X-pand into the Future

eurex rundschreiben 089/17

Datum: 16. August 2017
Empfänger: Alle Handelsteilnehmer der Eurex Deutschland und Eurex Zürich sowie Vendoren
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Entgelt-Reports „CB169 MM Fee Refund“ und „CB179 Monthly Rebate Report“: Ergänzung zum „Eurex XML Report Reference Manual“

Verweis auf Eurex-Rundschreiben: 056/17

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Zielgruppe:

- Middle + Backoffice
- IT/System Administration

Anhang:

Ergänzung zum „Eurex XML Report Reference Manual“, August 2017 (nur in Englisch)

Zusammenfassung:

Mit Eurex-Rundschreiben 056/17 haben Eurex Deutschland und Eurex Zürich (zusammen: die Eurex-Börsen) Erweiterungen der monatlichen Entgelt-Reports „CB169 MM Fee Refund“ und „CB179 Monthly Rebate Report“ angekündigt. Die Erweiterungen stehen im Zusammenhang mit der Market-Making- und Pricing-Roadmap 2017. Die detaillierte Dokumentation der Erweiterungen sollte im „Eurex XML Report Reference Manual“ im August 2017 veröffentlicht werden.

Abweichend von dieser Ankündigung wird die Beschreibung der Erweiterungen im „Eurex XML Report Reference Manual“ aus technischen Gründen nicht im August 2017, sondern im November 2017 veröffentlicht. Die Erweiterungen der Reports werden im Oktober 2017 in der Produktion wirksam.

Bitte entnehmen Sie die detaillierte Beschreibung der Erweiterungen, die in den Reports CB169 und CB179 umgesetzt werden, dem Anhang zu diesem Rundschreiben.

Entgelt-Reports „CB169 MM Fee Refund" und „CB179 Monthly Rebate Report": Ergänzung zum „Eurex XML Report Reference Manual"

Mit Eurex-Rundschreiben 056/17 haben Eurex Deutschland und Eurex Zürich (zusammen: die Eurex-Börsen) Erweiterungen der monatlichen Entgelt-Reports „CB169 MM Fee Refund" und „CB179 Monthly Rebate Report" angekündigt. Die Erweiterungen stehen im Zusammenhang mit der Market-Making- und Pricing-Roadmap 2017. Die detaillierte Dokumentation der Erweiterungen sollte im „Eurex XML Report Reference Manual" im August 2017 veröffentlicht werden.

Abweichend von dieser Ankündigung wird die Beschreibung der Erweiterungen aus technischen Gründen nicht im „Eurex XML Report Reference Manual" im August 2017, sondern im November 2017 veröffentlicht. Die Erweiterungen der Reports werden im Oktober 2017 in der Produktion wirksam.

Bitte entnehmen Sie die detaillierte Beschreibung der Erweiterungen, die in den Reports CB169 und CB179 umgesetzt werden, dem Anhang zu diesem Rundschreiben:

1. Neue Werte für das Feld „fulfillId"
2. Neue XML- und Textstruktur sowie neue Felder

1. Neue Werte für das Feld „fulfillId"

Für die Umsetzung der Market-Making- und Pricing-Roadmap 2017 werden für das Feld „fulfillId", welches die Erfüllung der Verpflichtungen des Market Maker anzeigt, zwei neue Werte eingeführt:

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

2. Neue XML- und Textstruktur sowie neue Felder

Die im „Eurex XML Report Reference Manual" vom August 2017 enthaltenen Informationen zu den Entgelt-Reports „CB169 MM Fee Refund" und „CB179 Monthly Rebate Report" umfassen nicht die Erweiterungen.

Die vollständigen XML- und Textstrukturen der Entgelt-Reports CB169 und CB179 sowie die für diese Reports neu eingeführten Felder entnehmen Sie bitte den Ergänzungen zum „Eurex XML Report Reference Manual" im Anhang zu diesem Rundschreiben.

Die Schemadateien, welche im August 2017 zusammen mit dem „Eurex XML Report Reference Manual" veröffentlicht werden, berücksichtigen bereits die Erweiterungen der genannten Entgelt-Reports.

Die Entgelt-Reports CB169 und CB179 mit den neuen Strukturen werden am 15. September 2017 zu Testzwecken aus der Simulationsumgebung und erstmalig für Oktober 2017 aus der Produktionsumgebung zur Verfügung gestellt.

Sollten Sie Fragen haben oder weitere Informationen bezüglich der Entgelt-Reports benötigen, wenden Sie sich bitte an das Team von Client Maintenance Trading & Clearing unter Telefon +49-69-211-1 33 88 oder per E-Mail an: 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