Overview CB751 Take-Up Trades Overview CI012 Account Statement

### 6.594 strategyType

Description	Contains the T7 instrument type code.
Format	numeric 2

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
2		Standard Option Strategy
3		Non-Standard Option Strategy
4		Volatility Strategy
5		Futures Spread
6		Inter Product Spread
7		Standard Futures Strategy
8		Pack and Bundle
9		Strip

Where used:           CB012 Account Statement  
                           CB013 Account Statement - ECC  
                           CB715 Average Pricing  
                           CB750 Give-Up Trades Overview  
                           CB751 Take-Up Trades Overview  
                           CI012 Account Statement

### 6.595 strDat

Description           This field indicates the Start Date.

Format                 DateFormat

Where used:           CB182 Monthly OTC CCP Fee Statement  
                           CB185 Daily OTC CCP Fee Statement

### 6.596 strePresId

Description           This flag shows if Stress Presence was fulfilled (Y/N), not applicable (e.g. for Futures) X.

Format                 alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
Y		Yes
N		No
X		Not applicable

Where used:           CB169 LP Rebates

### 6.597 stressedVM

Description           The field contains the Stressed Variation Margin.

Format                 numeric signed 18, 2

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report  
 CI054 Preliminary FX Cashflow Forecast Against Limits Report

**6.598 strFulfillld**

Description This field Indicates fulfilment of Strategy Market Making (Y=yes/N=no).

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
Y		Yes
N		No

Where used: CB169 LP Rebates  
 CB187 Monthly Rebates Overview

**6.599 strkPrc**

Description This field contains Strike Price

Format numeric 7, 3

Where used: CE055 FX Settlement Limit Report

**6.600 sumAcctCrdAmnt**

Description This field contains the total credit amount per account.

Format numeric 15, 2

Where used: CD015 Detailed Account Statement  
 CD715 Detailed Account Statement

### **6.601 sumAcctCshSetlmtAmnt**

Description This field contains the sum of the cash settlement amount on account level.

Format numeric signed 14, 2

Where used: CE770 Exercise And Assign Overview

### **6.602 sumAcctDebAmnt**

Description This field contains the total debit amount per account.

Format numeric 15, 2

Where used: CD015 Detailed Account Statement  
CD715 Detailed Account Statement

### **6.603 sumAcctDivSetlmtAmnt**

Description This field contains the sum of the delivery settlement amount on account level.

Format numeric signed 14, 2

Where used: CE770 Exercise And Assign Overview

### **6.604 sumAcctFeeAdjCrtDayAmnt**

Description This field contains the total daily manual fee adjustments per account.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

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### **6.605 sumAcctFeeAmnt**

Description This field contains the sum of the fee amount per account.

Format numeric 15, 2

Where used: CB187 Monthly Rebates Overview

### **6.606 sumAcctFeeCrtDayAmnt**

Description This field contains the fee sum of the current day per account.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

### **6.607 sumAcctFeeCrtMthAmnt**

Description This field contains the fee sum of the current month per account.

Format numeric signed 11, 2

Where used: CB192 Monthly Fee Statement  
CB196 Daily Overall Fee Summary  
CB199 Eurex BTRF Monthly Fee Summary

### **6.608 sumAcctFeePrvDayAmnt**

Description This field contains the fee sum of the previous day per account.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

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### **6.609 sumAcctFeePrvMthAmnt**

Description This field contains the fee sum of the previous month per account.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

### **6.610 sumAcctFeeYtdAmnt**

Description This field contains the year-to-date fee sum per account.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

### **6.611 sumAcctFinSetlmtAmnt**

Description This field contains the sum of the final settlement amounts per account.

Format numeric signed 12, 2

Where used: CB702 Cash Settled Contracts Overview

### **6.612 sumAcctPctSav**

Description This field contains the sum of the savings in percent per account.

Format numeric 5, 2

Where used: CB187 Monthly Rebates Overview

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### **6.613 sumAcctPrmVmarAmnt**

Description	This field contains the sum of Premium/Variation Margin per account.
Format	numeric signed 12, 2
Where used:	CB012 Account Statement CB013 Account Statement - ECC CI012 Account Statement

### **6.614 sumAcctSavFeeAmnt**

Description	This field contains the sum of the savings of the fee amount per account.
Format	numeric 15, 2
Where used:	CB187 Monthly Rebates Overview

### **6.615 sumAcctSetlmtSecuQty**

Description	This field contains the Delivery Receive House Share Quantity.
Format	numeric signed 11, 3
Where used:	CE770 Exercise And Assign Overview

### **6.616 sumAcctTrnFeeAmntX**

Description	This field contains the total of Transaction Fee Amount per account.
Format	numeric signed 12, 2
Where used:	CB165 Eurex Fee Statement CB191 Monthly TES Late Entry Fine

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### **6.617 sumAggQty**

Description This field contains the sum of the Aggregation quantity.

Format numeric 4

Where used: CB315 Daily Clearing Fees - Repo  
CB320 Daily Clearing Fees - EUREX and FSE  
CB325 Daily Service Fees

### **6.618 sumAmntAud**

Description This field contains the Sum of AUD Amounts

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

### **6.619 sumAmntCHF**

Description This field contains the Sum of CHF Amounts

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

### **6.620 sumAmntEUR**

Description This field contains the Sum of EUR Amounts

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

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### **6.621 sumAmntGBP**

Description                    This field contains the Sum of GBP Amounts

Format                         numeric 14, 2

Where used:                    CE055 FX Settlement Limit Report

### **6.622 sumAmntJPY**

Description                    This field contains the Sum of JPY Amounts

Format                         numeric 14, 2

Where used:                    CE055 FX Settlement Limit Report

### **6.623 sumAmntNzd**

Description                    This field contains the Sum of NZD Amounts

Format                         numeric 14, 2

Where used:                    CE055 FX Settlement Limit Report

### **6.624 sumAmntUsd**

Description                    This field contains the Sum of USD Amounts

Format                         numeric 14, 2

Where used:                    CE055 FX Settlement Limit Report

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### **6.625 sumAUDAmntInEUR**

Description                      This field contains the Sum of AUD Amounts converted into EUR

Format                              numeric 14, 2

Where used:                        CE055 FX Settlement Limit Report

### **6.626 sumBIInglIdAmnt**

Description                      This field contains the total fees per Billing ID.

Format                              numeric 12, 4

Where used:                        CB182 Monthly OTC CCP Fee Statement  
CB185 Daily OTC CCP Fee Statement

### **6.627 sumCashRunCrdAmnt**

Description                      This field contains the total credit amount per clearer, currency, Holder, Reference and cash run.

Format                              numeric 15, 2

Where used:                        CD012 Daily Cash Account NCM / RC  
CD712 Daily Cash Account NCM / RC

### **6.628 sumCashRunDebAmnt**

Description                      This field contains the total debit amount per clearer, currency, Holder, Reference and cash run.

Format                              numeric 15, 2

Where used:                        CD012 Daily Cash Account NCM / RC  
CD712 Daily Cash Account NCM / RC

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### **6.629 sumCHFAMntInEUR**

Description	This field contains the Sum of CHF Amounts converted into EUR
Format	numeric 14, 2
Where used:	CE055 FX Settlement Limit Report

### **6.630 sumClasAbdnQty**

Description	The field indicates the quantity which is abandoned from automatic exercise for the option class.
Format	numeric 11
Where used:	CE710 Contract Expiration

### **6.631 sumClasItmLngAmnt**

Description	This field contains the amount with which the open long positions in the option class are in-the-money.
Format	numeric signed 11, 2
Where used:	CE710 Contract Expiration

### **6.632 sumClasItmShtAmnt**

Description	This field contains the in-the-money amount of the option series which is negative for the writer of the option.
Format	numeric signed 11, 2
Where used:	CE710 Contract Expiration

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### 6.633 sumClasPosnLngBal

Description This field contains the total long position balance of the contract class per transaction account and exchange member.

Format numeric 10

Where used: CE710 Contract Expiration  
CE735 Expired Series Information

### 6.634 sumClasPosnShtBal

Description This field contains the total short position balance of the contract class per transaction account and exchange member.

Format numeric 10

Where used: CE710 Contract Expiration  
CE735 Expired Series Information

### 6.635 sumClgAmnt

Description Total daily clearing fee per Clearing Member.

Format numeric 12, 4

Where used: CB182 Monthly OTC CCP Fee Statement  
CB185 Daily OTC CCP Fee Statement  
CB225 Daily Eurex Fines  
CB315 Daily Clearing Fees - Repo  
CB320 Daily Clearing Fees - EUREX and FSE  
CB325 Daily Service Fees  
CB350 Monthly Fee Statement

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### **6.636 sumClgFee**

Description This field contains the sum of the Total Fees per Clearing Member.

Format numeric 10, 4

Where used: CB330 Daily Settlement Fees

### **6.637 sumClgMbrFeeAmnt**

Description This field contains the sum of the fee amount per clearing member.

Format numeric 15, 2

Where used: CB187 Monthly Rebates Overview  
CB191 Monthly TES Late Entry Fine

### **6.638 sumClgMbrPctSav**

Description This field contains the sum of the savings in percent per clearing member.

Format numeric 5, 2

Where used: CB187 Monthly Rebates Overview

### **6.639 sumClgMbrSavFeeAmnt**

Description This field contains the sum of the savings of the fee amount per clearing member.

Format numeric 15, 2

Where used: CB187 Monthly Rebates Overview

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#### **6.640 sumClgSetlmtInstAmnt**

Description Total daily clearing fee per CM per settlement institution.

Format numeric 12, 4

Where used: CB225 Daily Eurex Fines  
CB315 Daily Clearing Fees - Repo  
CB320 Daily Clearing Fees - EUREX and FSE  
CB325 Daily Service Fees  
CB350 Monthly Fee Statement

#### **6.641 sumCntrFinSetlmtAmnt**

Description This field contains the final settlement total amount per account and per contract.

Format numeric signed 12, 2

Where used: CB702 Cash Settled Contracts Overview

#### **6.642 sumCntrPosnLngBal**

Description This field contains the long position balance per contract per clearing member.

Format numeric 10

Where used: CB731 Settling Futures Positions Overview

#### **6.643 sumCntrPosnShtBal**

Description This field contains the short position balance per contract per clearing member.

Format numeric 10

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Where used: CB731 Settling Futures Positions Overview

#### **6.644 sumCntrPrmVmarAmnt**

Description This field contains the sum of Premium/Variation Margin per contract.

Format numeric signed 12, 2

Where used: CB012 Account Statement  
CB013 Account Statement - ECC  
CI012 Account Statement

#### **6.645 sumCntrTrnQtyDel**

Description This field contains the total deleted trade quantity per contract.

Format numeric 9

Where used: CB750 Give-Up Trades Overview  
CB751 Take-Up Trades Overview

#### **6.646 sumCntrTrnQtyPend**

Description This field contains the sum of all contracts in an option series/futures contract which are not yet taken-up (pre-designated, given-up, undesignated and rejected trades) at the end of the day.

Format numeric 9

Where used: CB750 Give-Up Trades Overview  
CB751 Take-Up Trades Overview

#### **6.647 sumCntrTrnQtyTakUp**

Description This field contains the total taken-up trade quantity per contract.

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Format numeric 9

Where used: CB750 Give-Up Trades Overview  
CB751 Take-Up Trades Overview

### **6.648 sumCollValBond**

Description This field contains the summary value of bond collateral deposits per pool ID.

Format numeric 12, 2

Where used: CD033 Collateral Composition

### **6.649 sumCollValCash**

Description This field contains the summary value of cash collateral deposits.

Format numeric 12, 2

Where used: CD033 Collateral Composition

### **6.650 sumCollValStock**

Description This field contains the summary value of stock collateral deposits.

Format numeric 12, 2

Where used: CD033 Collateral Composition

### **6.651 sumCurrAcctLngPst**

Description This field contains the sum of the expired long contracts per exchange member.

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Format numeric 10

Where used: CE735 Expired Series Information

### **6.652 sumCurrAcctShtPst**

Description This field contains the sum of the expired short contracts per exchange member.

Format numeric 10

Where used: CE735 Expired Series Information

### **6.653 sumCurrAllAmnt**

Description This field contains the sum of all amounts per currency.

Format numeric signed 12, 2

Where used: CD010 Daily Cash Account CM

### **6.654 sumCurrCrdAmnt**

Description This field contains the total credit amount per currency.

Format numeric 15, 2

Where used: CD709 Daily Cash Transactions - Manually Entered

### **6.655 sumCurrCshSetlAmnt**

Description This field contains the sum of the cash settlement amount per currency.

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Format numeric signed 12, 2

Where used: CD010 Daily Cash Account CM

### 6.656 sumCurrDebAmnt

Description This field contains the total debit amount per currency.

Format numeric 15, 2

Where used: CD709 Daily Cash Transactions - Manually Entered

### 6.657 sumCurrDivCurrAmnt

Description This field contains the sum of the delivery currency amount per delivery currency.

Format numeric signed 14, 2

Where used: CD010 Daily Cash Account CM

### 6.658 sumCurrDivCurrAmntFut

Description This field contains the sum of the delivery currency amount per delivery currency for Futures product.

Format numeric signed 14, 2

Where used: CE750 Expiration Payment-vs-Payment Overview

### 6.659 sumCurrDivCurrAmntOpt

Description This field contains the sum of the delivery currency amount per delivery currency for Options product.

Format numeric signed 14, 2

Where used: CE750 Expiration Payment-vs-Payment Overview

### **6.660 sumCurrDivPayAmntFut**

Description This field contains the sum of the payed delivered amount per currency for Futures Product.

Format numeric signed 14, 2

Where used: CE750 Expiration Payment-vs-Payment Overview

### **6.661 sumCurrDivPayAmntOpt**

Description This field contains the sum of the payed delivered amount per currency for Options Product.

Format numeric signed 14, 2

Where used: CE750 Expiration Payment-vs-Payment Overview

### **6.662 sumCurrDivRcvAmntFut**

Description This field contains the sum of the received delivered amount per currency for Futures Product.

Format numeric signed 14, 2

Where used: CE750 Expiration Payment-vs-Payment Overview

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### **6.663 sumCurrDivRcvAmntOpt**

Description This field contains the sum of the received delivered amount per currency for Options Product.

Format numeric signed 14, 2

Where used: CE750 Expiration Payment-vs-Payment Overview

### **6.664 sumCurrDivSetlmtAmntFut**

Description This field contains the sum of the delivery settlement amount per currency for Futures Product.

Format numeric signed 14, 2

Where used: CE750 Expiration Payment-vs-Payment Overview

### **6.665 sumCurrDivSetlmtAmntOpt**

Description This field contains the sum of the delivery settlement amount per currency for Options Product.

Format numeric signed 14, 2

Where used: CE750 Expiration Payment-vs-Payment Overview

### **6.666 sumCurrDivTotAmntFut**

Description This field contains the sum of the total delivered amount per currency for Futures product.

Format numeric signed 14, 2

Where used: CE750 Expiration Payment-vs-Payment Overview

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### **6.667 sumCurrDivTotAmntOpt**

Description	This field contains the sum of the total delivered amount per currency for Options product.
Format	numeric signed 14, 2
Where used:	CE750 Expiration Payment-vs-Payment Overview

### **6.668 sumCurrDlyIntAmnt**

Description	This field contains the monthly interest amount per currency, type of money and pool ID.
Format	numeric signed 13, 2
Where used:	CD230 Monthly Interest Report CD231 Daily Preliminary Interest Report

### **6.669 sumCurrFeeAdjCrtDayAmnt**

Description	This field contains the total daily manual fee adjustments per currency.
Format	numeric signed 11, 2
Where used:	CB196 Daily Overall Fee Summary

### **6.670 sumCurrFeeAmnt**

Description	This field contains the Sum Currency Fee Per Series Time.
Format	numeric signed 11, 2
Where used:	CB167 Late Closing Fees

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### **6.671 sumCurrFeeAmntX**

Description This field contains the sum of the fee amount per currency.

Format numeric 15, 2

Where used: CB187 Monthly Rebates Overview

### **6.672 sumCurrFeeCapAmnt**

Description This field contains the Sum of rebate per currency.

Format numeric 11, 2

Where used: CB169 LP Rebates

### **6.673 sumCurrFeeCrtDayAmnt**

Description This field contains the fee sum of the current day per currency.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

### **6.674 sumCurrFeeCrtMthAmnt**

Description This field contains the fee sum of the current month per currency.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

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### **6.675 sumCurrFeeEuEnMmAmnt**

Description This field contains the sum of monthly rebate per currency regarding Eurex Enlight

Format numeric 11, 2

Where used: CB169 LP Rebates

### **6.676 sumCurrFeePckMmAmnt**

Description This field contains the sum of Package Market Making rebate per currency.

Format numeric 11, 2

Where used: CB169 LP Rebates

### **6.677 sumCurrFeePrvDayAmnt**

Description This field contains the fee sum of the previous day per currency.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

### **6.678 sumCurrFeePrvMthAmnt**

Description This field contains the fee sum of the previous month per currency.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

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### **6.679 sumCurrFeeRfqMmAmnt**

Description This field contains the sum of RFQ Market Making rebate per currency.

Format numeric 11, 2

Where used: CB169 LP Rebates

### **6.680 sumCurrFeeRoIMmAmnt**

Description This field contains the sum of Role Market Making rebate per currency.

Format numeric 11, 2

Where used: CB169 LP Rebates

### **6.681 sumCurrFeeSprdMmAmnt**

Description This field contains the sum of Spread Market Making rebate per currency.

Format numeric 11, 2

Where used: CB169 LP Rebates

### **6.682 sumCurrFeeStrMmAmnt**

Description This field contains the Sum of Strategy Market Making rebate per currency.

Format numeric 11, 2

Where used: CB169 LP Rebates

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### **6.683 sumCurrFeeStrsMmAmnt**

Description This field contains the sum of Stress Market Making rebate per currency.

Format numeric 11, 2

Where used: CB169 LP Rebates

### **6.684 sumCurrFeeSzMmAmnt**

Description This field contains the sum of Size Market Making rebate per currency.

Format numeric 11, 2

Where used: CB169 LP Rebates

### **6.685 sumCurrFeeYtdAmnt**

Description This field contains the year-to-date fee sum per currency.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

### **6.686 sumCurrFinSetlmtAmnt**

Description This field contains the sum of the final settlement amounts per currency.

Format numeric signed 12, 2

Where used: CB702 Cash Settled Contracts Overview

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### **6.687 sumCurrFullRebVol**

Description This field contains the sum of rebated volume per currency.

Format numeric 9

Where used: CB169 LP Rebates  
CB179 Monthly Rebate Report

### **6.688 sumCurrNetFeeAmnt**

Description This field indicates the sum of the netted fee amount per currency.

Format numeric signed 9, 2

Where used: CB179 Monthly Rebate Report

### **6.689 sumCurrPctSav**

Description This field contains the sum of the savings in percent per Account.

Format numeric 5, 2

Where used: CB187 Monthly Rebates Overview

### **6.690 sumCurrPosTrnAmnt**

Description This field contains the sum of the position transfer amount per currency.

Format numeric signed 12, 2

Where used: CD010 Daily Cash Account CM

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### **6.691 sumCurrPrmMtdBal**

Description	This field contains the net premium month to date amount per clearing member and per currency.
Format	numeric signed 12, 2
Where used:	CB790 Premium Information

### **6.692 sumCurrPrmNetBal**

Description	This field contains the premium net amount, which is the net premium receivable (positive) or payable (negative) including residual per clearing member and per currency for the current day.
Format	numeric signed 12, 2
Where used:	CB790 Premium Information

### **6.693 sumCurrPrmPayBal**

Description	This field contains the premium payable balance per clearing member and per currency for the current day.
Format	numeric signed 12, 2
Where used:	CB790 Premium Information

### **6.694 sumCurrPrmPrvMthBal**

Description	This field contains the net premium amount per clearing member and per currency for the previous month.
Format	numeric signed 12, 2
Where used:	CB790 Premium Information

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### **6.695 sumCurrPrmRcvBal**

Description This field contains the premium receivable balance per clearing member and per currency for the current day.

Format numeric signed 12, 2

Where used: CB790 Premium Information

### **6.696 sumCurrPrmVmarAmnt**

Description This field contains the sum of the option premium and variation margin amount per product, account and per currency.

Format numeric signed 12, 2

Where used: CD010 Daily Cash Account CM

### **6.697 sumCurrPrmYtdBal**

Description This field contains the net premium year to date balance per clearing member and per currency accumulated for the current year.

Format numeric signed 13, 2

Where used: CB790 Premium Information

### **6.698 sumCurrProdSegFeeAmnt**

Description This field indicates the sum of the fee amount per currency.

Format numeric signed 9, 2

Where used: CB179 Monthly Rebate Report

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### **6.699 sumCurrRebAmnt**

Description This field indicates the sum of the rebate amount per currency.

Format numeric signed 9, 2

Where used: CB179 Monthly Rebate Report

### **6.700 sumCurrRebQty**

Description This field contains the rebate quantity per currency.

Format numeric 9

Where used: CB169 LP Rebates

### **6.701 sumCurrResidualBal**

Description This field contains the residual net amount, which is the net residual receivable (positive) or payable (negative) per clearing member and per currency for the current day.

Format numeric signed 12, 2

Where used: CB790 Premium Information  
CB795 Variation Margin Information

### **6.702 sumCurrRevRefAmnt**

Description This field contains the fee sum of the revenue sharing day per currency.

Format numeric signed 9, 2

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Where used: CB179 Monthly Rebate Report

### **6.703 sumCurrSavFeeAmnt**

Description This field contains the sum of the savings of the fee amount per currency.

Format numeric 15, 2

Where used: CB187 Monthly Rebates Overview

### **6.704 sumCurrSecuCollVal**

Description This field contains the sum of all security collateral values per currency.

Format numeric 14

Where used: CD031 Daily Collateral Valuation  
CD037 Claim Amount Based Collaterals

### **6.705 sumCurrSecuMktVal**

Description This field contains the sum of all security market values per currency.

Format numeric 14

Where used: CD031 Daily Collateral Valuation  
CD037 Claim Amount Based Collaterals

### **6.706 sumCurrTrdQty**

Description This field contains the trade quantity per currency.

Format numeric 9

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Where used: CB169 LP Rebates

### **6.707 sumCurrTrnFeeAmntX**

Description This field contains the Sum Security Transaction Fee Amount.

Format numeric signed 12, 2

Where used: CB165 Eurex Fee Statement

### **6.708 sumCurrTrnQtyDel**

Description This field contains the total deleted trade quantity per member.

Format numeric 9

Where used: CB750 Give-Up Trades Overview  
CB751 Take-Up Trades Overview

### **6.709 sumCurrTrnQtyPend**

Description This field contains the pending trade quantity per member.

Format numeric 9

Where used: CB750 Give-Up Trades Overview  
CB751 Take-Up Trades Overview

### **6.710 sumCurrTrnQtyTakUp**

Description This field contains the taken up trade quantity per member.

Format numeric 9

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Where used: CB750 Give-Up Trades Overview  
CB751 Take-Up Trades Overview

### **6.711 sumCurrVatAmnt**

Description This field contains the sum of the VAT amount per currency.

Format numeric signed 12, 2

Where used: CD010 Daily Cash Account CM

### **6.712 sumCurrVmarAmnt**

Description This field contains the sum of the variation margin amount per currency.

Format numeric signed 12, 2

Where used: CD010 Daily Cash Account CM

### **6.713 sumCurrVmarMtdBal**

Description This field contains the net variation margin amount positive (received) or negative (paid) per clearing member and per currency for the current month.

Format numeric signed 12, 2

Where used: CB795 Variation Margin Information

### **6.714 sumCurrVmarNetBal**

Description This field contains the net variation margin amount positive (received) or negative (paid) including residual per clearing member and per currency for the current day.

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Format numeric signed 12, 2

Where used: CB795 Variation Margin Information

### **6.715 sumCurrVmarPayBal**

Description This field contains the variation margin payable amount per clearing member and per currency.

Format numeric 13, 2

Where used: CB795 Variation Margin Information

### **6.716 sumCurrVmarPrvMthBal**

Description This field contains the net variation margin amount positive (received) or negative (paid) per clearing member and per currency for the previous month.

Format numeric signed 12, 2

Where used: CB795 Variation Margin Information

### **6.717 sumCurrVmarRcvBal**

Description This field contains the variation margin receivable amount per clearing member and per currency.

Format numeric 13, 2

Where used: CB795 Variation Margin Information

### **6.718 sumCurrVmarYtdBal**

Description This field contains the net variation margin amount positive (received) or negative (paid) per clearing member and per currency accumulated for the current year.

Format numeric signed 13, 2

Where used: CB795 Variation Margin Information

### **6.719 sumDatNotifFeeAmnt**

Description This field contains the sum of the fee amount per date of notification of fees

Format numeric signed 12, 2

Where used: CB189 Monthly Mistrade Fees

### **6.720 sumEURAmntInEUR**

Description This field contains the Sum of EUR Amounts converted into EUR

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

### **6.721 sumExchFeeAmnt**

Description This field contains the sum of the fee amount per exchange.

Format numeric signed 12, 2

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Where used:           CB165 Eurex Fee Statement  
                           CB167 Late Closing Fees  
                           CB169 LP Rebates  
                           CB192 Monthly Fee Statement  
                           CB196 Daily Overall Fee Summary  
                           CB199 Eurex BTRF Monthly Fee Summary

### **6.722   sumExchMbrFeeAmntGros**

Description           This field contains the gross sum of the fee amount per exchange member.

Format                 numeric 13, 2

Where used:           CB193 Monthly Connections and Services

### **6.723   sumExchMbrFeeAmntNet**

Description           This field contains the net sum of the fee amount per exchange member.

Format                 numeric 13, 2

Where used:           CB193 Monthly Connections and Services

### **6.724   sumFee**

Description           This field contains the sum of fee floor/fixed.

Format                 numeric 14, 4

Where used:           CB315 Daily Clearing Fees - Repo  
                           CB320 Daily Clearing Fees - EUREX and FSE  
                           CB325 Daily Service Fees

### **6.725 sumFeeAcctTypGrp**

Description This field contains the sum of the total fee per Account Type.

Format numeric signed 11, 2

Where used: CB182 Monthly OTC CCP Fee Statement  
CB185 Daily OTC CCP Fee Statement

### **6.726 sumFeeCrtMthAmnt**

Description This field contains the fee sum per clearing member.

Format numeric 12, 2

Where used: CB192 Monthly Fee Statement  
CB199 Eurex BTRF Monthly Fee Summary

### **6.727 sumFeeCurrTypCod**

Description This field contains the sum of the total fee per currency.

Format numeric signed 11, 2

Where used: CB182 Monthly OTC CCP Fee Statement  
CB185 Daily OTC CCP Fee Statement

### **6.728 sumFeeExCrtMthAmnt**

Description This field contains the fee sum of the revenue sharing day per product segment.

Format numeric signed 11, 2

Where used: CB192 Monthly Fee Statement  
CB199 Eurex BTRF Monthly Fee Summary

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### **6.729 sumFeeGrpServGrp**

Description Total daily clearing fee per fee and service group.

Format numeric 12, 4

Where used: CB350 Monthly Fee Statement

### **6.730 sumFeeIndTypAmntX**

Description This field contains the total amount per fee type.

Format numeric signed 12, 2

Where used: CB165 Eurex Fee Statement

### **6.731 sumFeeIndTypCrd**

Description This field contains the sum of the (accumulated) settlement credit.

Format numeric 14, 4

Where used: CB225 Daily Eurex Fines

### **6.732 sumFeeIndTypDbt**

Description This field contains the sum of the (accumulated) settlement debit of the executed order and per trading location.

Format numeric 14, 4

Where used: CB225 Daily Eurex Fines

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### **6.733 sumFeeIndTypFeeCapAmnt**

Description This field contains Sum of rebate per fee type.

Format numeric 11, 2

Where used: CB169 LP Rebates

### **6.734 sumFeeIndTypFeeEuEnMmAmnt**

Description This field contains the sum of monthly rebate per fee type regarding Eurex Enlight

Format numeric 11, 2

Where used: CB169 LP Rebates

### **6.735 sumFeeIndTypFeePckMmAmnt**

Description This field contains the sum of Package Market Making rebate per fee type.

Format numeric 11, 2

Where used: CB169 LP Rebates

### **6.736 sumFeeIndTypFeeRfqMmAmnt**

Description This field contains the sum of RFQ Market Making rebate per fee type.

Format numeric 11, 2

Where used: CB169 LP Rebates

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### **6.737 sumFeeIndTypFeeRoIMmAmnt**

Description	This field contains the sum of Role Market Making rebate per fee type.
Format	numeric 11, 2
Where used:	CB169 LP Rebates

### **6.738 sumFeeIndTypFeeSprdMmAmnt**

Description	This field contains the sum of Spread Market Making rebate per fee type.
Format	numeric 11, 2
Where used:	CB169 LP Rebates

### **6.739 sumFeeIndTypFeeStrMmAmnt**

Description	This field contains the Sum of Strategy Market Making rebate per fee type.
Format	numeric 11, 2
Where used:	CB169 LP Rebates

### **6.740 sumFeeIndTypFeeStrsMmAmnt**

Description	This field contains the sum of Stress Market Making rebate per fee type.
Format	numeric 11, 2
Where used:	CB169 LP Rebates

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### **6.741 sumFeeIndTypFeeSzMmAmnt**

Description This field contains the sum of Size Market Making rebate per fee type.

Format numeric 11, 2

Where used: CB169 LP Rebates

### **6.742 sumFeeIndTypFullRebVol**

Description This field contains the Sum of fully rebated quantity per fee type.

Format numeric 9

Where used: CB169 LP Rebates

### **6.743 sumFeeIndTypRebQty**

Description This field contains the rebate quantity per fee type.

Format numeric 9

Where used: CB169 LP Rebates

### **6.744 sumFeeIndTypTrdQty**

Description This field contains the trade quantity per fee type.

Format numeric 9

Where used: CB169 LP Rebates

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### **6.745 sumFeeProdId**

Description This field contains the sum of the total fee per product ID.

Format numeric signed 11, 2

Where used: CB182 Monthly OTC CCP Fee Statement  
CB185 Daily OTC CCP Fee Statement

### **6.746 sumFeeTotal**

Description This field contains the sum of Fee Total.

Format numeric 10, 4

Where used: CB315 Daily Clearing Fees - Repo  
CB320 Daily Clearing Fees - EUREX and FSE  
CB325 Daily Service Fees

### **6.747 sumFeeTotalFeeTyp**

Description This field contains the sum of the Total Fees per Fee Type.

Format numeric 10, 4

Where used: CB330 Daily Settlement Fees

### **6.748 sumFeeTotalMonth**

Description This field contains the Total fee month to date.

Format numeric 16, 4

Where used: CB235 Daily Security Collateral Fee Statement

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### **6.749 sumFeeTotalSettlAcct**

Description This field contains the sum of the Total Fees per Settlement Account.

Format numeric 10, 4

Where used: CB330 Daily Settlement Fees

### **6.750 sumFeeTotalSettlInst**

Description This field contains the sum of the Total Fees per Settlement Institution.

Format numeric 10, 4

Where used: CB330 Daily Settlement Fees

### **6.751 sumFeeTypAdjCrtDayAmnt**

Description This data field shows the total daily manual fee adjustments.

Format numeric signed 12, 2

Where used: CB196 Daily Overall Fee Summary

### **6.752 sumFeeTypFeeCrtDayAmnt**

Description This field contains the fee sum of the current day per fee type.

Format numeric signed 12, 2

Where used: CB196 Daily Overall Fee Summary

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### **6.757 sumFeeVar**

Description This field contains the sum of Fee variable.

Format numeric 14, 4

Where used: CB315 Daily Clearing Fees - Repo  
CB320 Daily Clearing Fees - EUREX and FSE  
CB325 Daily Service Fees

### **6.758 sumGBPAmntInEUR**

Description This field contains the Sum of GBP Amounts converted into EUR

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

### **6.759 sumJPYAmntInEUR**

Description This field contains the Sum of JPY Amounts converted into EUR

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

### **6.760 sumMbrLvIDivPayAmntFut**

Description This field contains the member level sum of the payed delivered amount per currency for Futures. for Futures Product.

Format numeric signed 14, 2

Where used: CE750 Expiration Payment-vs-Payment Overview

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### **6.761 sumMbrLvIDivPayAmntOpt**

Description This field contains the member level sum of the payed delivered amount per currency for Options. for Options Product.

Format numeric signed 14, 2

Where used: CE750 Expiration Payment-vs-Payment Overview

### **6.762 sumMbrLvIDivRcvAmntFut**

Description This field contains the member level sum of the received delivered amount per currency for Futures. for Futures Product.

Format numeric signed 14, 2

Where used: CE750 Expiration Payment-vs-Payment Overview

### **6.763 sumMbrLvIDivRcvAmntOpt**

Description This field contains the member level sum of the received delivered amount per currency for Options. for Options Product.

Format numeric signed 14, 2

Where used: CE750 Expiration Payment-vs-Payment Overview

### **6.764 sumMbrLvIDivTotAmntFut**

Description This field contains the member level sum of the total delivered amount per currency for Futures. for Futures product.

Format numeric signed 14, 2

Where used: CE750 Expiration Payment-vs-Payment Overview

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### **6.765 sumMbrLvIDivTotAmntOpt**

Description	This field contains the member level sum of the total delivered amount per currency for Options. for Options product.
Format	numeric signed 14, 2
Where used:	CE750 Expiration Payment-vs-Payment Overview

### **6.766 sumMembCollValEff**

Description	This field contains the accumulated collateral value per pool ID.
Format	numeric 12, 2
Where used:	CD033 Collateral Composition

### **6.767 sumMembCshSetlmtAmnt**

Description	This field contains the sum of the cash settlement amount on a member level.
Format	numeric signed 14, 2
Where used:	CE770 Exercise And Assign Overview

### **6.768 sumMembDivSetlmtAmnt**

Description	This field contains the sum of the delivery settlement amount on a member level.
Format	numeric signed 14, 2
Where used:	CE770 Exercise And Assign Overview

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### **6.769 sumMembFeeAdjCrtDayAmnt**

Description	This field contains the total daily manual fee adjustments per clearing member.
Format	numeric signed 11, 2
Where used:	CB196 Daily Overall Fee Summary

### **6.770 sumMembFeeAmnt**

Description	This field contains the sum of the fee amount per member.
Format	numeric signed 12, 2
Where used:	CB165 Eurex Fee Statement CB167 Late Closing Fees CB169 LP Rebates CB187 Monthly Rebates Overview CB189 Monthly Mistrade Fees CB191 Monthly TES Late Entry Fine

### **6.771 sumMembFeeCrtDayAmnt**

Description	This field contains the fee sum of the current day per clearing member.
Format	numeric signed 11, 2
Where used:	CB196 Daily Overall Fee Summary

### **6.772 sumMembFeeCrtMthAmnt**

Description	This field contains the fee sum of the current month per clearing member.
Format	numeric signed 11, 2

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Where used:           CB192 Monthly Fee Statement  
                          CB196 Daily Overall Fee Summary  
                          CB199 Eurex BTRF Monthly Fee Summary

### **6.773   sumMembFeePrvDayAmnt**

Description           This field contains the fee sum of the previous day per clearing member.

Format                numeric signed 11, 2

Where used:           CB196 Daily Overall Fee Summary

### **6.774   sumMembFeePrvMthAmnt**

Description           This field contains the fee sum of the previous month per clearing member.

Format                numeric signed 11, 2

Where used:           CB196 Daily Overall Fee Summary

### **6.775   sumMembFeeYtdAmnt**

Description           This field contains the year-to-date fee sum per currency.

Format                numeric signed 11, 2

Where used:           CB196 Daily Overall Fee Summary

### **6.776   sumMembIdProdId**

Description           This field contains the number of products assigned to a member.

Format                numeric 4

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Where used: TT726 Member Capacity and Product Assignment Status

### **6.777 sumMembPctSav**

Description This field contains the sum of the savings in percent per member.

Format numeric 5, 2

Where used: CB187 Monthly Rebates Overview

### **6.778 sumMembPrmMtdBal**

Description This field contains the net premium month to date balance per exchange member and per currency.

Format numeric signed 12, 2

Where used: CB790 Premium Information

### **6.779 sumMembPrmNetBal**

Description This field contains the premium net amount, which is the net premium receivable (positive) or payable (negative) including residual per currency and per exchange member for the current day.

Format numeric signed 12, 2

Where used: CB790 Premium Information

### **6.780 sumMembPrmPayBal**

Description This field contains the premium payable balance per exchange member and per currency for the current day.

Format numeric signed 12, 2

Where used: CB790 Premium Information

### **6.781 sumMembPrmPrvMthBal**

Description This field contains the net premium amount of the previous month per exchange member and per currency.

Format numeric signed 12, 2

Where used: CB790 Premium Information

### **6.782 sumMembPrmRcvBal**

Description This field contains the premium receivable balance per exchange member and per currency for the current day.

Format numeric signed 12, 2

Where used: CB790 Premium Information

### **6.783 sumMembPrmYtdBal**

Description This field contains the net premium year to date balance per exchange member and per currency accumulated for the current year.

Format numeric signed 13, 2

Where used: CB790 Premium Information

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#### **6.784 sumMembResidualBal**

Description This field contains the residual net amount, which is the net residual receivable (positive) or payable (negative) per currency and per exchange member for the current day.

Format numeric signed 12, 2

Where used: CB790 Premium Information  
CB795 Variation Margin Information

#### **6.785 sumMembSavFeeAmnt**

Description This field contains the sum of the savings of the fee amount per member.

Format numeric 15, 2

Where used: CB187 Monthly Rebates Overview

#### **6.786 sumMembSetlmtSecuQty**

Description This field contains the Delivery Receive House Share Quantity.

Format numeric signed 11, 3

Where used: CE770 Exercise And Assign Overview

#### **6.787 sumMembSurplShtfAmnt**

Description This field contains the surplus or shortage in collateral value.

Format numeric signed 12, 2

Where used: CD033 Collateral Composition

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### **6.788 sumMembVmarMtdBal**

Description This field contains the net variation margin amount positive (received) or negative (paid) per exchange member and per currency for the current month.

Format numeric signed 12, 2

Where used: CB795 Variation Margin Information

### **6.789 sumMembVmarNetBal**

Description This field contains the net variation margin amount positive (received) or negative (paid) including residual per exchange member and per currency.

Format numeric signed 12, 2

Where used: CB795 Variation Margin Information

### **6.790 sumMembVmarPayBal**

Description This field contains the variation margin payable amount per exchange member and per currency.

Format numeric 13, 2

Where used: CB795 Variation Margin Information

### **6.791 sumMembVmarPrvMthBal**

Description This field contains the net variation margin amount positive (received) or negative (paid) per exchange member and per currency for the previous month.

Format numeric signed 12, 2

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Where used: CB795 Variation Margin Information

### **6.792 sumMembVmarRcvBal**

Description This field contains the variation margin receivable amount per exchange member and per currency.

Format numeric 13, 2

Where used: CB795 Variation Margin Information

### **6.793 sumMembVmarYtdBal**

Description This field contains the net variation margin amount positive (received) or negative (paid) per exchange member and per currency accumulated for the current year.

Format numeric signed 13, 2

Where used: CB795 Variation Margin Information

### **6.794 sumNetMgnSrpl**

Description This field contains the overall net margin surplus/shortfall over all pools of a clearing member. From segregated pools only shortfalls are considered (never a surplus). From the default pool shortfall or surplus is considered.

Format numeric signed 13, 2

Where used: CD042 Daily Settlement Statement

### **6.795 sumNetQty**

Description This field contains the total net Quantity per contract.

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Format numeric signed 8

Where used: CB741 KRX Position Information

### 6.796 sumNomQty

Description This field contains the sum of the nominal quantity.

Format numeric 12, 3

Where used: CB315 Daily Clearing Fees - Repo  
CB320 Daily Clearing Fees - EUREX and FSE  
CB325 Daily Service Fees

### 6.797 sumNotifFeeAmnt

Description This field contains the sum of the fee amount per notification of fees

Format numeric signed 12, 2

Where used: CB189 Monthly Mistrade Fees

### 6.798 sumNZDAmntInEUR

Description This field contains the Sum of NZD Amounts converted into EUR

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

### 6.799 sumOfTransFeePerCigMmb

Description This field contains the Sum of transaction fee per clearing member.



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Format numeric signed 12, 2

Where used: CB197 Excessive System Usage Fee

### **6.800 sumOfTransFeePerTrdMmb**

Description This field contains the Sum of transaction fee per trading member.

Format numeric signed 12, 2

Where used: CB197 Excessive System Usage Fee

### **6.801 sumOvrUndrCovAmntClgCurr**

Description This field contains the total amount of surplus or shortage in clearing member currency.

Format numeric signed 13, 2

Where used: CD042 Daily Settlement Statement

### **6.802 sumPckFeeAmnt**

Description This field contains the fee sum per package ID.

Format numeric signed 12, 2

Where used: CB199 Eurex BTRF Monthly Fee Summary

### **6.803 sumPoolCrdAmnt**

Description This field contains the total credit amount per clearer, currency, and pool.

Format numeric 15, 2

Where used: CD015 Detailed Account Statement  
CD709 Daily Cash Transactions - Manually Entered  
CD715 Detailed Account Statement

#### **6.804 sumPoolDebAmnt**

Description This field contains the total debit amount per clearer, currency and pool.

Format numeric 15, 2

Where used: CD015 Detailed Account Statement  
CD709 Daily Cash Transactions - Manually Entered  
CD715 Detailed Account Statement

#### **6.805 sumPosnLngBal**

Description This field contains the total long position per contract, per exchange member.

Format numeric 10

Where used: CB731 Settling Futures Positions Overview

#### **6.806 sumPosnShtBal**

Description This field contains the total short position per contract, per exchange member.

Format numeric 10

Where used: CB731 Settling Futures Positions Overview

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### **6.807 sumPrefAmount**

Description On participant level: This field contains the sum over all account specific 'Prefunded Amount'. On CM Level: This field contains the amount which has been prefunded by the CM.

Format numeric signed 18, 2

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report  
CI054 Preliminary FX Cashflow Forecast Against Limits Report

### **6.808 sumProdAbdnQty**

Description The field indicates the quantity which is abandoned from automatic exercise for the respective product.

Format numeric 11

Where used: CE710 Contract Expiration

### **6.809 sumProdCshSetlmtAmnt**

Description This field contains the sum of the cash settlement amount on a product level.

Format numeric signed 14, 2

Where used: CE770 Exercise And Assign Overview

### **6.810 sumProdDivSetlmtAmnt**

Description This field contains the sum of the delivery settlement amount on a product level.

Format numeric signed 14, 2

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Where used: CE770 Exercise And Assign Overview

### **6.811 sumProdFeeAdjCrtDayAmnt**

Description This field contains the fee adjustment sum of the current day per product.

Format numeric signed 12, 2

Where used: CB196 Daily Overall Fee Summary

### **6.812 sumProdFeeAmnt**

Description This field contains the fee total amount per product. in a specific currency.

Format numeric signed 11, 2

Where used: CB167 Late Closing Fees  
CB192 Monthly Fee Statement  
CB199 Eurex BTRF Monthly Fee Summary

### **6.813 sumProdFeeAmntX**

Description This field contains the sum of the savings of the fee amount per product.

Format numeric 15, 2

Where used: CB187 Monthly Rebates Overview

### **6.814 sumProdFeeCapAmnt**

Description This field contains the Sum of rebate per product.

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Format numeric 11, 2

Where used: CB169 LP Rebates

### **6.815 sumProdFeeCrtDayAmnt**

Description This field contains the fee sum of the current day per product.

Format numeric signed 12, 2

Where used: CB196 Daily Overall Fee Summary

### **6.816 sumProdFeeCrtMthAmnt**

Description This field contains the fee sum of the current month per product.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

### **6.817 sumProdFeeEuEnMmAmnt**

Description This field contains the sum of monthly rebate per product regarding Eurex Enlight

Format numeric 11, 2

Where used: CB169 LP Rebates

### **6.818 sumProdFeePckMmAmnt**

Description This field contains the sum of Package Market Making rebate per product.

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Format numeric 11, 2

Where used: CB169 LP Rebates

### **6.819 sumProdFeePrvDayAmnt**

Description This field contains the fee sum of the previous day per product.

Format numeric signed 12, 2

Where used: CB196 Daily Overall Fee Summary

### **6.820 sumProdFeePrvMthAmnt**

Description This field contains the fee sum of the previous month per product.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

### **6.821 sumProdFeeRfqMmAmnt**

Description This field contains the sum of RFQ Market Making rebate per product.

Format numeric 11, 2

Where used: CB169 LP Rebates

### **6.822 sumProdFeeRoIMmAmnt**

Description This field contains the sum of Role Market Making rebate per product.

Format numeric 11, 2

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Where used: CB169 LP Rebates

### **6.823 sumProdFeeSprdMmAmnt**

Description This field contains the sum of Spread Market Making rebate per product.

Format numeric 11, 2

Where used: CB169 LP Rebates

### **6.824 sumProdFeeStrMmAmnt**

Description This field contains the Sum of Strategy Market Making rebate per product.

Format numeric 11, 2

Where used: CB169 LP Rebates

### **6.825 sumProdFeeStrsMmAmnt**

Description This field contains the sum of Stress Market Making rebate per product.

Format numeric 11, 2

Where used: CB169 LP Rebates

### **6.826 sumProdFeeSzMmAmnt**

Description This field contains the sum of Size Market Making rebate per product.

Format numeric 11, 2

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Where used: CB169 LP Rebates

### **6.827 sumProdFeeYtdAmnt**

Description This field contains the year-to-date fee sum per product.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

### **6.828 sumProdFinSetlmtAmnt**

Description This field contains the final settlement amount per account and per product.

Format numeric signed 12, 2

Where used: CB702 Cash Settled Contracts Overview

### **6.829 sumProdFullRebVol**

Description This field contains the Sum of fully rebated quantity per product.

Format numeric 9

Where used: CB169 LP Rebates

### **6.830 sumProdGrp**

Description This field contains the sum of the total fee per Product Group.

Format numeric signed 11, 2

---



Where used:                   CB182 Monthly OTC CCP Fee Statement  
                                      CB185 Daily OTC CCP Fee Statement

### **6.831   sumProdGrpIdQty**

Description                   This field indicates the sum of the quantity per product rebate group.

Format                         numeric 10

Where used:                   CB179 Monthly Rebate Report

### **6.832   sumProdItmLngAmnt**

Description                   This field contains the amount with which the open long positions in the respective product are in-the-money.

Format                         numeric signed 11, 2

Where used:                   CE710 Contract Expiration

### **6.833   sumProdItmShtAmnt**

Description                   This field contains the in-the-money amount of the respective product which is negative for the writer of the option.

Format                         numeric signed 11, 2

Where used:                   CE710 Contract Expiration

### **6.834   sumProdPctSav**

Description                   This field contains the sum of the savings in percent per product.

Format                         numeric 5, 2

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Where used: CB187 Monthly Rebates Overview

### 6.835 sumProdPosnLngBal

Description This field contains the sum of the long position balance per product.

Format numeric 10

Where used: CE710 Contract Expiration

### 6.836 sumProdPosnShtBal

Description This field contains the sum of the short position balance per product.

Format numeric 10

Where used: CE710 Contract Expiration

### 6.837 sumProdPrmVmarAmnt

Description This field contains the sum of Premium and Variation Margin per product.

Format numeric signed 12, 2

Where used: CB012 Account Statement  
CB013 Account Statement - ECC  
CI012 Account Statement

### 6.838 sumProdRebGrpIdFullRebVol

Description This field contains the sum of rebated volume per product group.

Format numeric 9

Where used: CB179 Monthly Rebate Report

### **6.839 sumProdRebGrpIdNetFeeAmnt**

Description This field indicates the sum of the netted fee amount per product rebate group.

Format numeric signed 9, 2

Where used: CB179 Monthly Rebate Report

### **6.840 sumProdRebGrpIdProdSegFeeAmnt**

Description This field indicates the sum of the rebate amount per product rebate group and segment.

Format numeric signed 9, 2

Where used: CB179 Monthly Rebate Report

### **6.841 sumProdRebGrpIdQty**

Description This field indicates the sum of the rebate quantity per product rebate group.

Format numeric 10

Where used: CB179 Monthly Rebate Report

### **6.842 sumProdRebGrpIdRebAmnt**

Description This field indicates the sum of the rebate amount per product rebate group.

Format numeric signed 9, 2

---

Where used: CB179 Monthly Rebate Report

### **6.843 sumProdRebGrpIdRevRefAmnt**

Description This field contains the fee sum of the revenue sharing day per product.

Format numeric signed 9, 2

Where used: CB179 Monthly Rebate Report

### **6.844 sumProdRebGrpVol**

Description This field contains the volume sum of the product rebate group per product.

Format numeric 10

Where used: CB179 Monthly Rebate Report

### **6.845 sumProdRebQty**

Description This field contains the Sum of rebate quantity per product.

Format numeric 9

Where used: CB169 LP Rebates

### **6.846 sumProdSavFeeAmnt**

Description This field contains the sum of the savings of the fee amount per product.

Format numeric 15, 2

---

Where used: CB187 Monthly Rebates Overview

#### **6.847 sumProdSegFeeAmnt**

Description This field indicates the sum of the fee amount per product segment.

Format numeric signed 12, 2

Where used: CB179 Monthly Rebate Report

#### **6.848 sumProdSegFullRebVol**

Description This field contains the sum of rebated volume per product segment.

Format numeric 9

Where used: CB179 Monthly Rebate Report

#### **6.849 sumProdSegNetFeeAmnt**

Description This field indicates the sum of the net fee amount per product segment.

Format numeric signed 12, 2

Where used: CB179 Monthly Rebate Report

#### **6.850 sumProdSegQty**

Description This field indicates the sum of the quantity per product segment.

Format numeric 10

---

Where used: CB179 Monthly Rebate Report

### **6.851 sumProdSegRebAmnt**

Description This field indicates the sum of the rebate amount per product segment.

Format numeric signed 12, 2

Where used: CB179 Monthly Rebate Report

### **6.852 sumProdSegRebQty**

Description This field indicates the sum of the rebate quantity per product segment.

Format numeric 10

Where used: CB179 Monthly Rebate Report

### **6.853 sumProdSegRevRefAmnt**

Description This field contains the fee sum of the revenue sharing day per product segment.

Format numeric signed 12, 2

Where used: CB179 Monthly Rebate Report

### **6.854 sumProdSetlmtSecuQty**

Description This field contains the sum of the underlying securites which is to be delivered or received per product.

Format numeric signed 11, 3

---

Where used: CE770 Exercise And Assign Overview

### **6.855 sumProdTrdQty**

Description This field contains the trade quantity per product.

Format numeric 9

Where used: CB169 LP Rebates

### **6.856 sumProdTrnFeeAmntX**

Description This field contains the total Transaction Fee Amount per product.

Format numeric signed 12, 2

Where used: CB165 Eurex Fee Statement

### **6.857 sumProdTypFeeAdjCrtDayAmnt**

Description This field contains the total daily manual fee adjustments per product type.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

### **6.858 sumProdTypFeeAmnt**

Description This field contains the fee sum of the product type.

Format numeric signed 8, 2

---

Where used: CB179 Monthly Rebate Report

### **6.859 sumProdTypFeeAmntX**

Description This field contains the fee sum of the product type.

Format numeric signed 12, 2

Where used: CB165 Eurex Fee Statement  
CB191 Monthly TES Late Entry Fine  
CB192 Monthly Fee Statement  
CB197 Excessive System Usage Fee

### **6.860 sumProdTypFeeCrtDayAmnt**

Description This field contains the fee sum of the current day per product type.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

### **6.861 sumProdTypFeeCrtMthAmnt**

Description This field contains the fee sum of the current month per product type.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

### **6.862 sumProdTypFeePrvDayAmnt**

Description This field contains the fee sum of the previous day per product type.

Format numeric signed 11, 2

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Where used: CB196 Daily Overall Fee Summary

### **6.863 sumProdTypFeePrvMthAmnt**

Description This field contains the fee sum of the previous month per product type.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

### **6.864 sumProdTypFeeYtdAmnt**

Description This field contains the year-to-date fee sum per product type.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

### **6.865 sumProjVMAmnt**

Description This field contains the sum over all account specific Projected VM Amount on participant / CM level.

Format numeric signed 18, 2

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report  
CI054 Preliminary FX Cashflow Forecast Against Limits Report

### **6.866 sumRebQty**

Description This field contains the sum of the rebate quantity.

Format numeric 9

---

Where used: CB165 Eurex Fee Statement

### **6.867 sumReuseFeeTotalMonth**

Description This field contains the Total reuse fee month to date.

Format numeric 16, 4

Where used: CB235 Daily Security Collateral Fee Statement

### **6.868 sumSecuAcctLngPst**

Description This field contains the sum of the expired long contracts per product.

Format numeric 10

Where used: CE735 Expired Series Information

### **6.869 sumSecuAcctShtPst**

Description This field contains the sum of the expired short contracts per product.

Format numeric 10

Where used: CE735 Expired Series Information

### **6.870 sumSecuBlkCollQty**

Description This field contains the sum of the bulk collateral quantity including collateral movements per end of day.

Format numeric 15, 2

---

Where used: CD020 Collateral Movement/Coverage

### **6.871 sumSecuCntrCovQty**

Description This field contains the sum of the securities which are used for coverage (specific equity collateral) per end of day.

Format numeric signed 9, 3

Where used: CD020 Collateral Movement/Coverage

### **6.872 sumSecuGrpCollValCtgCurr**

Description This field contains the total amount of the collateral values per currency and -in case of security collaterals- per security group.

Format numeric 12, 2

Where used: CD033 Collateral Composition

### **6.873 sumSecuSecuAmnt**

Description This field contains the total amount of the nominal values of the pledged securities, deposited as cover, expiring on the same expiry date.

Format numeric 15, 2

Where used: CD030 Security Expiration

### **6.874 sumServGrp**

Description Total daily clearing fee per service group.

Format numeric 12, 4

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Where used: CB350 Monthly Fee Statement

### 6.875 sumSetlAmnt

Description This field contains the sum of the Settlement Amount.

Format numeric 12, 2

Where used: CB315 Daily Clearing Fees - Repo  
 CB320 Daily Clearing Fees - EUREX and FSE  
 CB325 Daily Service Fees

### 6.876 sumSetlmtAcctAmnt

Description This field contains the total daily clearing fees per settlement account.

Format numeric 12, 4

Where used: CB315 Daily Clearing Fees - Repo  
 CB320 Daily Clearing Fees - EUREX and FSE  
 CB325 Daily Service Fees  
 CB350 Monthly Fee Statement

### 6.877 sumSettlAmount

Description This field contains the sum over all account specific Settlement Amounts on participant / CM level.

Format numeric signed 18, 2

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report  
 CI054 Preliminary FX Cashflow Forecast Against Limits Report

### **6.878 sumSrsSrsAsgnQty**

Description This field contains the sum of the assigned quantity per option class, per exchange member and account.

Format numeric 9

Where used: CE771 OptOn Fut ExerAssign Overview

### **6.879 sumSrsSrsExerQty**

Description This field contains the sum of the exercised quantity per option class, per exchange member and account.

Format numeric 9

Where used: CE771 OptOn Fut ExerAssign Overview

### **6.880 sumSrsUndrLngQty**

Description This field contains the sum of the futures long quantity, which was created per option class.

Format numeric 9

Where used: CE771 OptOn Fut ExerAssign Overview

### **6.881 sumSrsUndrShtQty**

Description This field contains the sum of the futures short quantity, which was created per option class.

Format numeric 9

Where used: CE771 OptOn Fut ExerAssign Overview

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### **6.882 sumStressedVM**

Description	The field contains the Stressed Variation Margin on Participant level.
Format	numeric signed 18, 2
Where used:	CE054 End of Day FX Cashflow Forecast Against Limits Report CI054 Preliminary FX Cashflow Forecast Against Limits Report

### **6.883 sumToBePrefunded**

Description	On participant level: This field contains the sum over all account specific 'To be Prefunded Amounts'. On CM Level: This field contains the amount which has to be prefunded by the CM.
Format	numeric signed 18, 2
Where used:	CE054 End of Day FX Cashflow Forecast Against Limits Report CI054 Preliminary FX Cashflow Forecast Against Limits Report

### **6.884 sumTotPayInAgLimit**

Description	This field contains the sum over all account specific Total Settlement Amounts which are negative on participant / CM level. On participant level this field shows the minimum of Total Settlement amount and zero. On CM level this field shows the minimum of zero and sum of all Total Pay-In Against Limits on participant level (for RCs) and on account level (for accounts of the CM).
Format	numeric signed 18, 2
Where used:	CE054 End of Day FX Cashflow Forecast Against Limits Report CI054 Preliminary FX Cashflow Forecast Against Limits Report

### **6.885 sumTotPayInAgLimSVM**

Description	This field contains the Total Pay-In Against Limit including SVM on participant / CM level.
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Format numeric signed 18, 2

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report  
CI054 Preliminary FX Cashflow Forecast Against Limits Report

### **6.886 sumTotPayOutAgLimit**

Description This field contains the sum over all account specific Total Settlement Amounts on participant / CM level.

Format numeric signed 18, 2

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report  
CI054 Preliminary FX Cashflow Forecast Against Limits Report

### **6.887 sumTotPayOutAgLimSVM**

Description This field contains the Total Pay-Out Against Limit including SVM on participant / CM level.

Format numeric signed 18, 2

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report  
CI054 Preliminary FX Cashflow Forecast Against Limits Report

### **6.888 sumTotSettlAmount**

Description This field contains the sum over all account specific Total Settlement Amounts on participant / CM level.

Format numeric signed 18, 2

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report  
CI054 Preliminary FX Cashflow Forecast Against Limits Report

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### **6.889 sumTrdFeeAmntX**

Description This field contains the Sum of fee per trader.

Format numeric 12, 2

Where used: CB191 Monthly TES Late Entry Fine

### **6.890 sumTrdMembAmnt**

Description This field contains the total daily clearing fees per trading member.

Format numeric 12, 4

Where used: CB182 Monthly OTC CCP Fee Statement  
CB185 Daily OTC CCP Fee Statement  
CB225 Daily Eurex Fines  
CB315 Daily Clearing Fees - Repo  
CB320 Daily Clearing Fees - EUREX and FSE  
CB325 Daily Service Fees  
CB330 Daily Settlement Fees  
CB350 Monthly Fee Statement

### **6.891 sumTrdQtyX**

Description This field contains the sum of the trade quantity.

Format numeric 18, 6

Where used: CB165 Eurex Fee Statement

### **6.892 sumTrnBalAmnt**

Description This field contains the transaction balance amount (cash or equity quantity) including collateral movements per end of day.

Format numeric 15, 2

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Where used: CD020 Collateral Movement/Coverage

### 6.893 sumTrnCrdAmnt

Description This field contains the total credit amount per value date and Transaction Type.

Format numeric 15, 2

Where used: CD709 Daily Cash Transactions - Manually Entered

### 6.894 sumTrnDebAmnt

Description This field contains the total debit amount per value date and Transaction Type.

Format numeric 15, 2

Where used: CD709 Daily Cash Transactions - Manually Entered

### 6.895 sumTrnLngQty

Description This field contains the total long positions per contract.

Format numeric signed 8

Where used: CB012 Account Statement  
CB013 Account Statement - ECC  
CI012 Account Statement

### 6.896 sumTrnQtyFeeTyp

Description This field contains the sum of the total number of gross transactions and net transactions per Fee Type.

Format numeric 9

Where used: CB330 Daily Settlement Fees

### **6.897 sumTrnShtQty**

Description This field contains the total short positions per contract.

Format numeric signed 8

Where used: CB012 Account Statement  
CB013 Account Statement - ECC  
CI012 Account Statement

### **6.898 sumUndrUndrLngQty**

Description This field contains the total futures long quantity which was created per underlying and account.

Format numeric 9

Where used: CE771 OptOn Fut ExerAssign Overview

### **6.899 sumUndrUndrShtQty**

Description This field contains the total futures short quantity which was created per underlying and account.

Format numeric 9

Where used: CE771 OptOn Fut ExerAssign Overview

---

## 6.900 sumUSDAmntInEUR

Description	This field contains the Sum of USD Amounts converted into EUR
Format	numeric 14, 2
Where used:	CE055 FX Settlement Limit Report

## 6.901 szQuald

Description	This flag shows if Size Quality was fulfilled.	
Format	alphanumeric 1	
<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
Y		Yes
N		No
X		Not applicable
Where used:	CB169 LP Rebates	

## 6.902 Text1

Description	This field contains a free-format text provided by the member.
Format	alphanumeric 36
Where used:	CB012 Account Statement CB013 Account Statement - ECC CB715 Average Pricing CB730 Position Transfer Summary CB750 Give-Up Trades Overview CB751 Take-Up Trades Overview CE780 Exercise Abandon Daily Maintenance Overview CI012 Account Statement

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### 6.903 Text2

Description This field contains a free-format text provided by the member.

Format alphanumeric 36

Where used: CB012 Account Statement  
CB013 Account Statement - ECC  
CB715 Average Pricing  
CB730 Position Transfer Summary  
CB750 Give-Up Trades Overview  
CB751 Take-Up Trades Overview  
CE780 Exercise Abandon Daily Maintenance Overview  
CI012 Account Statement

### 6.904 Text3

Description This field contains a free-format text provided by the member.

Format alphanumeric 36

Where used: CB012 Account Statement  
CB013 Account Statement - ECC  
CB715 Average Pricing  
CB730 Position Transfer Summary  
CB750 Give-Up Trades Overview  
CB751 Take-Up Trades Overview  
CE780 Exercise Abandon Daily Maintenance Overview  
CI012 Account Statement

### 6.905 textSegInpX

Description This field contains a free text for describing the manual adjustment of transaction fees.

Format alphanumeric 60

Where used: CB165 Eurex Fee Statement

---

### **6.906 textX**

Description This field contains the free-format text comment entered by trader for a transaction.

Format alphanumeric 60

Where used: CB165 Eurex Fee Statement

### **6.907 threshHoldFut**

Description This field contains the treshold in the future.

Format numeric 10

Where used: CB001 Product and Price Report

### **6.908 threshHoldFut2**

Description This field contains the second threshold of the future.

Format numeric 10

Where used: CB001 Product and Price Report

### **6.909 threshHoldFut3**

Description This field contains the third threshold of the future.

Format numeric 10

Where used: CB001 Product and Price Report

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### **6.910 threshHoldFut4**

Description                      This field contains the fourth threshold in the future.

Format                              numeric 10

Where used:                      CB001 Product and Price Report

### **6.911 threshHoldPast**

Description                      This field contains the threshold of the past.

Format                              numeric 10

Where used:                      CB001 Product and Price Report

### **6.912 threshHoldPast2**

Description                      This field contains the second threshold of the past.

Format                              numeric 10

Where used:                      CB001 Product and Price Report

### **6.913 threshHoldPast3**

Description                      This field contains the third threshold of the past.

Format                              numeric 10

Where used:                      CB001 Product and Price Report

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#### **6.914 threshHoldPast4**

Description This field contains the fourth threshold in the past.

Format numeric 10

Where used: CB001 Product and Price Report

#### **6.915 threshHoldPres**

Description This field contains the threshold of the present

Format numeric 10

Where used: CB001 Product and Price Report

#### **6.916 threshHoldPres2**

Description This field contains the second threshold of the present.

Format numeric 10

Where used: CB001 Product and Price Report

#### **6.917 threshHoldPres3**

Description This field contains the third threshold of the present.

Format numeric 10

Where used: CB001 Product and Price Report

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### **6.918 thresHoldPres4**

Description This field contains the fourth threshold in the present.

Format numeric 10

Where used: CB001 Product and Price Report

### **6.919 thresHoldX**

Description This field contains the threshold within average price calculation.

Format numeric 18, 6

Where used: CB165 Eurex Fee Statement

### **6.920 ticSiz**

Description This field contains the tick size of the product, which is the smallest amount by which the price of the product may increase or decrease.

Format numeric 8, 5

Where used: CB012 Account Statement  
CB013 Account Statement - ECC  
CB702 Cash Settled Contracts Overview  
CE710 Contract Expiration  
CI012 Account Statement  
TA711 All Active/Inactive Series Report

### **6.921 ticVal**

Description This field indicates the tick value of the product, which is the monetary value of one-tick movement in the price of the product.

Format numeric 8, 4

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Where used:           CB012 Account Statement  
                           CB013 Account Statement - ECC  
                           CB702 Cash Settled Contracts Overview  
                           CE710 Contract Expiration  
                           CI012 Account Statement  
                           TA711 All Active/Inactive Series Report

### **6.922 toBePrefunded**

Description           This field contains the To be Prefunded Amount per member account.

Format                numeric signed 18, 2

Where used:           CE054 End of Day FX Cashflow Forecast Against Limits Report  
                           CI054 Preliminary FX Cashflow Forecast Against Limits Report

### **6.923 totAbdnTrnQty**

Description           This field contains the number of contracts.

Format                numeric signed 9

Where used:           CE780 Exercise Abandon Daily Maintenance Overview

### **6.924 totalMargReq**

Description           This field contains the Total margin requirement value.

Format                numeric 15, 2

Where used:           CD045 LSOC Settlement Statement

### **6.925 totCollPoolValInPoolCcy**

Description This field contains the total value of a collateral associated with a collateral pool. Aggregated are the values of all the related collateral positions. The amount is evaluated in the collateral pool currency. Credit exchange rate is used.

Format numeric 19, 2

Where used: CI731 Intraday Collateral Position Report

### **6.926 totCshAmnt**

Description This field contains the total cash amount that is transferred along with the corresponding position transfer. A positive amount represents a credit a negative amount a debit for the recipient of the report.

Format numeric signed 13, 2

Where used: CB730 Position Transfer Summary

### **6.927 totItemFee**

Description This field contains the Total Item Fee.

Format numeric 10, 2

Where used: CB193 Monthly Connections and Services

### **6.928 totMgnClgCurr**

Description This field contains the Total Margin in the Clearing Currency.

Format numeric signed 13, 2

Where used: CD044 Daily Client Collateral Allocation

---

### 6.929 totPayInAgLimit

Description	For all accounts except P-Account of the CM: This field contains the account specific Total Settlement Amounts which are negative. For all accounts of participant: 'Total Settlement Amount' in currency. This can either be a negative or a positive amount. For the P-Account of the CM: This field contains the account specific Total Settlement Amount which can be positive or negative.
Format	numeric signed 18, 2
Where used:	CE054 End of Day FX Cashflow Forecast Against Limits Report CI054 Preliminary FX Cashflow Forecast Against Limits Report

### 6.930 totPayInAgLimitSVM

Description	For all accounts except P-Account of the CM: This field contains the account specific Total Pay-In Against Limit including SVM which are negative. For the P-Account of the CM: This field contains the account specific Total Pay-In Against Limit including SVM which can be positive or negative.
Format	numeric signed 18, 2
Where used:	CE054 End of Day FX Cashflow Forecast Against Limits Report CI054 Preliminary FX Cashflow Forecast Against Limits Report

### 6.931 totPayOutAgLimit

Description	This field contains the account specific Total Settlement Amount.
Format	numeric signed 18, 2
Where used:	CE054 End of Day FX Cashflow Forecast Against Limits Report CI054 Preliminary FX Cashflow Forecast Against Limits Report

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### 6.932 totPayOutAgLimitSVM

Description	This field contains the account specific Total Pay-Out Against Limit including SVM.
Format	numeric signed 18, 2
Where used:	CE054 End of Day FX Cashflow Forecast Against Limits Report CI054 Preliminary FX Cashflow Forecast Against Limits Report

### 6.933 totSettlAmount

Description	This field contains the sum of the fields Settlement Amount and Projected VM Amount for offsets greater than 1. For offset 1 this field contains the sum of the fields Settlement Amount and actual VM (Projected VM / actual VM applicable for USD only). Please note that a positive figure indicates a settlement amount due to be paid by ECAG to the CM and that a negative figure indicates a settlement amount due to be paid by the CM to ECAG.
Format	numeric signed 18, 2
Where used:	CE054 End of Day FX Cashflow Forecast Against Limits Report CE058 OTC FX Pay-Out Penalty Report CI054 Preliminary FX Cashflow Forecast Against Limits Report

### 6.934 tradeldFX

Description	This field contains the FX Trade id. It is not filled in case of reporting Variation Margin.
Format	numeric 15
Where used:	CE056 End of Day CLS Settlement Report CI056 Preliminary CLS Settlement Report

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### 6.935 tranIdFX

Description This field contains the internal FX transaction ID.

Format numeric 15

Where used: CE056 End of Day CLS Settlement Report  
CI056 Preliminary CLS Settlement Report

### 6.936 TransactionId

Description This field contains the C7 transaction identification (TransactionId+TransactionIdSuffix uniquely identify clearing transactions).

Format alphanumeric 19

Where used: CB012 Account Statement  
CB013 Account Statement - ECC  
CB702 Cash Settled Contracts Overview  
CB715 Average Pricing  
CB730 Position Transfer Summary  
CB750 Give-Up Trades Overview  
CB751 Take-Up Trades Overview  
CI012 Account Statement  
TT750 Clearing Four Eye Principle

### 6.937 TransactionIdSuffix

Description This field contains the Suffix of the C7 transaction identification.

Format numeric 10

Where used: CB012 Account Statement  
CB013 Account Statement - ECC  
CB702 Cash Settled Contracts Overview  
CB715 Average Pricing  
CB750 Give-Up Trades Overview  
CB751 Take-Up Trades Overview  
CI012 Account Statement

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### **6.938 transDate**

Description	This field contains the report date
Format	alphanumeric 10
Where used:	CE056 End of Day CLS Settlement Report CI056 Preliminary CLS Settlement Report

### **6.939 transRef**

Description	This field contains the reference ID of the transaction.
Format	alphanumeric 9
Where used:	CE051 FX Transactions & Instructions

### **6.940 tranTypFX**

Description	This field contains the FX transaction type.
Format	alphanumeric 3

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
350		OTC FX AMOUNT PAID
351		OTC FX AMOUNT RECEIVED
352		OTC FX VARIATION MARGIN PAID
353		OTC FX VARIATION MARGIN RECEIVED
354		OTC CCS NOTIONAL PRINCIPAL PAID
355		OTC CCS NOTIONAL PRINCIPAL
	RECEIVED	
356		OTC CCS COUPON PAID
357		OTC CCS COUPON RECEIVED
358		OTC CCS FEE PAID
359		OTC CCS FEE RECEIVED
360		OTC CCS VARIATION MARGIN PAID
361		OTC CCS VARIATION MARGIN RECEIVED
362		IFXI FX PAID
363		IFXI FX RECEIVED
364		FX LIQUIDITY MGMT DEBIT
365		FX LIQUIDITY MGMT CREDIT
366		OTC CCS NOTIONAL PRINCIPAL
	ADJUSTMENT PAID	
367		OTC CCS NOTIONAL PRINCIPAL
	ADJUSTMENT RECEIVED	
368		OTC FX PREFUNDING PAID
369		OTC FX PREFUNDING RECEIVED
370		OTC FX FEE PAID
371		OTC FX FEE RECEIVED
380		OTC FX PAI ADJUSTMENT PAID
381		OTC FX PAI ADJUSTMENT RECEIVED
382		OTC CCS PAI ADJUSTMENT PAID
383		OTC CCS PAI ADJUSTMENT RECEIVED

Where used: CE056 End of Day CLS Settlement Report  
CI056 Preliminary CLS Settlement Report

## 6.941 trdDat

Description This field contains the date when the trade was performed.

Format alphanumeric 8

Where used:           CB182 Monthly OTC CCP Fee Statement  
                          CB185 Daily OTC CCP Fee Statement  
                          CB225 Daily Eurex Fines  
                          CB315 Daily Clearing Fees - Repo  
                          CB320 Daily Clearing Fees - EUREX and FSE  
                          CB750 Give-Up Trades Overview  
                          CB751 Take-Up Trades Overview

### **6.942 trldId**

Description            Trader ID (only relevant for ATP rebate).

Format                 alphanumeric 6

Where used:           CB350 Monthly Fee Statement

### **6.943 trldIdB**

Description            This field indicates the Trade ID.

Format                 alphanumeric 20

Where used:           CB182 Monthly OTC CCP Fee Statement  
                          CB185 Daily OTC CCP Fee Statement

### **6.944 trldIdNo**

Description            This field indicates the sequential number assigned by the Exchange to uniquely identify a trade.

Format                 alphanumeric 16

Where used:           CB225 Daily Eurex Fines

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### **6.945 trdLoc**

Description This field indicates the trading location. This is applicable for gross positions only.

Format alphanumeric 4

Where used: CB225 Daily Eurex Fines  
CB315 Daily Clearing Fees - Repo  
CB320 Daily Clearing Fees - EUREX and FSE  
CB325 Daily Service Fees

### **6.946 trdMemb**

Description Member ID of the trading member or empty, depending on aggregation level.

Format alphanumeric 5

Where used: CB182 Monthly OTC CCP Fee Statement  
CB185 Daily OTC CCP Fee Statement  
CB225 Daily Eurex Fines  
CB315 Daily Clearing Fees - Repo  
CB320 Daily Clearing Fees - EUREX and FSE  
CB325 Daily Service Fees  
CB330 Daily Settlement Fees  
CB350 Monthly Fee Statement

### **6.947 trdMtchPrcX**

Description This field contains the trade match price, at which the trade happened.

Format numeric 20, 10

Where used: CB165 Eurex Fee Statement

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### **6.948 trdNCATyp**

Description	This field contains the NCA trade type.
Format	alphanumeric 4
Where used:	CB165 Eurex Fee Statement

### **6.949 trdNo**

Description	This field contains the trade number.
Format	alphanumeric 16
Where used:	CB315 Daily Clearing Fees - Repo

### **6.950 trdNomVal**

Description	This field contains the Trade Nominal value.
Format	numeric 17, 2
Where used:	CB182 Monthly OTC CCP Fee Statement CB185 Daily OTC CCP Fee Statement

### **6.951 TrdPubInd**

Description	This field indicates whether deferred publication applies for the trade or not. The value in the field is provided for Off-Book Trades/Transactions but not for On-Exchange Trades.
Format	alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
2		On-Exchange Trades
3		Deferred Publication
		Published

Where used:

- CB012 Account Statement
- CB013 Account Statement - ECC
- CB715 Average Pricing
- CB750 Give-Up Trades Overview
- CB751 Take-Up Trades Overview
- CI012 Account Statement

### **6.952 trdQty**

Description This field contains the traded quantity.

Format numeric 9

Where used:

- CB169 LP Rebates
- CB179 Monthly Rebate Report

### **6.953 trdQtyX**

Description This field contains the traded quantity.

Format numeric signed 18, 6

Where used:

- CB165 Eurex Fee Statement

### **6.954 trdr**

Description This field contains the name of the member and participant who performed the transaction.

Format alphanumeric 11

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Where used: CE780 Exercise Abandon Daily Maintenance Overview

### 6.955 trdSessFlag

Description This field contains the Trade Session flag

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
E		Early
R		Regular

Where used: CB165 Eurex Fee Statement

### 6.956 trdTyp

Description This field indicates the trade type. The values 1,2,3,4,M are used in fee reports only, namely CB001 and CB165.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
		Regular Trade
A	APT	Average Pricing Trade
B	Bas	Basis Trade
C	PCT	Prevented Cross Trade
D	TTG	Technical Transaction
E	EFP	EFP Trade
F	FLX	Flexible Contract Trade
K	CMP	Compression
L	ENL	Enlight triggered trade
M	TM	TES Multilateral Trade
N	EFI	EFP-Index Futures Trade
O	Bik	Block Trade
P	EFF	EFP-Fin Trade
Q	QTP	Block QTPIP Trade
T	FFS	Futures-To-Futures Settlement
V	Vol	Vola Trade
W	EFS	EFS Trade
1	AP	Average Pricing Regular Trade
2	APB	Average Price TES Bilateral Trade
3	APF	Average Price TES Bilateral FLEX Trade
4	APM	Average Price TES Multilateral Trade

Where used:

- CB001 Product and Price Report
- CB012 Account Statement
- CB013 Account Statement - ECC
- CB165 Eurex Fee Statement
- CB315 Daily Clearing Fees - Repo
- CB320 Daily Clearing Fees - EUREX and FSE
- CB715 Average Pricing
- CB750 Give-Up Trades Overview
- CB751 Take-Up Trades Overview
- CI012 Account Statement

## 6.957 trdUnt

Description	This field contains the trading unit.
Format	numeric 8, 4

Where used: CA752 Capital Adjustment Positions Overview  
CE770 Exercise And Assign Overview  
CE771 OptOn Fut ExerAssign Overview  
TA711 All Active/Inactive Series Report

### 6.958 trdUntVal

Description This field contains the trading unit value, which is the quantity of underlying represented by one contract.

Format numeric 10, 4

Where used: CE710 Contract Expiration

### 6.959 trdVolume

Description This field contains the traded quantity.

Format numeric 12

Where used: CB191 Monthly TES Late Entry Fine

### 6.960 trnAdjStsCod

Description This field indicates whether the transaction has been adjusted or reversed by the system when processing an adjustment.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
A		Adjusted
I		Inverse
N		Not Adjusted
R		Reversed

Where used:           CB012 Account Statement  
                          CB013 Account Statement - ECC  
                          CI012 Account Statement

### **6.961   trnAmount**

Description           This field contains monthly interest amount. If positive, the clearing member receives the amount. If negative, this amount is being charged to the clearing member.

Format                numeric 14, 2

Where used:           CD230 Monthly Interest Report  
                          CD231 Daily Preliminary Interest Report

### **6.962   trnBalAmnt**

Description           This field contains the transaction balance amount, which is the collateral (cash or equity) cumulative balance (=bulk + coverage) in the collateral account as per end of previous business day.

Format                numeric signed 12, 2

Where used:           CD020 Collateral Movement/Coverage  
                          CD080 Monthly Collateral Movement

### **6.963   trnCrdAmnt**

Description           This field contains the credit amount of the transaction.

Format                numeric 13, 2

Where used:           CD010 Daily Cash Account CM  
                          CD011 Daily Cash Account AH  
                          CD012 Daily Cash Account NCM / RC  
                          CD015 Detailed Account Statement  
                          CD709 Daily Cash Transactions - Manually Entered

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CD710 Daily Cash Account CM  
CD711 Daily Cash Account Holder  
CD712 Daily Cash Account NCM / RC  
CD715 Detailed Account Statement

### **6.964 trnCshAmnt**

**Description** In context of a position transfer (CB730) this field contains the cash amount entered by the initiator along with the transfer. A positive amount represents a credit a negative amount a debit for the recipient of the report.

**Format** numeric signed 13, 2

**Where used:** CB730 Position Transfer Summary

### **6.965 trnCurrTypCod**

**Description** This field indicates the currency in which interest on cash transactions will be settled. The currency code is based on the ISO standard.

**Format** alphanumeric 3

**Where used:** CD230 Monthly Interest Report  
CD231 Daily Preliminary Interest Report

### **6.966 trnDat**

**Description** This field contains the transaction date.

**Format** DateFormat

**Where used:** CB012 Account Statement  
CB013 Account Statement - ECC  
CB165 Eurex Fee Statement  
CB167 Late Closing Fees  
CB197 Excessive System Usage Fee  
CB730 Position Transfer Summary

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CB750 Give-Up Trades Overview  
CB751 Take-Up Trades Overview  
CD020 Collateral Movement/Coverage  
CD080 Monthly Collateral Movement  
CD100 Audit Trail Coll Transactions  
CI012 Account Statement  
CI720 Intraday Collateral Transaction Report  
TT750 Clearing Four Eye Principle  
TT761 User Entitlement Changes  
TT763 Participant Entitlement Changes  
TT764 Four-eye Request Processing Entitlement

### 6.967 trnDatCet

Description This field contains the transaction adjustment date in central European time (CET, CEST).

Format DateFormat

Where used: CB012 Account Statement  
CB013 Account Statement - ECC  
CI012 Account Statement

### 6.968 trnDebAmnt

Description This field contains the debit amount of transaction.

Format numeric 14, 2

Where used: CD010 Daily Cash Account CM  
CD011 Daily Cash Account AH  
CD012 Daily Cash Account NCM / RC  
CD015 Detailed Account Statement  
CD709 Daily Cash Transactions - Manually Entered  
CD710 Daily Cash Account CM  
CD711 Daily Cash Account Holder  
CD712 Daily Cash Account NCM / RC  
CD715 Detailed Account Statement

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### **6.969 trnDelay**

Description This field contains the risk limit action level 2 delay (in milliseconds).

Format numeric 4

Where used: TT130 Risk Event Report  
TT131 Risk Event Trader Report

### **6.970 trnFeeAmntX**

Description This field indicates the transaction fee amount.

Format numeric signed 12, 2

Where used: CB165 Eurex Fee Statement  
CB191 Monthly TES Late Entry Fine  
CB197 Excessive System Usage Fee

### **6.971 trnHistAdjInd**

Description This field indicates whether the transaction has been subjected to a historical trade transfer at any point of its adjustment history.

Format alphanumeric 1

Where used: CB750 Give-Up Trades Overview  
CB751 Take-Up Trades Overview

### **6.972 trnHistInd**

Description This field indicates a historical trade, i.e that it originated on a business day earlier than the current business day.

Format alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
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H	H	
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Where used:	CB012 Account Statement CB013 Account Statement - ECC CI012 Account Statement
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### 6.973 trnIdNo2

Description	This field indicates the unique transaction ID assigned to a transaction by the exchange.
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Format	alphanumeric 15
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Where used:	CD020 Collateral Movement/Coverage CD080 Monthly Collateral Movement CD100 Audit Trail Coll Transactions
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### 6.974 trnIdNo3

Description	This field indicates the unique transaction ID assigned to a transaction by the exchange.
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Format	alphanumeric 9
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Where used:	CB191 Monthly TES Late Entry Fine CB741 KRX Position Information
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### 6.975 trnIdNo7

Description	This field contains Transaction Id - Unique Transaction ID number provided to a trade by the exchange.
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Format	alphanumeric 20
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Where used:	CD709 Daily Cash Transactions - Manually Entered
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### **6.976 trnIdNoPnt**

Description	This field indicates the parent transaction ID.
Format	alphanumeric 19
Where used:	CB165 Eurex Fee Statement

### **6.977 trnIdNoX**

Description	This field indicates the unique transaction ID number provided to a trade by the exchange.
Format	alphanumeric 19
Where used:	CB165 Eurex Fee Statement CB189 Monthly Mistrade Fees

### **6.978 trnIdSfxNoPntX**

Description	This field contains the parent transaction ID suffix number.
Format	numeric 10
Where used:	CB165 Eurex Fee Statement

### **6.979 trnIdSfxNoX**

Description	This field indicates the unique suffix number assigned to a trade adjustment transaction, which allows the exchange to associate an adjustment to the original trade. It helps to identify a transaction among the set of transactions originating from the same trade.
Format	numeric 10

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Where used: CB165 Eurex Fee Statement

### 6.980 trnLngQty

Description This field contains the change in the long quantity of an option series, which is the increase (positive number) or decrease (negative number) in the long position of the member for the current day, as compared to the last recorded position.

Format numeric signed 8

Where used: CB012 Account Statement  
CB013 Account Statement - ECC  
CB702 Cash Settled Contracts Overview  
CB730 Position Transfer Summary  
CI012 Account Statement  
TT750 Clearing Four Eye Principle

### 6.981 trnPrc

Description This field contains the C7 transaction price.

Format numeric signed 20, 7

Where used: CB012 Account Statement  
CB013 Account Statement - ECC  
CB715 Average Pricing  
CB741 KRX Position Information  
CB750 Give-Up Trades Overview  
CB751 Take-Up Trades Overview  
CI012 Account Statement

### 6.982 trnQty

Description This field contains the total number of contracts of a transaction.

Format numeric 9

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### 6.986 TrnRecordTotalDebit

Description This field contains the total in-the-money amount of related Debit Transactions.

Format numeric 14, 2

Where used: CD710 Daily Cash Account CM  
CD712 Daily Cash Account NCM / RC

### 6.987 trnRecTyp

Description This field contains the record type of the transaction .

Format numeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	Base	
2	Sttl	

Where used: CE051 FX Transactions & Instructions

### 6.988 trnShtQty

Description This field contains the change in the short quantity of an option series, which is the increase (positive number) or decrease (negative number) in the short position of the member for the current day, as compared to the last recorded position.

Format numeric signed 8

Where used: CB012 Account Statement  
CB013 Account Statement - ECC  
CB702 Cash Settled Contracts Overview  
CB730 Position Transfer Summary  
CI012 Account Statement  
TT750 Clearing Four Eye Principle

### 6.989 trnStatus

Description This field contains the status of the FX transaction.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	N	NEW
2	P	INSTRUCTION CREATED/PENDING
5	C	CONFIRMED fully
6	A	ABORTED fully
7	B	ABORTED partially

Where used: CE051 FX Transactions & Instructions

### 6.990 trnTim

Description This field contains the transaction time.

Format TimeFormat

Where used:

- CB012 Account Statement
- CB013 Account Statement - ECC
- CB165 Eurex Fee Statement
- CB715 Average Pricing
- CB730 Position Transfer Summary
- CB750 Give-Up Trades Overview
- CB751 Take-Up Trades Overview
- CD100 Audit Trail Coll Transactions
- CE780 Exercise Abandon Daily Maintenance Overview
- CI012 Account Statement
- CI720 Intraday Collateral Transaction Report
- TT130 Risk Event Report
- TT131 Risk Event Trader Report
- TT750 Clearing Four Eye Principle
- TT761 User Entitlement Changes
- TT763 Participant Entitlement Changes
- TT764 Four-eye Request Processing Entitlement



### **6.991 trnTimCet**

Description                      This field contains the transaction adjustment time in central European time (CET, CEST).

Format                              TimeFormat

Where used:                      CB012 Account Statement  
    CB013 Account Statement - ECC  
    CI012 Account Statement

### **6.992 trnTyp**

Description                      This field indicates the transaction type.

Format                              alphanumeric 3

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
000	TRADE	
002	TRADE O/C ADJUSTMENT	
003	HIST. TRADE TRANSFER	
004	TRADE TRANSFER	
005	TEXT ADJUSTMENT	
006	TRADE SEPARATION	
007	TRADE REVERSE	
008	PREVENTED CROSS	
010	TRADE CLOSING ERROR	
011	AVERAGE PRICING	
012	DE-MERGE	
013	FINAL PRICE ADJUSTMENTS	
015	MATCHED ORDER	
018	TRANSACTION BASED SETTLEMENT	
020	CGU TRD SND	
021	HGU TRD SND	
030	CGU TRD REC	
031	HGU TRD REC	
035	CGU CLS ERROR	
036	HGU CLS ERROR	
040	TES TRADE	
041	BROKER TRADE ENTRY	
042	TES CLS ERR	
043	TES GU SEND	
044	TES HGU SEND	
045	TES GU REC	
046	TES HGU REC	
047	TES GU REC CER	
048	TES HGU REC CER	
050	ORD ADD CONFIRMATION	
052	ORD DEL CONFIRMATION	
054	ORD CHG CONFIRMATION	
056	ORD EXE CONFIRMATION	
058	ORD DEL MKT RESET	
060	QUO DEL MEMB ACTION	
062	QUO DEL HEART BEAT	
064	QUO DEL MM PROTCTION	
066	QUO DEL TRD INTERRPT	

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068	QUO DEL STOP BUTTON
100	POS CLOSE ADJUSTMENT
102	POS TRANSFER
104	POS FULL TRANSFER
105	OCC MATCHED TRANSFER
106	POS PARTIAL TRANSFER
107	POS PART CASH TRANSF
108	POS OPEN ADJUSTMENT
110	MAN EXERCS
111	AUT EXERCS
112	EXER ADJUSTMENT
114	ASSIGNMENT
115	CLEARING HOUSE TRANSFER
116	EXPI/STL
117	POSITION CONVERSION
118	POS CAPITAL ADJUST
120	NOTIFICATION
122	NOTIF ADJ
124	ALLOCATION
126	POS FUT CREATION
128	FINAL CASH STL
129	AUTOMATIC CLOSEOUT
130	ADJ UNCONF ASS OCC
131	PRICE CORRECTION
132	DECOMPOSITION
133	PRICE CORRECTION DUE TO CORPORATE ACTION
150	TOT TXN 0-50%
152	TOT TXN 50-100%
154	TOT TXN 100+%
160	PRD TXN 0-50%
162	PRD TXN 50-100%
164	PRD TXN 100+%
170	MQP TXN 0-50%
172	MQP TXN 50-100%
174	MQP TXN 100+%
180	MMQ TXN 0-50%
182	MMQ TXN 50-100%
184	MMQ TXN 100+%
190	IC CSH FLOW RECEIVED
192	IC CSH FLOW PAID

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200	CASH CALL
202	MARGIN CALL
205	MEMBER LOAN PAID
206	CASH WITHDRAWAL
207	CASH COLLATERAL WDL1
210	CASH DEPOSIT
211	CASH COLLATERAL WDL2
212	INTRDAY CASH DEP
214	INTRDAY CASH WDL
224	PREMIUM PAID
226	PREMIUM RECEIVED
230	INTEREST RCV
232	INTEREST CHARGE
235	VAR MARGIN RCV
236	VAR MARGIN PAID
254	DIVIDEND CH PAID
277	INTRADAY OTC MARGIN CALL
278	EOD OTC MARGIN CALL
281	VAT RCVD
283	VAT PAID
285	DLVRY AMNT PAID
287	DLVRY AMNT RCVD
294	CASH SETTLEMENT PAID
296	CASH SETTLEMENT RCV
297	MISC MEMBER CASH DEB
298	MISC MEMBER CASH CRD
300	SECURITY DEPOSIT
302	SECURITY WITHDRAWAL
304	COVERAGE ASSIGNMENT
306	REAL TIME POS TRANSF
307	REAL TIM POS TSF CSH
308	SECURITY MAN DEPOSIT
310	CAPITAL ADJUSTMENT
312	SECURITY EXPIRATION
316	CAPITAL CSH CALL
317	CAPITAL CSH WDL
318	CAPITAL SEC DEP
319	CAPITAL SEC WDL
320	CLEAR FUND CSH CALL
321	CLEAR FUND CSH WDL

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322	CLEAR FUND SEC DEP
323	CLEAR FUND SEC WDL
324	POS TSF WIT CSH DBT
325	POS TSF WIT CSH CRD
330	EXCESS CASH DEPOSIT
332	EXCESS CASH WITHDRAWAL
400	SERIES CHANGE
402	SERIES ADD
404	SERIES DELETE
406	CAPITAL ADJUST RATIO
408	UNDER SETTLE PRICE
410	SERIES SETTLE PRICE
411	GENERATE SETTL PRICE
412	SERIES SET PRC ADJ
413	GEN EI SETTL PRICE
414	SERIES OPEN INTEREST
415	ADJUST OPEN INTEREST
416	END OF UNDR TRADING
417	EXCHANGE RATE
420	THEORETICAL BOF SEND
422	END OF ASSIGNMENT
424	END OF BATCH BOF
426	PRODUCT IN HOLIDAY
427	START OF UPLOAD
428	END OF UPLOAD
502	PARTIAL TRANSFER REQ
504	MEMBER DELETION
506	CURRENCY ADD
507	CHANGE EUX CUR FLAG
508	CURRENCY DELETE
510	REPORT ADD
511	REPORT CHANGE
512	REPORT DELETE
514	ADD NEW CONTRACT
515	DELETE CONTRACT
516	EXC MBR TYPE CHANGE
518	CLG MBR TYPE CHANGE
520	MBR POS TSF, NO FEE
522	BOF NODE NUMBER CHG
524	DBC NUMBER CHANGE

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525	COLL ACCOUNT CHANGE
526	MAIN ACCOUNT CHANGE
527	CLGF ACCOUNT CHANGE
528	CMPC ACCOUNT CHANGE
540	CHG CON DISP DEC
541	CHG SETL DISP DEC
542	CHG PROD TIC SIZE
543	CHG PROD TIC VALUE
544	CHG UNDER DISP DEC
545	CHG. EXER PRICE DEC.
546	CHG. IPS RATIO
547	CHG. IPS PRC COEFF
548	CHG. IPS OFFSET
549	DEL. IPS PRODUCT
550	PROD MATCH TYP CHG
552	CREDIT DEFAULT EVENT
594	STOCK SPLIT
600	MARGIN CLASS CHANGE
602	MARGIN CLASS ADD
604	MARGIN CLASS DELETE
606	MARGIN PROD ADD
608	MARGIN PROD CHANGE
610	MARGIN GROUP CHANGE
612	MARGIN GROUP ADD
614	MARGIN GROUP DELETE
616	MARGIN PROD DELETE
622	ACCOUNT TRANSFER REQ
624	FULL TRANSFER REQ
626	FULL TO AGENT REQ
630	PATTERN ASSIGN CHG
632	EXPIRATION CYCLE CHG
638	THEO MODEL CHANGE
639	THEO UNDER CHANGE
646	CHG MMQUO LIMIT
650	END OF TRANSMISSION
660	DELETE ORDERS
661	CLAIM AMNT DEP GC
662	CLAIM AMNT DEP CL
663	CLAIM AMNT WDL GC
664	CLAIM AMNT WDL CL

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665	CLAIM AMNT FORCED GC
666	CLAIM AMNT FORCED CL
800	LATE CLOSING ADJUST
OPN	OPENING BALANCE
END	ENDING BALANCE

Where used:

- CB001 Product and Price Report
- CB012 Account Statement
- CB013 Account Statement - ECC
- CB165 Eurex Fee Statement
- CB702 Cash Settled Contracts Overview
- CB715 Average Pricing
- CD020 Collateral Movement/Coverage
- CD080 Monthly Collateral Movement
- CD100 Audit Trail Coll Transactions
- CE051 FX Transactions & Instructions
- CI012 Account Statement
- CI720 Intraday Collateral Transaction Report

### 6.993 trnTyp2

Description This field indicates the Cash Transaction Type.

Format alphanumeric 3

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
039		Backloaded
040		CCP Novation
050		Maintenance
051		Partial Termination
052		Netting
053		Split
054		Account Transfer
055		Maintenance - High turnover pricing
060		Compression
062		Rate Blending
104		Trade Transfer Novation
200		Cash Call
206		Cash Withdrawal
410		Eurex ISE Cash Compensation rcv
412		Eurex ISE Cash Compensation paid
414		Eurex ISE Cash Compensation Cancel
	Received	
416		Eurex ISE Cash Compensation Cancel Paid
422		Payment EC-IS Paid
424		Payment EC-IS Received
426		Payment EC-IS Paid
428		Payment EC-IS Received
430		Buy-in cash Amt EC-IS Paid
432		Buy-in cash Amt EC-IS Received
434		Cash Settlement EC-IS Received
436		Cash Settlement EC-IS Paid
438		Dirty Net Cash Amount EC-IS Received
440		Dirty Net Cash Amount EC-IS Paid
442		Repo Rate Compensation Received
444		Repo Rate Compensation Paid
446		Coupon Adj.Canc Received
448		Coupon Adj.Canc Paid
450		Buy-In Cash Amt Paid
451		Buy-In Cash Amt Received
452		Cash Settlement Received
454		Cash Settlement Paid
456		Dividend Compensation Received
458		Dividend Compensation Paid
460		Divid Compensation Cancel Received



462		Divid Compensation Cancel Paid
464		Dividend Trade Cancel Received
466		Dividend Trade Cancel Paid
467		Squeeze-Out received
468		Squeeze-Out paid
472		Cash Offset Shr Received
474		Cash Offset Shr Paid
476		Equity IOD Received
478		Equity Fine + IOD Paid
480		Coupon Compensation Received
482		Coupon Compensation Paid
484		Coupon Compensation Cancel Received
486		Coupon Compensation Cancel Paid
487		Redemption compensation received
488		Redemption compensation paid
490		Delivery Instruction Deviation Cash Amount
	Received	
491		Delivery Instruction Deviation Cash Amount
	Paid	
492		Delivery Return Settlement Amount
	Received	
493		Delivery Return Settlement Amount Paid
494		Delivery Fraction Cash Settlement Received
495		Delivery Fraction Cash Settlement Paid
496		Eurex Cash Compensation Received
498		Eurex Cash Compensation paid
500		Loan ICI recieved
501		Loan ICI paid
502		Mark to Market Cash Collateral recieved
503		Mark to Market Cash Collateral paid
504		Lending Fee recieved
505		Lending Fee paid
506		Rebate Fee recieved
507		Rebate Fee paid
508		Manufactured Dividend received
509		Manufactured Dividend paid
510		Manufactured Dividend CA Cancel received
511		Manufactured Dividend CA Cancel paid
512		Manufactured Coupon received
513		Manufactured Coupon paid

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514		Manufactured Coupon CA Cancel received
515		Manufactured Coupon CA Cancel paid
516		Loan Buy-in cash Amount received
517		Loan Buy-in cash Amount paid
518		Cash Settlement received
519		Cash Settlement paid
520		Loan cancel Rerun received
521		Loan cancel Rerun paid
522		Return principal coll received
523		Return principal coll paid
526		Voluntary CA Cash Compensation Received
527		Voluntary CA Cash Compensation Paid
900		Manufactured Dividend received
901		Manufactured Dividend paid
902		Manufactured Dividend CA Cancel received
903		Manufactured Dividend CA Cancel paid
904		Manufactured Coupon received
905		Manufactured Coupon paid
906		Manufactured Coupon CA Cancel received
907		Manufactured Coupon CA Cancel paid
908		AWV dividend compensation EC-IS received
910		AWV dividend compensation EC-IS paid
912		Buy-In Cash Amt EC-IS Paid
916		Buy-In Cash Amt EC-IS Received
918		Dividend Compensation EC-IS Paid
920		Dividend Compensation EC-IS Received
922		Dividend Compensation Cancel EC-IS Paid
924		Dividend Compensation Cancel EC-IS
	Received	
926		Payment EC-IS paid
928		Payment EC-IS received
930		Dividend compuk received
932		Dividend compuk paid
934		Divuk ca cancel received
936		Divuk ca cancel paid
938		AWV divid compuk received
940		AWV divid compuk paid
942		Eurex ISE Cash Compensation received
944		Eurex ISE Cash Compensation paid
946		Eurex ISE Cash Compensation Cancel

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	received	
948		Eurex ISE Cash Compensation Cancel paid
950		Redemption compensation received
951		Redemption compensation paid
956		Dividend Compensation Received
958		Dividend Compensation Paid
960		Dividend Compensation Cancel Received
962		Dividend Compensation Cancel Paid
980		Coupon Compensation Received
982		Coupon Compensation Paid
984		Coupon Compensation Cancel Received
986		Coupon Compensation Cancel Paid
988		Future Compensation Received
990		Future Compensation Paid
992		Future Compensation Cancel Received
994		Future Compensation Cancel Paid

Where used:           CB182 Monthly OTC CCP Fee Statement  
                             CB185 Daily OTC CCP Fee Statement  
                             CD010 Daily Cash Account CM  
                             CD011 Daily Cash Account AH  
                             CD012 Daily Cash Account NCM / RC  
                             CD015 Detailed Account Statement

### 6.994 trnTyp2Art

Description           This field indicates the Carmen Cash Transaction Type for Artificial field.

Format                 alphanumeric 3

Where used:           CD012 Daily Cash Account NCM / RC

### 6.995 trnTyp2Art7

Description           Cash transaction type for Artificial field

Format                 alphanumeric 10

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Where used: CD712 Daily Cash Account NCM / RC

### **6.996 trnTyp7**

Description TransactionType

Format alphanumeric 8

---

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
200		Cash Call
202		Margin Call
206		Cash Withdrawal
207		Cash Collateral Withdrawal
210		Cash Collateral Deposit
211		Cash Collateral Withdrawal
212		Intraday Cash Deposit
214		Intraday Cash Withdrawal
224		Premium Paid
226		Premium Received
230		Interest Rate Received
232		Interest Rate Charged
235		Variation Margin Received
236		Variation Margin Paid
241		OTC Premium Paid
242		OTC Premium Received
243		OTC Variation Margin Paid
244		OTC Variation Margin Received
245		OTC Cash Settlement Paid
246		OTC Cash Settlement Received
247		OTC Coupon Paid
248		OTC Coupon Received
249		OTC Fee Payment Paid
250		OTC Fee Payment Received
251		OTC Adaptation Paid
252		OTC Adaptation Received
260		FX Member Cash Debit Outside CLS
261		FX Member Cash Credit Outside CLS
262		DMP Auction Payments receive
263		DMP Auction Payments pay
264		DMP VM compensation receive
265		DMP VM compensation pay
271		Prefunding Deduction
277		Intraday OTC Margin call
278		EOD OTC Margin Call
281		Value Added Tax Received
282		COOP VAT RECEIVED
283		Value Added Tax Paid

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284	COOP VAT PAID
285	Delivery Amount Paid
286	COOP DLVRY AMNT PAID
287	Delivery Amount Received
288	COOP DLVRY AMNT RCVD
294	Cash Settlement Paid
296	Cash Settlement Received
297	Miscellaneous Member Cash Debit
298	Miscellaneous Member Cash Credit
316	Company Capital Cash Call
317	Company Capital Cash Withdrawal
320	Clearing Fund Cash Call
321	Clearing Fund Cash Withdrawal
324	Position Transfer With Cash Amount Debit
325	Position Transfer With Cash Amount Credit

Where used: CD709 Daily Cash Transactions - Manually Entered  
 CD710 Daily Cash Account CM  
 CD711 Daily Cash Account Holder  
 CD712 Daily Cash Account NCM / RC  
 CD715 Detailed Account Statement

### 6.997 trnTypDec

Description This field contains the transaction type decode. A list of all transaction types can be found under "trnTyp".

Format alphanumeric 30

Where used: CB715 Average Pricing  
 CB730 Position Transfer Summary

### 6.998 trnTypText

Description This field contains the transaction type text.

Format alphanumeric 20

Where used: CD010 Daily Cash Account CM  
CD011 Daily Cash Account AH  
CD012 Daily Cash Account NCM / RC  
CD015 Detailed Account Statement

### **6.999 trnTypText7**

Description Transaction description is fetched from table CSV Transaction Type according to Typ Code

Format alphanumeric 30

Where used: CD710 Daily Cash Account CM  
CD711 Daily Cash Account Holder  
CD712 Daily Cash Account NCM / RC  
CD715 Detailed Account Statement

### **6.1000 trnTypTextArt**

Description This field contains the transaction type text.

Format alphanumeric 20

Where used: CD012 Daily Cash Account NCM / RC

### **6.1001 trnTypTextArt7**

Description This field contains the transaction type text.

Format alphanumeric 30

Where used: CD712 Daily Cash Account NCM / RC

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### 6.1002 trnValDat

Description This field contains the transaction value date on which the interest calculation is based or payment is due.

Format DateFormat

Where used:

- CD010 Daily Cash Account CM
- CD011 Daily Cash Account AH
- CD012 Daily Cash Account NCM / RC
- CD015 Detailed Account Statement
- CD230 Monthly Interest Report
- CD709 Daily Cash Transactions - Manually Entered
- CD710 Daily Cash Account CM
- CD711 Daily Cash Account Holder
- CD712 Daily Cash Account NCM / RC
- CD715 Detailed Account Statement
- CE051 FX Transactions & Instructions
- CE750 Expiration Payment-vs-Payment Overview
- CI720 Intraday Collateral Transaction Report

### 6.1003 typeOfMoney

Description This field indicates the type of money represented by the cash collateral position.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
E	Excess	
O	Own	
T	Term	
I	Intraday	
B	Blocked	
C	Margin Call	

Where used:

- CD230 Monthly Interest Report
- CD231 Daily Preliminary Interest Report
- CI720 Intraday Collateral Transaction Report
- CI731 Intraday Collateral Position Report



### 6.1004 typeOfRecord

Description This field indicates account settings record type viz. Start of Day or Update or End of Day record.

Format alphanumeric 6

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
SOD		Start of Day
Update		Update
EOD		End of Day

Where used: CA770 Account Maintenance

### 6.1005 typeOfTransactions

Description This field indicates the product of the transaction. TypeOfTransactions is not provided, if tranTypeFX 362, 363, 364, 365, 368 and 369 are reported.

Format alphanumeric 15

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
OTC FX		
OTC CCS		
LISTED FX		

Where used: CE056 End of Day CLS Settlement Report  
CI056 Preliminary CLS Settlement Report

### 6.1006 unallocExc

Description This field contains the Unallocated Excess value.

Format numeric 15, 2

---

Where used: CD045 LSOC Settlement Statement

### 6.1007 undrFutExpMthDat

Description This field contains the expiration month of underlying future of the contract.

Format numeric 2

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	JAN	
2	FEB	
3	MAR	
4	APR	
5	MAY	
6	JUN	
7	JUL	
8	AUG	
9	SEP	
10	OCT	
11	NOV	
12	DEC	

Where used: CE771 OptOn Fut ExerAssign Overview

### 6.1008 undrFutExpYrDat

Description This field contains the expiration year of underlying future of the contract.

Format numeric 4

Where used: CE771 OptOn Fut ExerAssign Overview

---

### **6.1009 undrFutProdId**

Description	This field contains the ID code of the underlying futures product.
Format	alphanumeric 4
Where used:	CE771 OptOn Fut ExerAssign Overview

### **6.1010 undrIdCod**

Description	This field contains the ID code of the underlying.
Format	alphanumeric 4
Where used:	CA752 Capital Adjustment Positions Overview CE710 Contract Expiration CE770 Exercise And Assign Overview TA711 All Active/Inactive Series Report

### **6.1011 undrIdLngNam**

Description	This field contains the long name of the underlying.
Format	alphanumeric 24
Where used:	CA752 Capital Adjustment Positions Overview CE710 Contract Expiration CE770 Exercise And Assign Overview

### **6.1012 undrIsin**

Description	This field contains the International Security Identification Number (ISIN) of the underlying instrument.
Format	alphanumeric 12

---

Where used: CE770 Exercise And Assign Overview  
TA711 All Active/Inactive Series Report

### 6.1013 undrLngQty

Description This field contains the underlying long quantity, which is the number of long positions created on the underlying futures as a result of exercise or assignment in a certain series.

Format numeric 9

Where used: CE771 OptOn Fut ExerAssign Overview

### 6.1014 undrLstClsPrc

Description This field contains the last closing price of the underlying.

Format numeric 9, 5

Where used: CE710 Contract Expiration  
CE770 Exercise And Assign Overview

### 6.1015 undrShtQty

Description This field contains the underlying short quantity, which is the number of short positions created on the underlying futures as a result of exercise or assignment in a certain series.

Format numeric 9

Where used: CE771 OptOn Fut ExerAssign Overview

---

### **6.1016 uniqueCntrlId**

Description This is a numeric number used to identify the contract uniquely. The value of the specific contract's uniqueCntrlId will not change during the lifetime of the contract.

Format numeric 10

Where used: TA711 All Active/Inactive Series Report

### **6.1017 uniqueProdlId**

Description This is a unique number used to identify the product that will not change during the lifetime of the product

Format numeric 5

Where used: TA711 All Active/Inactive Series Report

### **6.1018 unredFeeAmnt**

Description This field indicates the unreduced fee amount.

Format numeric signed 12, 2

Where used: CB165 Eurex Fee Statement

### **6.1019 UpdateCode**

Description This field contains the code for the type of change performed.

Format alphanumeric 5

---

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
CapA		Capacity assigned
CapD		Capacity de-assigned
CapR		Capacity renamed
ProdA		Product assigned
ProdD		Product de-assigned

Where used: TT721 Member Capacity and Product Assignment Maintenance

### 6.1020 updCod

Description This field contains the code for the type of change performed.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
A	Add	
C	Change	
D	Delete	
G	Grp Ch	

Where used: CD100 Audit Trail Coll Transactions

### 6.1021 updDat

Description This field contains the date of last update

Format DateFormat

Where used: CA770 Account Maintenance  
CE790 In-the-money Configuration  
TT130 Risk Event Report  
TT131 Risk Event Trader Report  
TT770 Password Change

### **6.1022 updTim**

Description	This field contains time of the last change performed.
Format	TimeFormat
Where used:	CA770 Account Maintenance CE790 In-the-money Configuration TT721 Member Capacity and Product Assignment Maintenance TT770 Password Change

### **6.1023 usedFcmBuffer**

Description	This field gives the portion of FCM Buffer that was used to cover the FCM clients shortfalls.
Format	numeric 15, 2
Where used:	CD045 LSOC Settlement Statement

### **6.1024 userId1**

Description	This field contains the user ID.
Format	alphanumeric 11
Where used:	TT130 Risk Event Report TT131 Risk Event Trader Report

### **6.1025 userOrdNumX**

Description	This field contains the free-format order reference text for member internal usage.
Format	alphanumeric 36

---

Where used: CB165 Eurex Fee Statement

### 6.1026 useZeroCostQuantity

Description This field indicates, whether the quantity of the positions to be closed-out is limited by the value of the current Zero Cost Quantity (ZCQ).

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
Y	Yes 'current ZCQ'	Close-out positions up to the value of the
N	No	Close-out positions to the full extent

Where used: CA770 Account Maintenance

### 6.1027 usrIdFourEyeAppr

Description This field contains the member and participant name of the four Eye Approval.

Format alphanumeric 11

Where used: TT750 Clearing Four Eye Principle

### 6.1028 usrIdFourEyeInit

Description This field contains the member and participant name of the Four Eye Initiator.

Format alphanumeric 11

Where used: TT750 Clearing Four Eye Principle



### **6.1029 usrIdSlowConf**

Description	This field contains the name of the member and participant, who confirmed the slowdown event.
Format	alphanumeric 11
Where used:	TT130 Risk Event Report TT131 Risk Event Trader Report

### **6.1030 usrIdSlowInit**

Description	This field contains the name of the member and participant, who initiated the slowdown event.
Format	alphanumeric 11
Where used:	TT130 Risk Event Report TT131 Risk Event Trader Report

### **6.1031 usrIdSlowMs**

Description	This field contains the member ID for whom market supervision initiated the slowdown event. In the case of member-initiated slowdown event, this field will not contain any value.
Format	alphanumeric 11
Where used:	TT130 Risk Event Report TT131 Risk Event Trader Report

### **6.1032 usrIdStopConf**

Description	This field contains the name of the member and participant, who confirmed the stop button event.
Format	alphanumeric 11

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Where used: TT130 Risk Event Report  
TT131 Risk Event Trader Report

### 6.1033 usrIdStopInit

Description This field contains the name of the member and participant, who initiated the stop button event.

Format alphanumeric 11

Where used: TT130 Risk Event Report  
TT131 Risk Event Trader Report

### 6.1034 usrIdStopMs

Description This field contains the member ID for whom market supervision initiated the stop button event. In the case of member-initiated stop button event, this field will not contain any value.

Format alphanumeric 11

Where used: TT130 Risk Event Report  
TT131 Risk Event Trader Report

### 6.1035 usrLastModDat

Description This field indicates the date at which last update was made on a User

Format DateFormat

Where used: TT760 User Entitlement Status

### 6.1036 usrLgn

Description This field identifies the user for which entitlement settings get changed or current entitlement settings are reported.

Format alphanumeric 11

Where used: TT760 User Entitlement Status  
 TT761 User Entitlement Changes  
 TT764 Four-eye Request Processing Entitlement

### 6.1037 usrResnForChang

Description This field indicates the reason for the change in the Entitlement Settings of the User.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1		User Role Assignment Maintenance
2		User Entitlement Maintenance
3		User QC Flag Maintenance
4		Change in User Status
5		Change in Account Status
6		Default Role Change
7		Cascading Effect due to change in Participant Entitlement Settings
8		Change in Participant Status
9		User Role Assignment Maintenance By User
	Clone	

Where used: TT761 User Entitlement Changes

### 6.1038 usTrdrFlg

Description This field indicates whether the product is allowed for US traders.

Format alphanumeric 1

Where used: TA711 All Active/Inactive Series Report

### **6.1039 UTI**

Description Unique Trade Identifier which is used for EMIR reporting and calculated with transaction or position logic.

Format alphanumeric 52

Where used: CB012 Account Statement  
CB013 Account Statement - ECC  
CI012 Account Statement

### **6.1040 valDate**

Description Value date of the equalization payment. It corresponds to the value date of other payments (e.g. premium) for the affected currency. Field is mandatory for options only; not available for futures.

Format DateFormat

Where used: CA752 Capital Adjustment Positions Overview

### **6.1041 valdFrmFut**

Description Date from which the fee will be valid in the future.

Format numeric 8

Where used: CB001 Product and Price Report

### **6.1042 valdFrmPast**

Description Date from which the fee was valid in the past.

---

Format numeric 8

Where used: CB001 Product and Price Report

### **6.1043 valdFrmPres**

Description Date from which the fee is valid in the present.

Format numeric 8

Where used: CB001 Product and Price Report

### **6.1044 valdToFut**

Description Date until which the fee will be valid in the future.

Format numeric 8

Where used: CB001 Product and Price Report

### **6.1045 valdToPast**

Description Date until which the fee was valid in the past.

Format numeric 8

Where used: CB001 Product and Price Report

### **6.1046 valdToPres**

Description Date until which the fee is valid in the present.

Format numeric 8

---

Where used: CB001 Product and Price Report

### **6.1047 vatAmnt**

Description This field contains the VAT (Value Added Tax) amount calculated after applying VAT rate, payable for a physical delivery.

Format numeric signed 12, 2

Where used: CB193 Monthly Connections and Services

### **6.1048 vatRat**

Description This field contains the rate at which the VAT (Value Added Tax) is applied on the cash payable for physical deliveries.

Format numeric 4, 2

Where used: CB193 Monthly Connections and Services

### **6.1049 verId**

Description This field indicates the Version of the product ID.

Format alphanumeric 3

Where used: CB182 Monthly OTC CCP Fee Statement  
CB185 Daily OTC CCP Fee Statement

### **6.1050 versNo**

Description This field contains the version number for order modification.

Format numeric 5

---

Where used: CB320 Daily Clearing Fees - EUREX and FSE

### **6.1051 VM**

Description This field contains the actual Variation margin (applicable for USD only).

Format numeric signed 18, 2

Where used: CE058 OTC FX Pay-Out Penalty Report

### **6.1052 vmarMtdBal**

Description This field contains the net variation margin amount positive (received) or negative (paid) per exchange member, per account and per currency for the current month.

Format numeric signed 12, 2

Where used: CB795 Variation Margin Information

### **6.1053 vmarNetBal**

Description This field contains the net variation margin amount positive (received) or negative (paid) including residual per exchange member, per account and per currency.

Format numeric signed 12, 2

Where used: CB795 Variation Margin Information

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### **6.1054 vmarPayBal**

Description This field contains the variation margin payable amount per exchange member, per account and per currency.

Format numeric 13, 2

Where used: CB795 Variation Margin Information

### **6.1055 vmarPrvMthBal**

Description This field contains the net variation margin amount positive (received) or negative (paid) per exchange member, per account and per currency for the previous month.

Format numeric signed 12, 2

Where used: CB795 Variation Margin Information

### **6.1056 vmarRcvBal**

Description This field contains the variation margin receivable amount per exchange member, per account and per currency.

Format numeric 13, 2

Where used: CB795 Variation Margin Information

### **6.1057 vmarYtdBal**

Description This field contains the net variation margin amount positive (received) or negative (paid) per exchange member, per account and per currency accumulated for the current year.

Format numeric signed 13, 2

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Where used: CB795 Variation Margin Information

### 6.1058 vMBuffer

Description This field contains the Variation Margin buffer per CM per Day.

Format numeric signed 18, 2

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report  
 CE058 OTC FX Pay-Out Penalty Report  
 CI054 Preliminary FX Cashflow Forecast Against Limits Report

### 6.1059 vMCFAmount

Description This field contains the trade-related cashflows of the Variation Margin (applicable for USD only).

Format numeric signed 18, 2

Where used: CE058 OTC FX Pay-Out Penalty Report

### 6.1060 workflowstatus

Description Overall status of the transfer request.

Format alphanumeric 9

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
Cancelled		
Pending		
Claimed		
Refused		

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Where used:                   CB730 Position Transfer Summary  
                                       CB750 Give-Up Trades Overview  
                                       CB751 Take-Up Trades Overview

### **6.1061 ytMClearedNot**

Description                   Cumulated cleared notional from the start of the rebate scheme.

Format                         numeric 17, 2

Where used:                   CB182 Monthly OTC CCP Fee Statement

### **6.1062 zerCostQty**

Description                   This field contains zero cost quantity, which is the quantity of allowed position closings free of charge. Positions of previous business day are considered till 1:30 pm and the positions of current day after 1:30 pm.

Format                         numeric 9

Where used:                   CB167 Late Closing Fees

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## 7 Glossary

Term	Explanation
DBAG	Deutsche Börse AG
CCP	Central Counterparty
DC with Member ID	Altogether the DC Market Participants/DCs w System Access and Basic DCs w Reports Access.
EEX	European Energy Exchange. Electronic trading of energy futures.
GCM	General Clearing Member
Member	Market participant.
NCM	Non-Clearing Member (Trading Member)/DC Market Participant
OTC	Over The Counter
XML	Extensible Markup Language
XSD	XML Schema Definition

Table 7.1 - Glossary