Anhang zu Eurex-Rundschreiben 027/21 (Nur in Englisch)

Further technical details

Non-key fields

The following fields remain as non- key fields with the system releases in November 2021:

- Expiration Date
- Contract Month
- Contract Year
- Flexible Product ID

In addition to these fields, new non-key fields will be introduced:

- Contract Frequency
- Final Settlement Price Date
- Contract ID
- Contract Mnemonic

Contract Frequency describes whether a contract is a daily, weekly, monthly or flex contract. Final Settlement Price Date provides information on the date when the final settlement price is provided and might differ from the Expiration Date.
Contract ID is a numerical ID already provided by T7.
The Contract Mnemonic is a string showing all key fields.

New contract attributes provided by the trading layer

The following contract specific reference data attributes are newly introduced. The new contract attributes are provided via the T7 Reference Data Interface ("T7 RDI"), the T7 Reference Data File ("T7 RDF") and the corresponding T7 market data interfaces MDI / EMDI / EOBI.

The SimpleInstrumentDescriptorGroup in the contract reference data model of T7 is enhanced on simple instrument (contract) level in the following way:

Attribute	Status	Description
contractDisplayInstruction	new	Specifies how the contract name is generated and gives an indication to front-end applications what kind of contract it is and how to name it
displayDay	new	provides information on day used for contract name
displayMonth	new	provides information on month used for contract name

displayWeek	new	provides information on week used for contract name
displayYear	new	provides information on year used for contract name
displayQuarter	new	provides information on quarter used for contract name
displaySeason	new	provides information on season used for contract name
contractIdentificationEligibility	new	defines the least granularity with which a contract based on the Contract Generation Cycle can be identified
contractCycleType	already existing	Indicates the expiration cycle the corresponding contract belongs to or that the contract contains an expiration date provided by a trader (flexible contract)
isPrimary	new	defines if a contract based on this contract generation cycle is Primary contract or not
contractWeek	removed	is replaced by displayWeek and displayYear
contractWeekYear	removed	is replaced by displayWeek and displayYear
contractQuarter	removed	is replaced by displayQuarter
displayName	new	defines a string containing the name of the contract recommended for GUI display

The set of display attributes (displayYear, displayMonth, …) mentioned in the table above contains information about the composition of the contract naming outlined as a result in the attribute displayName.

With the help of the unique contractID, all contract attributes belonging to a specific contract can be identified. This also applies to the contract attributes included to the contract key mentioned above. The contract attributes including contract date defining the contract key are already supported by the contract reference data model of T7.

Transparency enabler files ("TE" files)

The following TE files will be extended with new attributes for contract date and contract type:

- "Theoretical_Prices_and_Instrument_Configuration" file
- "Settlement_Prices" file
- "Settlement Prices for Cash Flow" file

In addition, please be informed that the following member reports contain information on a contract level and will be reviewed to ensure correct representation of newly introduced contracts:

- CP005
- CP007
- CP010

- CP020
- CP044

Clients making use of Margin Calculator or Cloud Portfolio Margining Estimate will need to keep the updated templates for upload of position data in mind: The files will also be updated to reflect the contract date.

Affected reports

With the change initiated by Eurex in the contract key definition, next to changes in GUI and FIXML, the following reports will be affected:

RPTCA752 Capital Adjustment Positions Overview
RPTCB012 Account Statement
RPTCB165 Eurex Fee Statement
RPTCB167 Late Closing Fees
RPTCB702 Cash Settled Contracts Overview
RPTCB715 Average Pricing
RPTCB730 Position Transfer Summary
RPTCB731 Settling Futures Positions Overview
RPTCB741 KRX Position Information
RPTCB750 Give-Up Trades Overview
RPTCB751 Take-Up Trades Overview
RPTCE038 Deliverable Bonds
RPTCE710 Contract Expiration
RPTCE735 Expired Series Information
RPTCE750 Expiration Payment-vs-Payment Overview
RPTCE770 Exercise And Assign Overview
RPTCE771 OptOn Fut ExerAssign Overview
RPTCE775 Notification/Allocation Information
RPTCE780 Exercise Abandon Daily Maintenance Overview
RPTCI012 Account Statement - Intraday
RPTTA711 All Active/Inactive Series Report
RPTTT750 Clearing Four Eye Principle

Further technical details and specifications will be provided via separate communication going forward