Eurex Clearing XML Reports – Modification Notes

Version 11.1.0

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Contents

1 Introduction

1.1 Purpose of this Document

This document provides an overview of the enhancements to the Eurex Clearing XML Reports which becomes effective with the introduction of C7 Release **11.1**.

Please note that this document describes changes to the layout of XML Reports. The layout of text reports may also be changed. Please refer to the Eurex Clearing XML Reports – Reference Manual for details.

The XML Report documentation will be published as “Eurex Clearing XML Reports - Reference Manual” together with the “Eurex Clearing XML Reports - XML Schema Files” on the Eurex website https://www.eurex.com/ex-en/.

1.2 Conventions used in this Document

Newly added code is provided in context, changes are marked in blue.

ProdExchAff has been added in the cb012KeyGrp1.	cb012KeyGrp1 prodTypId m ProdType prodId m Prod prodExchAff o (XML only) ticSiz m Tick Size

Updated code is provided in context, changes are marked in yellow background.

ProdExchAff definition has been modified in the cb012KeyGrp1.	cb012KeyGrp1 prodTypId m ProdType prodId m Prod prodExchAff o (XML only) ticSiz m Tick Size

Deletions are marked ~~in red and are strikethrough~~.

ProdExchAff has been deleted in the cb012KeyGrp1.	cb012KeyGrp1 prodTypId m ProdType prodId m Prod ~~prodExchAff o (XML only)~~ ticSiz m Tick Size

Where necessary, detailed changes are additionally *set in italics*.

2 Changes in Report Layouts

2.1 New Report

2.1.1 Description

SN	Report Id	Description
1	CB732	This C7 report shows the target portfolio (Target Clearing Member, Target Exchange Member, Target Risk Netting Unit (RNU) combination) for cross product margining along with the information if the position transfer(s) to achieve the target position was successful. In case it was unsuccessful, a reason for failure will be shown. The target portfolio will include flexible contracts. 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.

2.1.2 XML Report Structure

SN	Report Id	XML Structure

1	CB732	cb732
		  rptHdr
		    exchNam m
		    envText m
		    rptCod m
		    rptNam m
		    rptFlexKey o
		    membId o
		    membLglNam o
		    rptPrntEffDat m
		    rptPrntEffTim o
		    rptPrntRunDat m
		  cb732Grp (0 ... variable times)
		    cb732TargetKeyGrp
		      membClgIdCodTarget m Target Clearing Member
		      membExchIdCodTarget m Target Exchange Member
		      riskNettingUnitTarget o Target Risk Netting Unit
		    cb732AccountList (0 ... variable times)
		      accountName m Target Account Name
		    cb732LinkedMemberDetails
		      membClgIdCodLinked o Linked Clearing Member
		      membExchIdCodLinked o Linked Exchange Member
		      riskNettingUnitLinked o Linked Risk Netting Unit
		      cb732LinkedAccountList (0 ... variable times)
		        accountName m Linked Account Name
		    cb732TargetPositionRec (1 ... variable times)
		      prodTypId o Product Type
		      cntrIdGrpSC7 (0 ... 1 times)
		        cntrClasCod o
		        prodId m
		        cntrDtlGrpC7
		          cntrExpMthDat o
		          cntrExpYrDat o
		          cntrDat m
		          cntrExpDat m
		          cntrExercisePrice o
		          flxCntrSynProdId o
		          cntrVersNo o
		          exerStylTyp o
		          settlTyp m

		cntrTyp m
		cntrFrequency m
		cntrMnemonic m
		uniqueCntrId m
		targetLngQty o Target Quantity Long
		targetShtQty o Target Quantity Short
		cpmTransferStatus m Status of CPM Position Transfer
		reasonOfFailure o Reason of Failure

2.1.3 Text Report Structure

SN	Report Id	Text Structure
1	CB732	NO TEXT VERSION OF REPORT AVAILABLE FOR CB732.

2.2 Modified Reports

2.2.1 Description

SN	Report Id	Description
1	CD042	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 collateral pool currency and summed to calculate the net margin profit or deficit. 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. Entries for currencies with empty (zero) values will be omitted. However, the entry in the ~~clearing~~ collateral pool 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. The report is available for EUREX/ECAG Members and EEX/ECC Members. **Frequency** Daily. **Availability** This report is available for clearing and trading members.
	CB702	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 and cash settled options on futures. 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.~~ For cash settled options on futures the cash settlement of the net position is calculated by evaluating the strike price against final settlement price of the corresponding futures instrument. 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. 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 spinoff. The individual results are added for each currency, per contract, product and account. 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 and EEX/ECC Members. **Frequency** Daily. **Availability** This report is available for clearing and trading members.

2.2.2 XML Report Structure

	SN	Report Id	XML Structure change

Added, *changed* and deleted fields.	1	CD710	cd710
			  rptHdr
			    exchNam m
			    envText m
			    rptCod m
			    rptNam m
			    rptFlexKey o
			    membId o
			    membLglNam o
			    rptPrntEffDat m
			    rptPrntEffTim o
			    rptPrntRunDat m
			  cd710Grp (0 ... variable times)
			    cd710KeyGrp
			      membClgIdCod m Clearing Member
			    cd710Grp1 (1 ... variable times)
			      cd710KeyGrp1
			        membExchIdCod m Account Holder
			      cd710Grp2 (1 ... variable times)
			        cd710KeyGrp2
			          cshAcctNo7 m Cash Account
			          cshLocKeyCod7 m LocId
			          currTypCod m Curr
			          cshRefCod7 m Reference
			          cshStlRun7 m Run
			          clgHseInd7 m CHI
			          iBAN o IBAN
			        cd710Rec (1 ... variable times)
			          date m TranDate
			          trnValDat o ValDate
			          poolId7 o Pool ID
			          cshInstId7 o CshInstId
			          assetSource o AS
			          trnTyp7 o Typ
			          cshStatus o cshStatus
			          trnTypText7 o Type Description
			          trnDebAmnt o Debit
			          trnCrdAmnt o Credit
			        TrnRecordTotalDebit o Trn Record Total
			        TrnRecordTotalCredit o

Added, *changed* and deleted fields.	2	CD711	cd711
			  rptHdr
			    exchNam m
			    envText m
			    rptCod m
			    rptNam m
			    rptFlexKey o
			    membId o
			    membLglNam o
			    rptPrntEffDat m
			    rptPrntEffTim o
			    rptPrntRunDat m
			  cd711Grp (0 ... variable times)
			    cd711KeyGrp
			      membExchIdCod m Account Holder
			    cd711Grp1 (1 ... variable times)
			      cd711KeyGrp1
			        membClgIdCod m Clearing Member
			      cd711Grp2 (1 ... variable times)
			        cd711KeyGrp2

			cshAcctNo7 m Cash Account cshLocKeyCod7 m LocId currTypCod m Curr cshRefCod7 m Reference cshStlRun7 m Run clgHseInd7 m CHI iBAN o IBAN cd711Rec (1 ... variable times) date m TranDate trnValDat o ValDate cshInstId7 o CshInstId trnTyp7 o Typ cshStatus o cshStatus trnTypText7 o Type Description trnDebAmnt o Debit trnCrdAmnt o Credit
Added, *changed* and deleted fields.	3	CD712	cd712 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m cd712Grp (0 ... variable times) cd712KeyGrp membExchIdCodFrom m (XML only) cd712Grp1 (1 ... variable times) cd712KeyGrp1 membClgIdCod m Clearing Member cd712Grp2 (1 ... variable times) cd712KeyGrp2 membExchIdCod m Pool Owner cd712Grp3 (1 ... variable times) cd712KeyGrp3 currTypCod m Curr cshRefCod7 m Reference cshStlRun7 m Run clgHseInd7 m CHI cd712Grp4 (1 ... variable times) cd712KeyGrp4 date m TranDate trnValDat o ValDate cd712Rec (1 ... variable times) poolId7 o Pool ID assetSource o AS 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

2.2.3 Text Report Structure

	SN	Report Id	Text Structure change
Added, changed and deleted fields.	1	CD710	Clearing Member Account Holder -- -- XXXXX - MEMBER LONG NAME XXXXX - ACCOUNT OWNER LONG NAME Cash Account LocId Curr Reference Run CHI IBAN ---------------------------------- ------ ---- ----------------------------- ---~~------~~ ------------ --------------------------------- XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXX XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX~~XXXXXX~~ XXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX TranDate ValDate Pool ID CshInstId AS Typ cshStatus Type Description Debit Credit -------- -------- --------------- ---------- --- --- ---------- ----------------------- -------------------- --- ----------------- 31-12-09 31-12-09 XXXXXXXXXXXXXXX XXXXXXXXXX XXX XXX XXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX 9,999,999,999,999.99 9,999,999,999,999.99 -------------------- ---------------- ---- Trn Record Total 9,999,999,999,999.99 9,999,999,999,999.99
Added, changed and deleted fields.	2	CD711	Account Holder Clearing Member -- -- XXXXX - HOLDER LONG NAME XXXXX - MEMBER LONG NAME Cash Account LocId Curr Reference Run CHI IBAN ---------------------------------- ------ ---- ----------------------------- ---~~------~~ ------------ --------------------------------- XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXX XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX~~XXXXXX~~ XXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX TranDate ValDate CshInstId Typ cshStatus Type Description Debit Credit -------- -------- ---------- --- ---------- ----------------------- ------------------- -------------------- 31-12-09 31-12-09 XXXXXXXXXX XXX XXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX 9,999,999,999,999.99 9,999,999,999,999.99
Added, changed and deleted fields.	3	CD712	Clearing Member Pool Owner Curr Reference Run CHI -- -- ---- ----------------------- ------- ----~~-~~ ----- XXXXX - MEMBER LONG NAME XXXXX - POOL OWNER LONG NAME XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX~~X~~ XXXXX TranDate ValDate Pool ID AS Typ Type Description Debit Credit -------- -------- --------------- --- --- ----------------------- ------------------- -------------------- 31-12-09 31-12-09 XXXXXXXXXXXXXXX XXX XXX XXXXXXXXXXXXXXXXXXXXXXX 9,999,999,999,999.99 9,999,999,999,999.99 --- ----------------------- ------------------- -------------------- XXX XXXXXXXXXXXXXXXXXXXXXXX 9,999,999,999,999.99 9,999,999,999,999.99 ------------------- -------------------- Trn Record Total 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
Added, *changed* and deleted fields.	4	CD715	Clearing Member Account Owner --- --- XXXXX - MEMBER LONG NAME XXXXX - ACCOUNT OWNER LONG NAME Cash Account LocId Curr Reference Run CHI Pool ID Pool Owner ---------------------------- ------ ---- ------------------- ----~~-~~ ----- --------------- -------------------- ------------------- XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXX XXXX XXXXXXXXXXXXXXXXXXXX XXXX~~X~~ XXXXX XXXXXXXXXXXXXXXX XXXXX - OWNER LONG NAME TranDate ValDate Account Typ Type Description Debit Credit -------- -------- ------------------------------ --- ---------------------------- -------------------- ------ ----------- 31-12-09 31-12-09 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 9,999,999,999,999.99 9,999,999,999,999.99 -------------------- -------------------- 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

3 Changes to Data Fields

3.1 New Fields

3.1.1 assetSource

<table>
<tr><td>Field Description</td><td>Indication about the asset source of the cash transaction type as listed in field trnTyp7.</td></tr>
<tr><td>Format</td><td>alphanumeric 3</td></tr>
<tr><td>Valid Values</td><td><table>
<tr><th>Valid Values</th><th>Decode</th><th>Description</th></tr>
<tr><td>ALL</td><td></td><td>Transaction types used for multiple asset classes</td></tr>
<tr><td>COL</td><td></td><td>Cash Collateral/Clearing Fund/Margin Call specific transactions</td></tr>
<tr><td>DMP</td><td></td><td>Default Management specific transactions</td></tr>
<tr><td>ETD</td><td></td><td>Exchange Traded Derivatives (EUREX/EEX/Partner Exchanges of ECC)</td></tr>
<tr><td>OTC</td><td></td><td>OTC IRS</td></tr>
<tr><td>REP</td><td></td><td>REPO specific (subset of Securities settlement related transactions)</td></tr>
<tr><td>SEC</td><td></td><td>Cash Market (FWB/Repo/EUREX Delivery)</td></tr>
</table></td></tr>
<tr><td>Where used</td><td>- CD710 Daily Cash Account CM
- CD712 Daily Cash Account NCM / RC</td></tr>
</table>

3.1.2 cpmTransferStatus

<table>
<tr><td>Field Description</td><td>This field indicates the status of the CPM position transfer.</td></tr>
<tr><td>Format</td><td>alphanumeric 12</td></tr>
<tr><td>Valid Values</td><td><table>
<tr><th>VALID VALUES</th><th>Decodes</th><th>Description</th></tr>
<tr><td>Successful</td><td></td><td></td></tr>
<tr><td>Unsuccessful</td><td></td><td></td></tr>
</table></td></tr>
<tr><td>Where used</td><td>- CB732 LSOC CPM Target Position Status Report</td></tr>
</table>

3.1.3 iBAN

Field Description	IBAN - international bank account number.
Format	alphanumeric 34
Where used	- CD710 Daily Cash Account CM - CD711 Daily Cash Account Holder

3.1.4 membClgIdCodLinked

Field Description	This field indicates the Clearing Member ID of the RNU which is linked to the Target RNU.
Format	alphanumeric 5
Where used	- CB732 LSOC CPM Target Position Status Report

3.1.5 membClgIdCodTarget

Field Description	This field indicates the Clearing Member ID for whom the target position for cross product margining is reported.
Format	alphanumeric 5
Where used	- CB732 LSOC CPM Target Position Status Report

3.1.6 membExchIdCodLinked

Field Description	This field indicates the Exchange Member ID of the RNU which is linked to the Target RNU.
Format	alphanumeric 5

Where used	- CB732 LSOC CPM Target Position Status Report

3.1.7 membExchIdCodTarget

Field Description	This field indicates the Exchange Member ID for whom the target position for cross product margining is reported.
Format	alphanumeric 5
Where used	- CB732 LSOC CPM Target Position Status Report

3.1.8 reasonOfFailure

Field Description	This field contains reason of failure of the CPM position transfer in case the cpmTransferStatus is Unsuccessful.
Format	alphanumeric 300
Where used	- CB732 LSOC CPM Target Position Status Report

3.1.9 riskNettingUnitLinked

Field Description	This field indicates the Risk Netting Unit which is linked to the Target RNU.
Format	alphanumeric 60
Where used	- CB732 LSOC CPM Target Position Status Report

3.1.10 riskNettingUnitTarget

Field Description	This field indicates the Risk Netting Unit for which the target position for cross product margining is reported.
Format	alphanumeric 60
Where used	- CB732 LSOC CPM Target Position Status Report

3.1.11 targetLngQty

Field Description	This field indicates the target long quantity expected in the Target RNU in order to achieve the cross product margining benefits.
Format	numeric signed 8
Where used	- CB732 LSOC CPM Target Position Status Report

3.1.12 targetShtQty

Field Description	This field indicates the target short quantity expected in the Target RNU in order to achieve the cross product margining benefits.
Format	numeric signed 8
Where used	- CB732 LSOC CPM Target Position Status Report

3.2 Updated Fields

3.2.1 adjExchRat

Field Description	The field contains the adjusted exchange rate, which is used to convert from margin class currency to ~~clearing~~ collateral pool currency.
Format	numeric 11, 6
Where Used	- CD042 Daily Settlement Statement

3.2.2 cshInstId7

Field Description	CashInstrucitonID
Format	~~alphanumeric 20~~ alphanumeric 10
Where used	- CD710 Daily Cash Account CM - CD711 Daily Cash Account Holder

3.2.3 cshStlRun7

Field Description	Cash Settlement Run.
Format	~~alphanumeric 10~~ alphanumeric 4
Where used	- CD710 Daily Cash Account CM - CD711 Daily Cash Account Holder - CD712 Daily Cash Account NCM / RC - CD715 Detailed Account Statement

Valid Values:

Valid Values	**Decodes**	**Description**
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

3.2.4 currSetlmtPrc_1

Field Description	This field contains the current settlement price of a contract.
Format	~~numeric 11, 5~~ numeric signed 11, 5
Where used	- CA752 Capital Adjustment Positions Overview - CB012 Account Statement - CB013 Account Statement - ECC - CI012 Account Statement

3.2.5 finSetlmtPrc

Field Description	This field contains the final settlement price of the contract after expiration of a series.
Format	~~numeric 11, 5~~ numeric signed 11, 5
Where used	- CB702 Cash Settled Contracts Overview - CE750 Expiration Payment-vs-Payment Overview

3.2.6 lstSetlmtPrc_1

Field Description	This field contains the last settlement price.
Format	~~numeric 11, 5~~ numeric signed 11, 5
Where used	- CB012 Account Statement - CB013 Account Statement - ECC - CI012 Account Statement - CE038 Deliverable Bonds - CE771 OptOn Fut ExerAssign Overview

3.2.7 origStrategyLinkId

Field 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~~ alphanumeric 20
Where used	- CB012 Account Statement - CB013 Account Statement - ECC - CB750 Give-Up Trades Overview - CB751 Take-Up Trades Overview - CI012 Account Statement

3.2.8 prmMtdBal

Field 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~~ Numeric signed 14, 2
Where used	- CB790 Premium Information

3.2.9 prmNetBal

Field 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~~ Numeric signed 14, 2
Where used	- CB790 Premium Information

3.2.10 prmPayBal

Field Description	This field contains the premium payable balance per account per product for the current day.
Format	~~Numeric signed 12, 2~~ Numeric signed 14, 2
Where used	- CB790 Premium Information

3.2.11 prmPrvMthBal

Field Description	This field contains the premium balance received (positive amount) or paid (negative amount) in the previous month.
Format	~~Numeric signed 12, 2~~ Numeric signed 14, 2
Where used	- CB790 Premium Information

3.2.12 prmRcvBal

Field Description	This field contains the premium receivable balance per account per product for the current day.
Format	~~Numeric signed 12, 2~~ Numeric signed 14, 2
Where used	- CB790 Premium Information

3.2.13 prmVmarAmnt

Field 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~~

	Numeric signed 14, 2
Where used	- CB012 Account Statement - CB013 Account Statement - ECC - CI012 Account Statement

3.2.14 prmYtdBal

Field 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~~ Numeric signed 14, 2
Where used	- CB790 Premium Information

3.2.15 strategyType

<table>
<tr><td>Description</td><td>Contains the T7 instrument type code.</td></tr>
<tr><td>Format</td><td>numeric 2</td></tr>
<tr><td>Valid Values</td><td><table>
<tr><th>Valid Values</th><th>Decodes</th><th>Description</th></tr>
<tr><td>2</td><td></td><td>Standard Option Strategy</td></tr>
<tr><td>3</td><td></td><td>Non-Standard Option Strategy</td></tr>
<tr><td>4</td><td></td><td>Volatility Strategy</td></tr>
<tr><td>5</td><td></td><td>Futures Spread</td></tr>
<tr><td>6</td><td></td><td>Inter Product Spread</td></tr>
<tr><td>7</td><td></td><td>Standard Futures Strategy</td></tr>
<tr><td>8</td><td></td><td>Pack and Bundle</td></tr>
<tr><td>9</td><td></td><td>Strip</td></tr>
<tr><td>13</td><td></td><td>Non-Standard Options Volatility Strategy</td></tr>
<tr><td>14</td><td></td><td>TRF Strategy</td></tr>
</table></td></tr>
<tr><td>Where used</td><td>- CB012 Account Statement
- CB013 Account Statement - ECC
- CB715 Average Pricing
- CB716 Value Based Average Pricing - Group Overview
- CB750 Give-Up Trades Overview
- CB751 Take-Up Trades Overview
- CI012 Account Statement</td></tr>
</table>

3.2.16 sumAcctPrmVmarAmnt

Field Description	This field contains the sum of Premium/Variation Margin per account.
Format	~~Numeric signed 12, 2~~ Numeric signed 14, 2
Where used	- CB012 Account Statement - CB013 Account Statement - ECC - CI012 Account Statement

3.2.17 sumCntrPrmVmarAmnt

Field Description	This field contains the sum of Premium/Variation Margin per contract.
Format	~~Numeric signed 12, 2~~ Numeric signed 14, 2
Where used	- CB012 Account Statement - CB013 Account Statement - ECC - CI012 Account Statement

3.2.18 sumCurrPrmMtdBal

Field Description	This field contains the net premium month to date amount per clearing member and per currency.
Format	~~Numeric signed 12, 2~~

	Numeric signed 14, 2
Where used	- CB790 Premium Information

3.2.19 sumCurrPrmNetBal

Field 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~~ Numeric signed 14, 2
Where used	- CB790 Premium Information

3.2.20 sumCurrPrmPayBal

Field Description	This field contains the premium payable balance per clearing member and per currency for the current day.
Format	~~Numeric signed 12, 2~~ Numeric signed 14, 2
Where used	- CB790 Premium Information

3.2.21 sumCurrPrmPrvMthBal

Field Description	This field contains the net premium amount per clearing member and per currency for the previous month.
Format	~~Numeric signed 12, 2~~ Numeric signed 14, 2
Where used	- CB790 Premium Information

3.2.22 sumCurrPrmRcvBal

Field Description	This field contains the premium receivable balance per clearing member and per currency for the current day.
Format	~~Numeric signed 12, 2~~ Numeric signed 14, 2
Where used	- CB790 Premium Information

3.2.23 sumCurrPrmYtdBal

Field 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 12, 2~~ Numeric signed 14, 2
Where used	- CB790 Premium Information

3.2.24 sumCurrVmarMtdBal

Field Description	This field contains the net variation margin amount positive (received) or negative (paid) per clearing member and per currency for the currentmonth.
Format	~~Numeric signed 12, 2~~ Numeric signed 14, 2
Where used	- CB795 Variation Margin Information

3.2.25 sumCurrVmarNetBal

Field 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.
Format	~~Numeric signed 12, 2~~ Numeric signed 14, 2

Where used	- CB795 Variation Margin Information

3.2.26 sumCurrVmarPayBal

Field Description	This field contains the variation margin payable amount per clearing member and per currency.
Format	~~Numeric signed 13, 2~~ Numeric signed 14, 2
Where used	- CB795 Variation Margin Information

3.2.27 sumCurrVmarPrvMthBal

Field 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~~ Numeric signed 14, 2
Where used	- CB795 Variation Margin Information

3.2.28 sumCurrVmarRcvBal

Field Description	This field contains the variation margin receivable amount per clearing member and per currency.
Format	~~Numeric signed 13, 2~~ Numeric signed 14, 2
Where used	- CB795 Variation Margin Information

3.2.29 sumCurrVmarYtdBal

Field 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~~ Numeric signed 14, 2
Where used	- CB795 Variation Margin Information

3.2.30 sumMembPrmMtdBal

Field Description	This field contains the net premium month to date balance per exchange member and per currency.
Format	~~Numeric signed 12, 2~~ Numeric signed 14, 2
Where used	- CB790 Premium Information

3.2.31 sumMembPrmNetBal

Field 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~~ Numeric signed 14, 2
Where used	- CB790 Premium Information

3.2.32 sumMembPrmPayBal

Field Description	This field contains the premium payable balance per exchange member and per currency for the current day.
Format	~~Numeric signed 12, 2~~ Numeric signed 14, 2
Where used	- CB790 Premium Information

3.2.33 sumMembPrmPrvMthBal

Field Description	This field contains the net premium amount of the previous month per exchange member and per currency.
Format	~~Numeric signed 12, 2~~ Numeric signed 14, 2
Where used	- CB790 Premium Information

3.2.34 sumMembPrmRcvBal

Field Description	This field contains the premium receivable balance per exchange member and per currency for the current day.
Format	~~Numeric signed 12, 2~~ Numeric signed 14, 2
Where used	- CB790 Premium Information

3.2.35 sumMembPrmYtdBal

Field 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~~ Numeric signed 14, 2
Where used	- CB790 Premium Information

3.2.36 sumMembVmarMtdBal

Field 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~~ Numeric signed 14, 2
Where used	- CB795 Variation Margin Information

3.2.37 sumMembVmarNetBal

Field 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~~ Numeric signed 14, 2
Where used	- CB795 Variation Margin Information

3.2.38 sumMembVmarPayBal

Field Description	This field contains the variation margin payable amount per exchange member and per currency.
Format	~~Numeric signed 13, 2~~ Numeric signed 14, 2
Where used	- CB795 Variation Margin Information

3.2.39 sumMembVmarPrvMthBal

Field 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~~ Numeric signed 14, 2
Where used	- CB795 Variation Margin Information

3.2.40 sumMembVmarRcvBal

Field Description	This field contains the variation margin receivable amount per exchange member and per currency.
Format	~~Numeric signed 13, 2~~ Numeric signed 14, 2
Where used	- CB795 Variation Margin Information

3.2.41 sumMembVmarYtdBal

Field 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~~ Numeric signed 14, 2
Where used	- CB795 Variation Margin Information

3.2.42 sumProdPrmVmarAmnt

Field Description	This field contains the sum of Premium and Variation Margin per product.
Format	~~Numeric signed 12, 2~~ Numeric signed 14, 2
Where used	- CB012 Account Statement - CB013 Account Statement - ECC - CI012 Account Statement

3.2.43 trdMtchPrcX

Field Description	This field contains the trade match price, at which the trade happened.
Format	~~numeric 20, 10~~ numeric signed 20, 10
Where used	- CB165 Eurex Fee Statement

3.2.44 trnDebAmnt

Field Description	This field contains the debit amount of transaction.
Format	~~numeric 14,2~~ numeric 15,2
Where used	- CD032 LSOC EOD values - 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

3.2.45 trnCrdAmnt

Field Description	This field contains the credit amount of the transaction.
Format	~~numeric 13,2~~ numeric 15,2
Where used	- CD032 LSOC EOD values - 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

3.2.46 trnTyp

Field Description	This field indicates the transaction type.
Format	alphanumeric 3
Valid Values	

Valid Values	Decode	Description
~~3~~	~~HIST. TRADE TRANSFER~~	
~~21~~	~~HGU TRD SND~~	
~~31~~	~~HGU TRD REC~~	
~~36~~	~~HGU CLS ERROR~~	
~~41~~	~~BROKER TRADE ENTRY~~	
~~43~~	~~TES GU SEND~~	
~~44~~	~~TES HGU SEND~~	
~~45~~	~~TES GU REC~~	
~~46~~	~~TES HGU REC~~	
~~47~~	~~TES GU REC CER~~	
~~48~~	~~TES HGU REC CER~~	
~~106~~	~~POS PARTIAL TRANSFER~~	
109	CPM POSITION TRANSFER	
132	BASKET DECOMPOSITION	
133	PRICE ~~CORRECTION~~ CORR DUE TO ~~CORPORATE~~ CORP ACTION	
~~190~~	~~IC CSH FLOW RECEIVED~~	
~~192~~	~~IC CSH FLOW PAID~~	
~~200~~	~~CASH CALL~~	
~~205~~	~~MEMBER LOAN PAID~~	
~~206~~	~~CASH WITHDRAWAL~~	
216	CREDIT ~~Debit~~ BASE CURRENCY / DEBIT ~~Credit~~ SETTLEMENT CURRENCY	
217	DEBIT ~~Credit~~ BASE CURRENCY / CREDIT ~~Debit~~ SETTLEMENT CURRENCY	
~~224~~	~~PREMIUM PAID~~	
~~226~~	~~PREMIUM RECEIVED~~	
~~230~~	~~INTEREST RCV~~	
~~232~~	~~INTEREST CHARGE~~	
~~235~~	~~VAR MARGIN RCV~~	
~~236~~	~~VAR MARGIN PAID~~	
~~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~~	
~~304~~	~~COVERAGE ASSIGNMENT~~	
~~308~~	~~SECURITY MAN DEPOSIT~~	
~~310~~	~~CAPITAL ADJUSTMENT~~	
~~316~~	~~CAPITAL CSH CALL~~	
~~317~~	~~CAPITAL CSH WDL~~	
~~318~~	~~CAPITAL SEC DEP~~	
~~319~~	~~CAPITAL SEC WDL~~	
~~324~~	~~POS TSF WIT CSH DBT~~	
~~325~~	~~POS TSF WIT CSH CRD~~	
~~502~~	~~PARTIAL TRANSFER REQ~~	
~~594~~	~~STOCK SPLIT~~	
~~622~~	~~ACCOUNT TRANSFER REQ~~	
~~624~~	~~FULL TRANSFER REQ~~	
~~626~~	~~FULL TO AGENT REQ~~	
~~800~~	~~LATE CLOSING ADJUST~~	

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 - CB716 Value Based Average Pricing - Group Overview - CD020 Daily Collateral Movement - CD032 LSOC EOD values - CD080 Monthly Collateral Movement - CD100 Audit Trail Coll Transactions - CE051 FX Transactions & Instructions - CI012 Account Statement - CI720 Intraday Collateral Transaction Report

3.2.47 trnTyp7

Field Description	TransactionType
Format	alphanumeric 8
Valid Values	

Valid Values	Decode	Description
200	CASH CALL	Cash Call
202	MARGIN CALL	(COL) Margin Call
206	CASH WITHDRAWAL	Cash Withdrawal
207	CASH COLLATERAL WDL1	(COL) Cash Collateral Withdrawal 1
210	CASH COLLATERAL DEP	(COL) Cash Collateral Deposit
211	CASH COLLATERAL WDL2	(COL) Cash Collateral Withdrawal 2
212	INTRADAY CASH DEP	(COL) Intraday Cash Deposit
214	INTRADAY CASH WDL	(COL) Intraday Cash Withdrawal
224	PREMIUM PAID	(ETD) Premium Paid
226	PREMIUM RECEIVED	(ETD) Premium Received
230	INTEREST RECEIVED	(COL) Interest Rate Received
232	INTEREST CHARGED	(COL) Interest Rate Charged
235	VAR MARGIN RECEIVED	(ETD) Variation Margin Received
236	VAR MARGIN PAID	(ETD) Variation Margin Paid
241	OTC PREMIUM PAID	(OTC) OTC Premium Paid
242	OTC PREMIUM RECEIVED	(OTC) OTC Premium Received
243	OTC VAR. MARGIN PAID	(OTC) OTC Variation Margin Paid
244	OTC VAR. MARGIN RCVD	(OTC) OTC Variation Margin Received
245	OTC CASH SETTL. PAID	(OTC) OTC Cash Settlement Paid
246	OTC CASH SETTL. RCVD	(OTC) OTC Cash Settlement Received
247	OTC COUPON PAID	(OTC) OTC Coupon Paid
248	OTC COUPON RECEIVED	(OTC) OTC Coupon Received
249	OTC FEE PAYMENT PAID	(OTC) OTC Fee Payment Paid
250	OTC FEE PAYMENT RCVD	(OTC) OTC Fee Payment Received

	251	OTC ADAPTION PAID	(OTC) OTC Adaptation Paid
	252	OTC ADAPTION RCV	(OTC) OTC Adaptation Received
	253	OTC NOTIONAL PRINCI PAID	(OTC) OTC Notional principal paid
	254	OTC NOTIONAL PRINCI RCVD	(OTC) OTC Notional principal received
	260	FX CSH DEB OUT CLS	(ETD) FX Member Cash Debit Outside CLS
	261	FX CSH CRD OUT CLS	(ETD) FX Member Cash Credit Outside CLS
	262	DMPAUC REC	(DMP) DMP Auction Payments receive
	263	DMPAUC PAY	(DMP) DMP Auction Payments pay
	264	DMP VM REC	(DMP) DMP VM compensation receive
	265	DMP VM PAY	(DMP) DMP VM compensation pay
	277	INTR OTC MARGIN CALL	(OTC) Intraday OTC Margin call
	278	EOD OTC MARGIN CALL	(OTC) EOD OTC Margin Call
	294	CASH SETTLEMENT PAID	(ETD) Cash Settlement Paid
	296	CASH SETTLEMENT RCVD	(ETD) Cash Settlement Received
	297	MISC MEMBER CASH DEB	(ALL) Miscellaneous Member Cash Debit
	298	MISC MEMBER CASH CRD	(ALL) Miscellaneous Member Cash Credit
	320	CLEAR FUND CASH CALL	(COL) Clearing Fund Cash Call
	321	CLEAR FUND CASH WDL	(COL) Clearing Fund Cash Withdrawal
	324	POS TRF WITH CSH DEB	(ETD) Position Transfer With Cash Amount Debit
	325	POS TRF WITH CSH CRD	(ETD) Position Transfer With Cash Amount Credit
	442	REPO RATE COMP RCV	(REP) Repo Rate Comp Received
	444	REPO RATE COMP PAID	(REP) Repo Rate Comp Paid
	446	COUP ADJ CANC RCVD	(SEC) COUP ADJ CANC RCVD
	448	COUP ADJ CANC PAID	(SEC) COUP ADJ CANC PAID
	450	BUY-IN CASH AMT PAID	(SEC) Buy-In Cash Amt Paid
	451	BUY-IN CASH AMT RCVD	(SEC) Buy-In Cash Amt Received
	452	CASH SETTLEMENT RCVD	(SEC) Cash Settlement Received
	454	CASH SETTLEMENT PAID	(SEC) Cash Settlement Paid
	456	DIVID COMPENS RCVD	(SEC) Dividend Compensation Received
	458	DIVID COMPENS PAID	(SEC) Dividend Compensation Paid
	467	SQUEEZE-OUT RCV	(SEC) Squeeze-Out Received
	468	SQUEEZE-OUT PAID	(SEC) Squeeze-Out Paid
	470	PAIR-OFF- RCVD	(SEC) PAIR-OFF RCVD
	471	PAIR-OFF- PAID	(SEC) PAIR-OFF PAID

	472	CASH OFFSET SHR RCVD	(REP) Cash Offset Shr Received
	474	CASH OFFSET SHR PAID	(REP) Cash Offset Shr Paid
	480	COUP COMP RECEIVED	(REP) Coupon Compensation Received
	482	COUP COMP PAID	(REP) Coupon Compensation Paid
	484	COUP COMP CANC RCVD	(REP) Coupon Compensation Cancel Received
	486	COUP COMP CANC PAID	(REP) Coupon Compensation Cancel Paid
	487	REDM COMP RCV	(SEC) Redemption Compensation Received
	488	REDM COMP PAID	(SEC) Redemption Compensation Paid
	490	DELINST DEV CSHAMT R	(REP) Deviating Cash Amount Received
	491	DELINST DEV CSHAMT P	(REP) Deviating Cash Amount Paid
	801	SERVICE FEE PAYMENT PAID	Service Fee Payment Paid
	802	SERVICE FEE PAYMENT RCVD	Service Fee Payment Received
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 - CB716 Value Based Average Pricing - Group Overview - CD020 Daily Collateral Movement - CD032 LSOC EOD values - CD080 Monthly Collateral Movement - CD100 Audit Trail Coll Transactions - CE051 FX Transactions & Instructions - CI012 Account Statement - CI720 Intraday Collateral Transaction Report		

3.2.48 trnTypText7

Field Description	~~Transaction~~ TransactionType description is fetched from ~~table CSV Transaction Type according to Typ Code.~~ Decodes table listed under "trnTyp7".
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

3.2.49 undrlIdCod

Field Description	This field contains the ID code of the underlying.
Format	~~alphanumeric 4~~ alphanumeric 5
Where used	- CA752 Capital Adjustment Positions Overview - CE710 Contract Expiration - CE770 Exercise And Assign Overview - TA711 All Active/Inactive Series Report

3.2.50 vmarMtdBal

Field 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~~ Numeric signed 14, 2
Where used	- CB795 Variation Margin Information

3.2.51 vmarNetBal

Field 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~~ Numeric signed 14, 2
Where used	- CB795 Variation Margin Information

3.2.52 vmarPayBal

Field Description	This field contains the variation margin payable amount per exchange member, per account and per currency.
Format	~~Numeric signed 13, 2~~ Numeric signed 14, 2
Where used	- CB795 Variation Margin Information

3.2.53 vmarPrvMthBal

Field 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~~ Numeric signed 14, 2
Where used	- CB795 Variation Margin Information

3.2.54 vmarRcvBal

Field Description	This field contains the variation margin receivable amount per exchange member, per account and per currency.
Format	~~Numeric signed 13, 2~~ Numeric signed 14, 2
Where used	- CB795 Variation Margin Information

3.2.55 vmarYtdBal

Field 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~~ Numeric signed 14, 2
Where used	- CB795 Variation Margin Information