X-pand into the Future

eurex circular 144/17

Date: 13 December 2017
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
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Fee report "CB169 MM Fee Refund": Description of extension regarding the Stress Presence Building Block

Related Eurex circular: 107/17

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Content may be most important for:

- Middle + Backoffice
- IT/System Administration

Attachments:

1. Supplement to the Eurex XML Report Reference Manual, December 2017
2. Schema files

With Eurex circular 107/17, Eurex Deutschland and Eurex Zürich (collectively: the Eurex Exchanges) announced the introduction of rebates for the Stress Presence Building Block within Eurex' Liquidity Provider Framework. The introduction of rebates for liquidity provisioning for the Stress Presence Building Block results in enhancements to the monthly fee report CB169 MM Fee Refund which will become effective in production as of **January 2018**.

The fee report CB169 will be enhanced by new fields in order to separately display information on Liquidity Provider rebates for the Stress Presence Building Block. A detailed documentation of the extension to the CB169 report as well as the necessary schema files are attached to this circular and will be published in the "Eurex XML Report Reference Manual" in February 2018 (simulation).

On 15 December 2017, sample reports with fictitious values from the simulation environment will be made available for download in the Common Report Engine.

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
strePresId	o	StP
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)
feeStrsMmAmnt	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)
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)
sumProdFeeStrsMmAmnt	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)
sumCurrFeeStrsMmAmnt	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 SzQ RFQ StP LiC Ac Account Name
----- ----- ---- ---- ---- ----------- --- --- --- --- --- --- --- --- -- ------------------------------------
XXXXX XXXXX XXXX  XXX XXXX XXXXXX        X   X   X   X   X   X   X   X XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


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
```

2 XML Report Tag Descriptions

2.1 feeStrsMmAmnt

Description This field contains the monthly rebate per product regarding Stress Presence.

Format numeric 11, 2

Where used: CB169 MM Fee Refund

2.2 strePresId

Description This flag shows if Stress Presence 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

2.3 sumCurrFeeStrsMmAmnt

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

Format numeric 11, 2

Where used: CB169 MM Fee Refund

2.4 sumFeeIndTypFeeStrsMmAmnt

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

Format numeric 11, 2

Where used: CB169 MM Fee Refund

2.5 sumProdFeeStrsMmAmnt

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

Format numeric 11, 2

Where used: CB169 MM Fee Refund