X-pand into the Future

eurex circular 089/17

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Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
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Fee reports "CB169 MM Fee Refund" and "CB179 Monthly Rebate Report": Supplement to the Eurex XML Report Reference Manual

Related Eurex circular: 056/17

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Content may be most important for:	**Attachment:**
➲ Middle + Backoffice ➲ IT/System Administration	Supplement to the Eurex XML Report Reference Manual, August 2017

Summary:

In Eurex circular 056/17, Eurex Deutschland and Eurex Zürich (collectively: the Eurex Exchanges) announced extensions to the monthly fee reports "CB169 MM Fee Refund" and "CB179 Monthly Rebate Report". The report extensions are related to the Market-Making and Pricing Roadmap 2017. The detailed documentation of the extensions was announced to be published in the August 2017 version of Eurex XML Report Reference Manual.

In contrast to the announcement and due to technical reasons, the description of the report extensions will not be published in the Eurex XML Report Reference Manual in August 2017 but in November 2017. The extensions will become effective in production in October 2017.

Please refer to the attachment to this circular for a detailed description of the extensions which will be implemented in the reports CB169 and CB179.

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In contrast to the announcement and due to technical reasons, the description of the report extensions will not be published in the Eurex XML Report Reference Manual in August 2017 but in November 2017. The extensions will become effective in production in October 2017.

Please refer to the attachment to this circular for a detailed description of the extensions which will be implemented in the reports CB169 and CB179:

1. New valid values for the field „fulfillId"
2. New XML and text structure and new fields

1. New valid values for the field „fulfillId"

For the implementation of the Market-Making and Pricing Roadmap 2017, two new valid values will be introduced for the field „fulfillId" which displays fulfilment of the Market Maker obligations:

Valid Values	Decodes	Descriptions
BBB	-/-	Basis Building Blocks Market Making
PBB	-/-	Package Building Blocks Market Making

2. New XML and text structure and new fields

The information contained in the August 2017 version of the Eurex XML Report Reference Manual on fee reports „CB169 MM Fee Refund" and „CB179 Monthly Rebate Report" does not include the extensions.

Please refer to the attached supplement to the Eurex XML Report Reference Manual for the complete XML and text structures of the fee reports CB169 and CB179 including newly introduced fields.

The schema files which will be published together with the Eurex XML Report Reference Manual in August 2017 already reflect the extensions to the reports CB169 and CB179.

The fee reports CB169 and CB179 with the new structure will be available for testing purposes in the simulation environment as of 15 September 2017 and for the first time in the production environment for October 2017.

If you have questions or require further information regarding the fee reports, please contact the Client Maintenance Trading & Clearing team at tel. +49-69-211-1 33 88 or e-mail: support.billing@deutsche-boerse.com.

16 August 2017

1 XML Report Descriptions

1.1 CB169 MM Fee Refund

Description This monthly report provides information about the Market Maker Refund. 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	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
cb169Grp, repeated 0 ... variable times:		
cb169KeyGrp		
membClgIdCod	o	ClMbr
cb169Grp1, repeated 1 ... variable times:		
cb169KeyGrp1		
membExchIdCod	o	ExMbr
cb169Grp2, repeated 1 ... variable times:		
cb169KeyGrp2		
exchIdCod	o	Exch
cb169Grp3, repeated 1 ... variable times:		
cb169KeyGrp3		
currTypCod	o	Curr
cb169Grp4, repeated 1 ... variable times:		
cb169KeyGrp4		
prodId	o	Prod
fulfillId	o	Fulfillment
strFulfillId	o	SfF
bscReqId	o	BaR
pckReqId	o	PaR
sprdQuaId	o	SpQ
szQuaId	o	SzQ
rfqRspId	o	RFQ
liqClsId	o	LiC
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)
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)
sumFeeIndTypFullRebVol	o	
sumProdTrdQty	o	Total per Product
sumProdRebQty	o	
sumProdFeeCapAmnt	o	
sumProdFeeRolMmAmnt	o	(XML only)
sumProdFeeStrMmAmnt	o	(XML only)
sumProdFeePckMmAmnt	o	(XML only)
sumProdFeeSprdMmAmnt	o	(XML only)
sumProdFeeSzMmAmnt	o	(XML only)
sumProdFeeRfqMmAmnt	o	(XML only)
sumProdFullRebVol	o	
sumCurrTrdQty	o	Total per Currency
sumCurrRebQty	o	
sumCurrFeeCapAmnt	o	
sumCurrFeeRolMmAmnt	o	(XML only)
sumCurrFeeStrMmAmnt	o	(XML only)
sumCurrFeePckMmAmnt	o	(XML only)
sumCurrFeeSprdMmAmnt	o	(XML only)
sumCurrFeeSzMmAmnt	o	(XML only)
sumCurrFeeRfqMmAmnt	o	(XML only)
sumCurrFullRebVol	o	
sumExchFeeGrp, repeated 0 ... 1 times:		
sumExchFeeRec, repeated 0 ... variable times:		
exchNam	o	
currTypCod	o	
sumExchFeeAmnt	o	
sumMembFeeGrp, repeated 0 ... 1 times:		
sumMembFeeRec, repeated 0 ... variable times:		

exchNam	o
currTypCod	o
sumMembFeeAmnt	o

Text Report Structure

```
ClMbr ExMbr Exch Curr Prod Fulfillment SfF BaR PaR SpQ SiQ RFQ LiC Ac Account Name
----- ----- ---- ---- ---- ----------- --- --- --- --- --- --- --- -- ------------------------------------
XXXXX XXXXX XXXX  XXX XXXX XXXXXX        X   X   X   X   X   X   X XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


Fee Type                       Volume      Reb rel Vol Rebated Vol Refund Amount
------------------------------ ----------- ----------- ----------- -------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX   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
```

1.2 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	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
cb179Grp, repeated 0 ... variable times:		
cb179KeyGrp		
membClgIdCod	o	ClMbr
cb179Grp1, repeated 1 ... variable times:		
cb179KeyGrp1		
membExchIdCod	o	ExMbr
cb179Grp2, repeated 1 ... variable times:		
cb179KeyGrp2		
rebTyp	o	Rebate Type
cb179Grp3, repeated 1 ... variable times:		
cb179KeyGrp3		
exchIdCod	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)
cb179Grp6, repeated 1 ... variable times:		
cb179KeyGrp6		
prodTypIdX	o	PrTp
cb179Grp7, repeated 1 ... variable times:		

cb179KeyGrp7		
sortFeeTyp	o	(XML only)
cb179Grp8, repeated 1 ... variable times:		
cb179KeyGrp8		
prodSeg	o	Product Segment
prodSegName	o	(XML only)
cb179Rec, repeated 1 ... variable times:		
feeIndTyp	o	Fee Type
prodId	o	Prod ID
liqClsId	o	Li Cl
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
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
----- ----- ------------------------- ----- ---- ------------------------------
XXXXX XXXXX Product Group Rebates     XXXX  XXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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         XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 9999999999 9999999999            9999999999 999999999.99 -999999999.99 999999999.99
                                             ---------- ---------- ---------- ---------- ------------ ------------ ------------
Total per Product Group:                     9999999999 9999999999 9999999999 9999999999 999999999.99 -999999999.99 999999999.99

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Total per Currency:                                                                      999999999.99 -999999999.99 999999999.99
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Revenue Sharing Programs

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

Program name                       Refund
---------------------- -----------------
XXXXXXXXXXXXXXXXXXXXXX -9999999999999.99
XXXXXXXXXXXXXXXXXXXXXX -9999999999999.99
-----------------------------------------
Total per Prod Type:     -9999999999999.99
-----------------------------------------
Total per Currency:      -9999999999999.99
-----------------------------------------
```

2 XML Report Tag Descriptions

The following sections provide specific information on **new** XML Report tags.

2.1 bscReqId

Description This flag shows if Basic Requirements was fulfilled (Y/N), Futures (X).

Format alphanumeric 1

Valid Values	Decodes	Descriptions
Y	-	Yes
N	-	No
X	-	Not applicable

Where used: CB169 MM Fee Refund

2.2 feePckMmAmnt

Description This field contains the monthly rebate per product regarding Package requirement.

Format numeric 11, 2

Where used: CB169 MM Fee Refund

2.3 feeRfqMmAmnt

Description This field contains the monthly rebate per product regarding RFQ requirement.

Format numeric 11, 2

Where used: CB169 MM Fee Refund

2.4 feeRolMmAmnt

Description This field contains the monthly rebate per product regarding the role documented in the field "Fulfillment".

Format numeric 11, 2

Where used: CB169 MM Fee Refund

2.5 feeSprdMmAmnt

Description This field contains the monthly rebate per product regarding Spread requirement.

Format numeric 11, 2

Where used: CB169 MM Fee Refund

2.6 feeSzMmAmnt

Description This field contains the monthly rebate per product regarding Size requirement.

Format numeric 11, 2

Where used: CB169 MM Fee Refund

2.7 liqClsId

Description This field determines the liquidity class of the product (1/2/3), Futures (X).

Format alphanumeric 1

Valid Values	Decodes	Descriptions
1	-	Liquidity Class 1
2	-	Liquidity Class 2
3	-	Liquidity Class 3
X	-	Not applicable

Where used: CB169 MM Fee Refund
CB179 Monthly Rebate Report

2.8 pckReqId

Description This flag shows if Package Requirement was fulfilled (Y/N), Futures (X).

Format alphanumeric 1

Valid Values	Decodes	Descriptions
Y	-	Yes
N	-	No
X	-	Not applicable

Where used: CB169 MM Fee Refund

2.9 rfqRspId

Description This flag shows if RFQ Response was fulfilled (Y/N), Futures (X).

Format alphanumeric 1

Valid Values	Decodes	Descriptions
Y	-	Yes
N	-	No
X	-	Not applicable

Where used: CB169 MM Fee Refund

2.10 sprdQualId

Description This flag shows if Spread Quality was fulfilled (Y/N), Futures (X).

Format alphanumeric 1

Valid Values	Decodes	Descriptions
Y	-	Yes
N	-	No
X	-	Not applicable

Where used: CB169 MM Fee Refund

2.11 sumCurrFeePckMmAmnt

Description This field contains the sum of Package Market Making rebate per currency.

Format numeric 11, 2

Where used: CB169 MM Fee Refund

2.12 sumCurrFeeRfqMmAmnt

Description This field contains the sum of RFQ Market Making rebate per currency.

Format numeric 11, 2

Where used: CB169 MM Fee Refund

2.13 sumCurrFeeRolMmAmnt

Description This field contains the sum of Role Market Making rebate per currency.

Format numeric 11, 2

Where used: CB169 MM Fee Refund

2.14 sumCurrFeeSprdMmAmnt

Description This field contains the sum of Spread Market Making rebate per currency.

Format numeric 11, 2

Where used: CB169 MM Fee Refund

2.15 sumCurrFeeSzMmAmnt

Description This field contains the sum of Size Market Making rebate per currency.

Format numeric 11, 2

Where used: CB169 MM Fee Refund

2.16 sumFeeIndTypFeePckMmAmnt

Description This field contains the sum of Package Market Making rebate per fee type.

Format numeric 11, 2

Where used: CB169 MM Fee Refund

2.17 sumFeeIndTypFeeRfqMmAmnt

Description This field contains the sum of RFQ Market Making rebate per fee type.

Format numeric 11, 2

Where used: CB169 MM Fee Refund

2.18 sumFeeIndTypFeeRolMmAmnt

Description This field contains the sum of Role Market Making rebate per fee type.

Format numeric 11, 2

Where used: CB169 MM Fee Refund

2.19 sumFeeIndTypFeeSprdMmAmnt

Description This field contains the sum of Spread Market Making rebate per fee type.

Format numeric 11, 2

Where used: CB169 MM Fee Refund

2.20 sumFeeIndTypFeeSzMmAmnt

Description This field contains the sum of Size Market Making rebate per fee type.

Format numeric 11, 2

Where used: CB169 MM Fee Refund

2.21 sumProdFeePckMmAmnt

Description This field contains the sum of Package Market Making rebate per product.

Format numeric 11, 2

Where used: CB169 MM Fee Refund

2.22 sumProdFeeRfqMmAmnt

Description This field contains the sum of RFQ Market Making rebate per product.

Format numeric 11, 2

Where used: CB169 MM Fee Refund

2.23 sumProdFeeRolMmAmnt

Description This field contains the sum of Role Market Making rebate per product.

Format numeric 11, 2

Where used: CB169 MM Fee Refund

2.24 sumProdFeeSprdMmAmnt

Description This field contains the sum of Spread Market Making rebate per product.

Format numeric 11, 2

Where used: CB169 MM Fee Refund

2.25 sumProdFeeSzMmAmnt

Description This field contains the sum of Size Market Making rebate per product.

Format numeric 11, 2

Where used: CB169 MM Fee Refund

2.26 szQualId

Description This flag shows if Size Quality was fulfilled (Y/N), Futures (X).

Format alphanumeric 1

Valid Values	Decodes	Descriptions
Y	-	Yes
N	-	No
X	-	Not applicable

Where used: CB169 MM Fee Refund