

Eurex

XML Reports Reference Manual - Modification Notes

Version 3.1.3

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1 Introduction

1.1 Purpose of this Document

This document provides an overview of the enhancements to the Eurex XML Reports that become effective with the introduction of XML Report Reference Manual 3.1.3 as compared to the current version, XML Report Reference Manual 3.1.2.

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 XML Report Reference Manual for details.

The XML Report documentation will be published as “Eurex XML Reports - Reference Manual” together with the “Eurex XML Reports - XML Schema Files” on the Eurex website http://www.eurexchange.com

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 cb123KeyGrp1.	cb123KeyGrp1 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 cb123KeyGrp1.	cb123KeyGrp1 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 XML Report Layouts

2.1 New Reports

None

2.2 Modified Reports

2.2.1 TE930 Dailiy TradeStatistics

1) Adjusted Receiver in 3.5.	Replace ALL MEMBER by PUBLIC

2.2.2 CB235 Dailiy Security Collateral Fee Statement

1) XML Description Changed.			
Old	The report provides information about the Clearing Member and his clearing currency, the collateral pool and per collateral pool: the margin requirement in trading currency and clearing currency, cash collaterall in eligible currency and clearing currency, applied exchange rates, the total margin requirement in clearing currency, the total cash collateral in clearing currency, the amount to be charged in clearing currency, the security collateral fee in clearing currency. Additionally the total security collateral fee per CM month to date is displayed. The report is available for EUREX/ECAG Members.		
new	The daily security collateral fee statement reports the daily security collateral fee per collateral pool. Additionally the accumulated security collateral fee month to date is reported per Clearing Member. The report is available for EUREX/ECAG Members.		
Replace field	Old mgnAdjtReqrAmntClear mgnReqrFeeCalcMinusCashColl	New reqrAmntClear reqrFeeCalcMinusCashColl	Group cb235Rec cb235Rec

2.2.3 CB320 Dailiy Clearing Fees - Equities

1) Add field	Field versNo	Group cb320KeyGrp13

2.2.4 RD115 User Profile Status

1)	Field	Group
Add field	delProtected	rd115Grp3

2.2.5 RD125 User Transaction Size Limit Status

1)	Field	Group
Add field	maxTESQty	rd125Rec
	effMaxTESQty	rd125Rec

2.2.6 TE545 Daily TES Maintenance

Replace field	Old	New	Group
	cpnRat	couponRat	efpfReferenceGrp
	cpnFreq	couponFrq	efpfReferenceGrp
	cshBsktRefId	cashBsktRefId	efpiReferenceGrp
	cpnFreq	couponFrq	efsReferenceGRp
	fixRat	fixedRat	efsReferenceGRp
	cpnVarRef	couponVarRef	efsReferenceGRp
	cpnVarOfs	couponVarOfs	efsReferenceGRp

2.3 Deleted Reports

None

3 Changes to Data Fields

In the case of a large number of fields, the description of the field has been improved but nothing else has been modified. Please refer to the XML Report Reference Manual, section 6, for details.

3.1 New Fields

3.1.1 cashBsktRefId

1) Description of the field.	The field contains the textual specification for the cash basket reference ID, which is a unique reference ID of the equity cash basket linked to the transaction.
2) Format.	alphanumeric 32
3) Where used	TE545 Daily TES Maintenance

3.1.2 couponFrq

1) Description of the field.	This field contains the textual specification for the coupon frequency, which is the number ofinterest payments (coupon) made annually.
2) Format.	alphanumeric 32
3) Where used	TE545 Daily TES Maintenance

3.1.3 couponRat

1) Description of the field.	This field contains the textual specification for the coupon rate, which is the yearly rate of interest a bond receives on its face value.
2) Format.	alphanumeric 32
3) Where used	TE545 Daily TES Maintenance

3.1.4 couponVarOfs

1) Description of the field.	This field contains the textual specification for the variable offset rate, which is expressed as +/- n basis points (reference rate). It is applicable for EFS transactions only.
2) Format.	alphanumeric 32
3) Where used	TE545 Daily TES Maintenance

3.1.5 couponVarRef

1) Description of the field.	This field contains the textual specification for the reference rate, which is used as the variable rate for the swap. It is applicable for EFS transactions only.
2) Format.	alphanumeric 32
3) Where used	TE545 Daily TES Maintenance

3.1.6 delProtected

1) Description of the field.	This field contains information whether a user is protected from deletion by the business unit service administrator.		
2) Format.	alphanumeric 32		
3) Where used	RD115 User Profile Status		
4) Valid Values	Valid Values 0 1	Decodes F T	Descriptions False True

3.1.7 effMaxTESQty

1) Description of the field.	This field contains the effective maximum quantity of a TES trade, which is allowed to the trader in the given product..
2) Format.	numeric 9
3) Where used	RD125 User Transaction Size Limit Status

3.1.8 fixedRat

1) Description of the field.	This field contains the textual specification for the rate of interest applicable on the fixed leg of the swap/exchange trade.
2) Format.	alphanumeric 32
3) Where used	TE545 Daily TES Maintenance

3.1.9 reqrAmntClear

1) Description of the field.	This field contains the margin requirement of a clearing member in clearing member currency.
2) Format.	numeric 14, 2
3) Where used	CB235 Daily Security Collateral Fee Statement

3.1.10 reqrFeeCalcMinusCashColl

1) Description of the field.	This field contains the requirement for fee calculation minus cash collateral amount.
2) Format.	numeric 14,2
3) Where used	CB235 Daily Security Collateral Fee Statement

3.1.11 versNo

1) Description of the field.	This field contains the version number for order modification.
2) Format.	numeric 5
3) Where used	CB320 Daily Clearing Fees - Equities

3.2 Modified Fields

none

3.3 Deleted Fields

3.3.1 mgnAdjtReqrAmntClear

1) Modification	Field replaced by reqrAmntClear in CB235

3.3.2 mgnReqrFeeCalcMinusCashColl

1) Modification	Field replaced by reqrFeeCalcMinusCashColl in CB235