Eurex Clearing XML Reports – Modification Notes

Version 8.0.1

Date: 12.07.2021

products (PRIIPs) under Regulation (EU) No 1286/2014 on key information documents for packaged retail and insurance-based investment products (PRIIPs Regulation), and provides key information documents (KIDs) covering PRIIPs traded on Eurex Deutschland on its website under the following link: https://www.eurex.com/ex-en/rules-regs/priips-kids.

In addition, according to Art. 14(1) PRIIPs Regulation the person advising on, or selling, a PRIIP shall provide the KID to retail investors free of charge.

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1   Introduction

1.1   Purpose of this Document

This document provides an overview of the enhancements to the Eurex Clearing XML Reports that become effective with the introduction of Eurex Clearing XML Reports – Reference Manual **V 8.0.0**.

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 Eurex Clearing XML Reports – Reference Manual for details.

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

The above mention changes will be reflected in the "Eurex Clearing XML Reports - Reference Manual" in the next available version.

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 cb012KeyGrp1.	cb012KeyGrp1
	prodTypId m ProdType
	prodId m Prod
	prodExchAff o (XML only)
	ticSiz m Tick Size

Updated code is provided in context, changes are marked in yellow background.

ProdExchAff has been added in the cb012KeyGrp1.	cb012KeyGrp1
	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 cb012KeyGrp1.	cb012KeyGrp1
	prodTypId m ProdType
	prodId m Prod
	prodExchAff o (XML only)
	ticSiz m Tick Size

Where necessary, detailed changes are additionally *set in italics*.

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2   Changes in Report Layouts

2.1   Modified Reports

2.1.1   Report Name

SN	Report Id	Old Name	New Name
1	CB320	~~Daily Clearing Fees - Equities~~	Daily Clearing Fees - EUREX and FSE

2.1.2   Description update

SN	Report Id	Description Change
1	CB225	The Daily Eurex Fines report shows ~~daily fines (LDF) and Interest of delay (IoD) per trade~~ Late Delivery Fines for EUREX ETD Bonds, Late Delivery Fine SSR, Late Delivery Fine for Dividends over Record Date. The report is available for EUREX/ECAG Members.
2	CB315	The Daily Clearing Fees report ~~for~~ - Repo provides daily Clearing Fees for Eurex Repo ~~and Securities Lending~~ per Clearing and Trading Member. The report is available for EUREX/ECAG Members.
3	CB320	~~The Daily Clearing Fees report details the following CCP clearing fee components on a daily basis:~~ ~~1. General clearing fee per executed order~~ ~~2. External delivery management fee per aggregated surplus per SNU before shaping~~ The Daily Clearing Fees - EUREX and FSE report shows Clearing Fees for FSE and EUREX ETD. Also Service Fees for FSE and EUREX ETD based on Transactions/Net positions are reported. The report is available for EUREX/ECAG Members.
4	CB325	~~This report contains all kind of daily service fees, as well as:~~ ~~1. Net delivery management provision fee~~ ~~2. Gross delivery management provision fee~~ The Daily Service Fees report shows daily and monthly service fees. Also Buy-In Fees, Penalties, other special ECAG service fees, manual fee adjustments, settlement fees are reported. The report is available for EUREX/ECAG Members.
5	CB350	The Monthly Fee Statement report provides two types of information: 1. Fee and fine components that are only charged on a monthly basis. 2. Aggregated information of fee and fine components that are charged on a daily basis. The report is available for EUREX/ECAG Members.
6	CB702	This C7 report shows the cash settled index options on the exercise / assignment day~~, detailing the profits and losses produced by these contracts.~~ as well as the cash settlements resulting from exercise/assignment of stock options. ~~The cash settlement amount of the net position is calculated by evaluating the strike prices for exercised options against the final settlement price. The individual results are added for each currency, per contract, product and account.~~ ~~Other cash settled products are no longer included.~~ For options on index the cash settlement amount of the net position is calculated by evaluating the strike prices for exercised options against the final settlement price. The individual results are added for each currency, per contract, product and account. For cash settled stock options the cash settlement of the deliverable position is calculated by multiplying the difference of strike price and underlying close price by the number of underlying shares. Detailed security related information about the corresponding delivery is reported in CE770 report. The report may contain cash settlements resulting from exercise/assignment of a basket created due to a spinoff.

			The report is available in xml- and csv-format. In addition the report contains information on flexible contracts. The report is available for EUREX/ECAG Members and EEX/ECC Members.
7	CE038		This report details the calculation of conversion factors and invoice amounts for deliverable bonds. Clearing members can select the bonds shown in this report for delivery. It contains information on the deliverable bonds of all traded bond futures contracts. It presents the data for the calculation of conversion factor and invoice amount. Settlement price and invoice amount are only displayed for deliverable securities expiring this month. This report is produced when a contract expires and another contract month is listed. The report is available in xml- and csv-format. The report is available for EUREX/ECAG Members and EEX/ECC Members.
8	TT750		This C7 report will be used to trace changes of each four-eye principle request of all users. For every four-eye principle action it will be checked whether the user has the right to initiate that action and also whether he/she requires approval from other user. It is arranged by clearing member and exchange member. The report is available in xml- and csv-format. The report is available for EUREX/ECAG Members and EEX/ECC Members.

2.1.3 XML Report Structure update for reports

	SN	Report Id	XML Structure change

Added, *changed* and deleted fields.	1	CA752	ca752
			  rptHdr
			    exchNam m
			    envText m
			    rptCod m
			    rptNam m
			    rptFlexKey o
			    membId o
			    membLglNam o
			    rptPrntEffDat m
			    rptPrntEffTim o
			    rptPrntRunDat m
			  ca752Grp (0 ... variable times)
			    ca752KeyGrp
			      membClgIdCod m Clearing Member
			    ca752Grp1 (1 ... variable times)
			      ca752KeyGrp1
			        membExchIdCod m Exchange Member
			      ca752Grp2 (1 ... variable times)
			        ca752KeyGrp2
			          undrIdCod m UnderlyingSecurityId
			          undrIdLngNam m
			        secuRFac m R-Factor
			        ca752Grp3 (1 ... variable times)
			          ca752KeyGrp3
			            currTypCod m Product Currency
			            accountName m Account
			            prodId m Product
			          ca752Grp4 (1 ... variable times)
			            positionId m Position ID
			             currSetlmtPrc_1 o
			             equalPmt o Equalization Payment
			             valDate o Value Date
			             ca752Rec (1 ... variable times)
			              bfrAfrDec m

			cntrIdGrpSC7 (0 ... 1 times)
			   cntrClasCod o
			   prodId m
			   cntrDtlGrpC7
			     cntrExpMthDat o
			     cntrExpYrDat o
			     cntrExpDat o
			     cntrExercisePrice o
			     flxCntrSynProdId o
			     cntrVersNo o
			     exerStylTyp o
			     settlTyp o
			  trdUnt o TradingUnit
			  packageId o Unique Id for baskets
			  posnLng m PosnLng
			  posnSht m PosnSht

Added, *changed* and deleted fields.	2	CB225	cb225
			  rptHdr
			    exchNam m
			    envText m
			    rptCod m
			    rptNam m
			    rptFlexKey o
			    membId o
			    membLglNam o
			    rptPrntEffDat m
			    rptPrntEffTim o
			    rptPrntRunDat m
			  cb225Grp (0 ... variable times)
			    cb225KeyGrp
			     membClgIdCod m ==CLEARING MEMBER==
			    cb225Grp1 (1 ... variable times)
			     cb225KeyGrp1
			      settlLocat m ==SETTLEMENT LOCATION==
			     cb225Grp2 (1 ... variable times)
			      cb225KeyGrp2
			       settlAcct m ==SETTLEMENT ACCOUNT==
			      cb225Grp3 (1 ... variable times)
			       cb225KeyGrp3
			        trdMemb m ==TRADING MEMBER==
			       cb225Grp4 (1 ... variable times)
			        cb225KeyGrp4
			         settlInst m ==SETTLEMENT INSTITUTION==
			        cb225Grp5 (1 ... variable times)
			         cb225KeyGrp5
			          currTypCod m ==CURRENCY==
			         cb225Grp6 (1 ... variable times)
			          cb225KeyGrp6
			           feeIndTyp m ==FEE TYPE==
			          cb225Grp7 (1 ... variable times)
			           cb225KeyGrp7
			            trdDat m TRADE DATE
			           cb225Grp8 (1 ... variable times)
			            cb225KeyGrp8
			             billTyp m ==BILL==
			            cb225Rec (1 ... variable times)
			             instTypCod o ~~Instrument Type~~ (XML only)
			             trdLoc o ~~Trade Loc~~ TRDLOC
			             isinCod o ISIN
			             acctTypGrp o ~~Account Type~~ AT
			             trdIdNo o ~~Trade Number~~ TRADE NO
			             numOfDaysLt o ~~No. D/L~~ NO. D/LCCP
			             numOfDaysLtTot o ~~Total No. D/L~~ TOTNO. D/L
			             ~~trdLatQty o Quantity Late~~

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			~~settlLatAmnt o Settlement Amount Late~~
			numOfBdDaysLtScs o NO. BD/LSCS
			numOfCdDaysLtScs o NO. CD/LSCS
			delvId o DELIVERY ID
			amntDbt o `AMOUNT DEBIT`
			amntCrd o `AMOUNT CREDIT`
			cntrSettlDat o (XML only)
			netPosId o NET POSITION ID
			netDivAmnt o DIVIDEND AMOUNT
			recDat o (XML only)
			settlQntSettled o SETTL QNT/SETTLED
			settlQnt o SETTLEMENT QUANTITY
			settlQntRemain o SETTL QNT/REMAINING
			settlAmntSettled o SETTL AMNT/SETTLED
			settlAmnt o SETTLEMENT AMOUNT
			settlAmntRemain o SETTL AMNT/REMAINING
			custTyp o (XML only)
			custTypFlg o (XML only)
			netDivAmntCur o (XML only)
			 sumFeeIndTypDbt m TOTAL
			 sumFeeIndTypCrd m TOTAL
			sumClgSetlmtInstBillFeeGrp
			 sumClgSetlmtInstBillFeeRec (0 ... variable times)
			  settlInst m (XML only)
			  billTyp m
			  currTypCod m
			  sumClgSetlmtInstAmnt m
			sumMembTrdBillFeeGrp
			 sumMembTrdBillFeeRec (0 ... variable times)
			  trdMemb m TOTAL CURRENT DAY TRADING
			MEMBER (EUR)
			  billTyp m
			  currTypCod m
			  sumTrdMembAmnt m
			sumMembClgBillFeeGrp
			 sumMembClgBillFeeRec (0 ... variable times)
			  billTyp m TOTAL CURRENT DAY CLEARING MEMBER
			(EUR)
			  currTypCod m
			  sumClgAmnt m

Added,
`changed`
and
deleted
fields.
	3	CB315	cb315
			 rptHdr
			  exchNam m
			  envText m
			  rptCod m
			  rptNam m
			  rptFlexKey o
			  membId o
			  membLglNam o
			  rptPrntEffDat m
			  rptPrntEffTim o
			  rptPrntRunDat m
			 cb315Grp (0 ... variable times)
			  cb315KeyGrp
			   membClgIdCod m `CLEARING MEMBER`
			  cb315Grp1 (1 ... variable times)
			   cb315KeyGrp1
			    settlLocat m `SETTLEMENT LOCATION`
			   cb315Grp2 (1 ... variable times)
			    cb315KeyGrp2
			     settlAcct m `SETTLEMENT ACCOUNT`
			    cb315Grp3 (1 ... variable times)
			     cb315KeyGrp3
			      trdMemb m `TRADING MEMBER`

			cb315Grp4 (1 ... variable times)
			  cb315KeyGrp4
			    settlInst m <mark>SETTLEMENT INSTITUTION</mark>
			  cb315Grp5 (1 ... variable times)
			    cb315KeyGrp5
			      currTypCod m CURRENCY
			    cb315Grp6 (1 ... variable times)
			      cb315KeyGrp6
			        feeTypNam m <mark>FEE TYPE</mark>
			      cb315Grp7 (1 ... variable times)
			        cb315KeyGrp7
			          trdDat m <mark>TRADE DATE</mark>
			        cb315Grp8 (1 ... variable times)
			          cb315KeyGrp8
			            isinCod m ISIN
			          cb315Grp9 (1 ... variable times)
			            cb315KeyGrp9
			              trdTyp m T
			            cb315Grp10 (1 ... variable times)
			              cb315KeyGrp10
			                trdLoc m TRAD LOC
			              cb315Grp11 (1 ... variable times)
			                cb315KeyGrp11
			                  acctTypCod m AT
			                cb315Grp12 (1 ... variable times)
			                  cb315KeyGrp12
			                    instTypCod m <mark>INSTR TYPE</mark>
			                  cb315Grp13 (1 ... variable times)
			                    cb315KeyGrp13
			                      cntrTypCod m <mark>CONTR TYPE</mark>
			                  cb315Rec (1 ... variable times)
			                    trdNo o <mark>TRAD NO</mark>
			                    legNo o <mark>LEG</mark>
			                    nomQty o <mark>NOMINAL AMOUNT</mark>
			                    dayNo o <mark>NO DAYS</mark>
			                    setlAmnt o <mark>SETTLEMENT AMOUNT</mark>
			                    fee o FEE FIX
			                    feeVar o FEE VARIABLE
			                    feeTotal o <mark>FEE TOTAL</mark>
			        sumFeeTotalAmnt
			          sumAggQty o <mark>(XML only)</mark>
			          sumNomQty o
			          sumSetlAmnt o
			          sumFee o
			          sumFeeVar o
			          sumFeeTotal o
			      sumSetlmtAcctAmnt m <mark>DAILY TOTAL PER CM/SA</mark>
			    sumClgSetlmtInstFeeGrp
			      sumClgSetlmtInstFeeRec (0 ... variable times)
			        settlInst m <mark>DAILY TOTAL PER CM/SI</mark>
			        currTypCod m
			        sumClgSetlmtInstAmnt m
			  sumMembTrdFeeGrp
			    sumMembTrdFeeRec (0 ... variable times)
			      trdMemb m <mark>DAILY TOTAL PER CM/TM</mark>
			      currTypCod m
			      sumTrdMembAmnt m
			  sumMembClgFeeGrp
			    sumMembClgFeeRec (0 ... variable times)
			      currTypCod m <mark>DAILY TOTAL PER CM</mark>
			      sumClgAmnt m

Added, *changed*	4	CB320	cb320
			  rptHdr
			    exchNam m

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and deleted fields.				

```
                        envText                m
                        rptCod                 m
                        rptNam                 m
                        rptFlexKey               o
                        membId                   o
                        membLglNam                 o
                        rptPrntEffDat          m
                        rptPrntEffTim            o
                        rptPrntRunDat            m
                    cb320Grp  (0 ... variable times)
                      cb320KeyGrp
                        membClgIdCod               m    CLEARING MEMBER
                      cb320Grp1  (1 ... variable times)
                        cb320KeyGrp1
                          settlLocat         m    SETTLEMENT LOCATION
                        cb320Grp2  (1 ... variable times)
                          cb320KeyGrp2
                            settlAcct          m    SETTLEMENT ACCOUNT
                          cb320Grp3  (1 ... variable times)
                            cb320KeyGrp3
                              trdMemb          m    TRADING MEMBER
                            cb320Grp4  (1 ... variable times)
                              cb320KeyGrp4
                                settlInst      m    SETTLEMENT INSTITUTION
                              cb320Grp5  (1 ... variable times)
                                cb320KeyGrp5
                                  currTypCod     m    CURRENCY
                                cb320Grp6  (1 ... variable times)
                                  cb320KeyGrp6
                                    feeTypNam   m    FEE TYPE
                                  cb320Grp7  (1 ... variable times)
                                    cb320KeyGrp7
                                      trdDat   m    TRADE DATE
                                    cb320Grp8  (1 ... variable times)
                                      cb320KeyGrp8
                                        isinCod m   ISIN
                                      cb320Grp9  (1 ... variable times)
                                        cb320KeyGrp9
                                          trdTyp m   T
                                        cb320Grp10  (1 ... variable times)
                                          cb320KeyGrp10
                                            trdLoc m   TLOC
                                          cb320Grp11  (1 ... variable times)
                                            cb320KeyGrp11
                                              acctTypGrpX m   AT
                                              acctTyp36Grp m  POSITION ACCOUNT (XML
only)
                                            cb320Grp12  (1 ... variable times)
                                              cb320KeyGrp12
                                                servMod m   M
                                              cb320Grp13  (1 ... variable times)
                                                cb320KeyGrp13
                                                  ref m    REFERENCE
                                                  versNo o   VRSNO
                                                cb320Rec  (1 ... variable times)
                                                  settlCurr o   SCUR
                                                  aggQty o   AGGQTY  AGGREGATED
QUANTITY
                                                  nomQty o   NOMINAL/QUANTITY
                                                  setlAmnt o   SETTLEMENT AMOUNT
                                                  fee o   FEE FLOOR/FIXED
                                                  feeVar o   FEE VARIABLE
                                                  feeTotal o   FEE TOTAL
                                                  ordNoT7 o    (XML only)
                                                  netPosId o   NET POSITION ID
```

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```
                                        setlAmntScs o     (XML only)
                                        ecbExchRat o    EXCHANGE RATE
                                        procesMeth o    PRCMTH
                                        custTyp o     (XML only)
                                        custTypFlg o     (XML only)
                                        buyCod o    B/S
                                        cntrSettlDat o     (XML only)
                                        actSettlDat o     (XML only)
                                        noDaysLt o     (XML only)
                                        scsCcpId o     (XML only)
                             sumFeeTotalAmnt
                                  sumAggQty o    ~~Sum Aggregation Quantity~~  TOTAL
                                  sumNomQty o    ~~Sum Nominal/Quantity~~
                                  sumSetlAmnt o    ~~Sum Settlement Amount~~
                                  sumFee   o      ~~Sum Fee floor/fixed~~
                                  sumFeeVar o     ~~Sum Fee variable~~
                                  sumFeeTotal o    ~~Sum Fee Total~~
                        sumSetlmtAcctAmnt            o    (XML only)
                   sumClgSetlmtInstFeeGrp
                        sumClgSetlmtInstFeeRec  (0 ... variable times)
                           settlInst                m   DAILY TOTAL PER CM/SI
                           currTypCod               m
                           sumClgSetlmtInstAmnt         m
                   sumMembTrdFeeGrp
                        sumMembTrdFeeRec  (0 ... variable times)
                           trdMemb                 m   DAILY TOTAL PER CM/TM
                           currTypCod              m
                           sumTrdMembAmnt              m
                   sumMembClgFeeGrp
                        sumMembClgFeeRec  (0 ... variable times)
                           currTypCod              m   DAILY TOTAL PER CM
                           sumClgAmnt                  m
```
```
Added, changed and deleted fields.   |  5  | CB325 |  cb325
                                                      rptHdr
                                                         exchNam                      m
                                                         envText                      m
                                                         rptCod                       m
                                                         rptNam                       m
                                                         rptFlexKey                   o
                                                         membId                       o
                                                         membLglNam                     o
                                                         rptPrntEffDat                m
                                                         rptPrntEffTim                o
                                                         rptPrntRunDat                 m
                                                      cb325Grp  (0 ... variable times)
                                                         cb325KeyGrp
                                                            membClgIdCod                 m   CLEARING MEMBER
                                                         cb325Grp1  (1 ... variable times)
                                                            cb325KeyGrp1
                                                               billDat                m   BILLING DATE
                                                            cb325Grp2  (1 ... variable times)
                                                               cb325KeyGrp2
                                                                  settlLocat           m   SETTLEMENT LOCATION
                                                               cb325Grp3  (1 ... variable times)
                                                                  cb325KeyGrp3
                                                                     settlAcct         m   SETTLEMENT ACCOUNT
                                                                  cb325Grp4  (1 ... variable times)
                                                                     cb325KeyGrp4
                                                                        trdMemb       m   TRADING MEMBER
                                                                     cb325Grp5  (1 ... variable times)
                                                                        cb325KeyGrp5
                                                                           settlInst    m   SETTLEMENT INSTITUTION
                                                                        cb325Grp6  (1 ... variable times)
                                                                           cb325KeyGrp6
```

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<table>
<tr><td colspan="4">

```
                                              currTypCod   m   CURRENCY
                                        cb325Grp7  (1 ... variable times)
                                          cb325KeyGrp7
                                            isinCod  m    ISIN
                                          cb325Grp8  (1 ... variable times)
                                            cb325KeyGrp8
                                              trdLoc m    TRADING LOCATION
                                            cb325Grp9  (1 ... variable times)
                                              cb325KeyGrp9
                                                acctTypCod m    ACCOUNT TYPE
                                              cb325Grp10  (1 ... variable times)
                                                cb325KeyGrp10
                                                  servMod m    SERVICE MODEL
                                                cb325Grp11  (1 ... variable times)
                                                  cb325KeyGrp11
                                                    servTyp m    Service Type  (XML only)
                                                  cb325Rec  (1 ... variable times)
                                                    settlCurr o    Settlement Currency  SCUR
                                                    servNam o    SERVICE
                                                    addInfo o    ADDITIONAL INFO
                                                    servQty o    QUANTITY
                                                    servVol o    SETTLEMENT AMOUNT
                                                    fee o    FEE FIXED
                                                    feeVar o    FEE VARIABLE
                                                    feeTotal o    FEE TOTAL
                                                    custTyp o    CUST TYP
                                                    delvId o    DELIVERY ID
                                                    netPosId o    NET POSITION ID
                                                    scsCcpId o    SCS/CCP
                                                    instrTypSec o    INSTTYP
                                                    procesMeth o    PRCMTH
                                                  sumFeeTotalAmnt  (1 ... variable times)
                                                    sumAggQty o    Sum Aggregation Quantity  TOTAL
                                                    sumNomQty o    Sum Nominal/Quantity
                                                    sumSetlAmnt o    Sum Settlement Amount
                                                    sumFee o    Sum Fee floor/fixed
                                                    sumFeeVar o    Sum Fee variable
                                                    sumFeeTotal o    Sum Fee Total
                                          sumSetlmtAcctAmnt      o    Total daily clearing fee/settlmtAcct  (XML
only)
                                  sumClgSetlmtInstFeeGrp  (1 ... variable times)
                                    sumClgSetlmtInstFeeRec  (0 ... variable times)
                                      settlInst          m    DAILY TOTAL PER CM/SI
                                      currTypCod          m
                                      sumClgSetlmtInstAmnt      m
                                  sumMembTrdFeeGrp  (1 ... variable times)
                                    sumMembTrdFeeRec  (0 ... variable times)
                                      trdMemb          m    DAILY TOTAL PER CM/TM
                                      currTypCod          m
                                      sumTrdMembAmnt          m
                                  sumMembClgFeeGrp  (1 ... variable times)
                                    sumMembClgFeeRec  (0 ... variable times)
                                      currTypCod          m    DAILY TOTAL PER CM
                                      sumClgAmnt          m
```

</td></tr>
<tr>
<td>Added, *changed* and deleted fields</td>
<td>6</td>
<td>CB350</td>
<td>

```
cb350
  rptHdr
    exchNam              m
    envText            m
    rptCod            m
    rptNam            m
    rptFlexKey          o
    membId          o
    membLglNam              o
    rptPrntEffDat          m
```

</td>
</tr>
</table>

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```
                              rptPrntEffTim                    o
                              rptPrntRunDat                        m
                          cb350Grp  (0 ... variable times)
                            cb350KeyGrp
                              membClgIdCod                    o    CLEARING MEMBER
                            cb350Grp1  (1 ... variable times)
                              cb350KeyGrp1
                                billMonth                   o    BILLING MONTH
                              cb350Grp2  (1 ... variable times)
                                cb350KeyGrp2
                                  settlLocat                o    SETTLEMENT LOCATION
                                cb350Grp3  (1 ... variable times)
                                  cb350KeyGrp3
                                    settlAcct          o    SETTLEMENT ACCOUNT
                                  cb350Grp4  (1 ... variable times)
                                    cb350KeyGrp4
                                      settlInst        o    SETTLEMENT INSTITUTION
                                    cb350Grp5  (1 ... variable times)
                                      cb350KeyGrp5
                                        trdMemb         o    TRADING MEMBER
                                      cb350Grp6  (1 ... variable times)
                                        cb350KeyGrp6
                                          currTypCod   o   FEE CURRENCY
                                        cb350Grp7  (1 ... variable times)
                                          cb350KeyGrp7
                                            feeGrp   o    Name of the Fee Group
                                          cb350Grp8  (1 ... variable times)
                                            cb350KeyGrp8
                                              servGrp o    Name of the Service Group
                                            cb350Rec  (1 ... variable times)
                                              settlCurr m    Settlement Currency
                                              servNam o   Name of the Service SERVICE
                                              trdId o    Trader Id TRADER
                                              servVol o   Volume of usage of the service  QUANTITY
                                              feeVol o    Quantity FEE VOLUME
                                              settlAmnt o   SETTLEMENT AMOUNT
                                              feeTotal o    FEE TOTAL/DISCOUNT
                                              scsCcpId o    (XML only)
                                          sumServGrp o    Sum Service Group
                                        sumFeeGrpServGrp o    Sum Fee Group Service Group
                                  sumSetlmtAcctAmnt          o   Total monthly clearing fee/settlmtAcct
(XML only)
                          sumClgSetlmtInstFeeGrp  (1 ... variable times)
                            sumClgSetlmtInstFeeRec  (0 ... variable times)
                              settlInst                m   MONTHLY TOTAL PER CM/SI
                              currTypCod                 m
                              sumClgSetlmtInstAmnt           m
                          sumMembTrdFeeGrp  (1 ... variable times)
                            sumMembTrdFeeRec  (0 ... variable times)
                              trdMemb                 m   MONTHLY TOTAL PER CM/TM
                              currTypCod                 m
                              sumTrdMembAmnt             m
                          sumMembClgFeeGrp  (1 ... variable times)
                            sumMembClgFeeRec  (0 ... variable times)
                              currTypCod                 m   MONTHLY TOTAL PER CM
                              sumClgAmnt                 m
```

| Added, *changed* and deleted fields | 7 | CB702 | cb702
  rptHdr
    exchNam   m
    envText   m
    rptCod   m
    rptNam   m
    rptFlexKey   o
    membId   o |

			membLglNam o
			rptPrntEffDat m
			rptPrntEffTim o
			rptPrntRunDat m
			cb702Grp (0 ... variable times)
			  cb702KeyGrp
			    membClgIdCod m Clearing Member
			  cb702Grp1 (1 ... variable times)
			    cb702KeyGrp1
			      membExchIdCod m Exchange Member
			    cb702Grp2 (1 ... variable times)
			      cb702KeyGrp2
			        currTypCod m Currency
			      cb702Grp3 (1 ... variable times)
			        cb702KeyGrp3
			          accountName m Account
			        cb702Grp4 (1 ... variable times)
			          cb702KeyGrp4
			            prodId m Product
			          ticSiz m Tick Size
			          ticVal m TickVal
			          cb702Grp5 (1 ... variable times)
			            cb702KeyGrp5
			              flxCntrIdGrpC7 (0 ... 1 times)
			                cntrClasCod o Contract
			                prodId m
			                cntrExpDat m
			                cntrExercisePrice o
			                flxCntrSynProdId m
			                cntrVersNo o
			                  exerStylTyp o
			                settlTyp m
			              cntrIdGrpSetIC7 (0 ... 1 times)
			                cntrClasCod o
			                  prodId m
			                cntrDtlGrpSetIC7
			                  cntrExpMthDat m
			                  cntrExpYrDat m
			                  cntrExercisePrice o
			                  cntrVersNo o
			               packageId o Unique Id for baskets
			            cb702Rec (1 ... variable times)
			              TransactionId o
			              TransactionIdSuffix o SfxNo
			              netQty o NetQty
			              lngShtInd o (XML only)
			              trnTyp o TrnType
			               trnLngQty o MovLng
			               trnShtQty o MovSht
			               mkToMktTick o Mk2Mkt
			               finSetlmtAmnt m FinSetlAmnt
			              finSetlmtPrc o FinStlPrc
			               membExchIdCodObo o ExMbrObo
			              prodTypId m (XML only)
			            sumCntrFinSetlmtAmnt m Total per Contract
			          sumProdFinSetlmtAmnt m Total per Product
			        sumAcctFinSetlmtAmnt m Total per Account
			      sumCurrFinSetlmtAmnt m Total per Currency

Added, <mark>*changed*</mark> and deleted fields	8	CD031	cd031
			  rptHdr
			    exchNam m
			    envText m
			    rptCod m
			    rptNam m

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			rptFlexKey o
			membId o
			membLglNam o
			rptPrntEffDat m
			rptPrntEffTim o
			rptPrntRunDat m
			cd031Grp (0 ... variable times)
			   cd031KeyGrp
			     membClgIdCod m Clearing Member
			   cd031Grp1 (1 ... variable times)
			     cd031KeyGrp1
			       cshAcctCod m Usage
			       poolId 1 Pool ID
			     cd031Grp3 (1 ... variable times)
			       cd031KeyGrp3
			         membExchIdCod m Exchange Member
			       cd031Grp4 (1 ... variable times)
			         cd031KeyGrp4
			           currTypCod m Currency
			         cd031Rec (1 ... variable times)
			           isinCod m SecurityId
			           secuId o SecuId
			           secuBlkCollQty m Bulk
			           ~~unUsedSecQty m Unused SEC Qty~~
			           secuLstClsPrc o Closing
			           poolFactor o poolFactor
			           inflationFactor o inflationFactor
			           secuMktVal m Market Value
			           secuEvalPct m Factor
			           secuCollVal m Collateral Value
			           csdId o CSD Id
			           membCsdAct o CSD Account
			        sumCurrSecuMktVal m Total Per Currency
			        sumCurrSecuCollVal m

Added, <mark>*changed*</mark> and deleted fields	9	CD037	cd037
			   rptHdr
			     exchNam m
			     envText m
			     rptCod m
			     rptNam m
			     rptFlexKey o
			     membId o
			     membLglNam o
			     rptPrntEffDat m
			     rptPrntEffTim o
			     rptPrntRunDat m
			   cd037Grp (0 ... variable times)
			     cd037KeyGrp
			       membClgIdCod m Clearing Member
			     cd037Grp1 (1 ... variable times)
			       cd037KeyGrp1
			         cshAcctCod m Usage
			         poolId 1 Pool ID
			       cd037Grp3 (1 ... variable times)
			         cd037KeyGrp3
			           membExchIdCod m Exchange Member
			         cd037Grp4 (1 ... variable times)
			          cd037KeyGrp4
			            currTypCod m Currency
			          cd037Rec (1 ... variable times)
			            isinCod m SecurityId
			            secuId o SecuId
			            secuBlkCollQty m Bulk
			            ~~unUsedSecQty m Unused SEC Qty~~

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			secuLstClsPrc o Closing poolFactor o poolFactor inflationFactor o inflationFactor secuMktVal m Market Value secuEvalPct m Factor secuCollVal m Collateral Value csdId o CSD Id membCsdAct o CSD Account sumCurrSecuMktVal m Total Per Currency sumCurrSecuCollVal m

Added, *changed* and deleted fields	10	CE710	ce710
			  rptHdr
			    exchNam m
			    envText m
			    rptCod m
			    rptNam m
			    rptFlexKey o
			    membId o
			    membLglNam o
			    rptPrntEffDat m
			    rptPrntEffTim o
			    rptPrntRunDat m
			  ce710Grp (0 ... variable times)
			    ce710KeyGrp
			      membClgIdCod m Clearing Member
			    ce710Grp1 (1 ... variable times)
			      ce710KeyGrp1
			        membExchIdCod m Exchange Member
			      ce710Grp2 (1 ... variable times)
			        ce710KeyGrp2
			          currTypCod m Product Currency
			          accountName m Account
			        ce710Grp3 (1 ... variable times)
			          ce710KeyGrp3
			            prodTypId m ProductType
			            prodId m Product
			          ticSiz m Tick Size
			          ticVal m TickVal
			          undrIdCod m UnderId
			          undrIdLngNam m Underlying
			          undrLstClsPrc m UnderlyingClose
			          ce710Grp4 (1 ... variable times)
			            ce710KeyGrp4
			              cntrExpDat m ExpireDate
			              cntrClasCod m Contract Class
			            ce710Rec (1 ... variable times)
			              cntrIdGrpSC7
			                cntrClasCod o
			                prodId m
			                cntrDtlGrpC7
			                  cntrExpMthDat o
			                  cntrExpYrDat o
			                  cntrExpDat o
			                  cntrExercisePrice o
			                  flxCntrSynProdId o
			                  cntrVersNo o
			                  exerStylTyp o
			                  settlTyp o
			                packageId o Unique Id for baskets
			                cntrPerUntInAmnt m ITM/OTM Amount per unit
			                trdUntVal m Trad Unit
			                posnLngBal o CurLng
			                posnShtBal o CurSht
			                abdnQty o AbanPos

			itmLngAmnt o In-the-money Lng itmShtAmnt o In-the-money Sht sumClasPosnLngBal o Class Total sumClasPosnShtBal o sumClasAbdnQty o sumClasItmLngAmnt o sumClasItmShtAmnt o sumProdPosnLngBal o Product Total sumProdPosnShtBal o sumProdAbdnQty o sumProdItmLngAmnt o sumProdItmShtAmnt o

Added, <mark>*changed*</mark> and deleted fields	11	CE770	ce770
			  rptHdr
			    exchNam m
			    envText m
			    rptCod m
			    rptNam m
			    rptFlexKey o
			    membId o
			    membLglNam o
			    rptPrntEffDat m
			    rptPrntEffTim o
			    rptPrntRunDat m
			  ce770Grp (0 ... variable times)
			    ce770KeyGrp
			      membClgIdCod m Clearing Member
			    ce770Grp1 (1 ... variable times)
			      ce770KeyGrp1
			        currTypCod m ProdCurr
			        prodTypId m (XML only)
			        prodId m Product
			      undrLstClsPrc m UnderClose
			      ce770Grp2 (1 ... variable times)
			        ce770KeyGrp2
			          membExchIdCod m ExMbr
			        ce770Grp3 (1 ... variable times)
			          ce770KeyGrp3
			            accountName m Ac
			          ce770Grp4 (1 ... variable times)
			            ce770KeyGrp4
			              cntrIdGrpSC7
			                cntrClasCod o
			                prodId m
			                 cntrDtlGrpC7
			                   cntrExpMthDat o
			                   cntrExpYrDat o
			                     cntrExpDat o
			                     cntrExercisePrice o
			                     flxCntrSynProdId o
			                     cntrVersNo o
			                     exerStylTyp o
			                     settlTyp o
			          ce770Grp5 (1 ... variable times)
			           ce770KeyGrp5
			             stlCurrTypCod m StlC
			            undrIsin m ISIN
			             packageId o Unique Id for baskets
			           undrDecCodGrp
			             undrIdCod m Underlying
			             undrIdLngNam m
			           ctpyAcct o CtpyAcct
			           ce770Grp6 (1 ... variable times)
			            ce770KeyGrp6

			recTypCod m (XML only)

```
                              recTypCod    m    (XML only)
                           ce770Rec2ExAs  (0 ... variable times)
                              exerQty      o    Exerc
                              asgnQty      o    Assg
                              dlvClgHseTrnNo o   DlvIdNo
                              setlmtSecuQty o   UnitsRec/Del
                              dlvSetlmtAmnt o    SettlAmnt
                              cshSetlmtAmnt o   CashSetlAmnt
                              settlDat     o    Settl Date
                              trdUnt       o    (XML only)
                           ce770Rec3Csh  (0 ... variable times)
                              cshQty       o    Cash
                              dlvClgHseTrnNo o   DlvIdNo
                              setlmtSecuQty o   UnitsRec/Del
                              dlvSetlmtAmnt o    SettlAmnt
                              cshSetlmtAmnt o    CashSetlAmnt
                              settlDat     o    Settl Date
                              trdUnt       o    (XML only)
                        sumAcctSetlmtSecuQty      m   Account Total
                        sumAcctDlvSetlmtAmnt      m
                        sumAcctCshSetlmtAmnt       m
                      sumMembSetlmtSecuQty        o   Member Total
                      sumMembDlvSetlmtAmnt        o
                      sumMembCshSetlmtAmnt         o
                    sumProdSetlmtSecuQty         o   Product Total
                    sumProdDlvSetlmtAmnt         o
                    sumProdCshSetlmtAmnt           o
```

| Added, *changed* and deleted fields | 12 | CI720 | ci720 |

```
                        ci720
                           rptHdr
                              exchNam                    m
                              envText                    m
                              rptCod                     m
                              rptNam                     m
                              rptFlexKey                 o
                              membId                     o
                              membLglNam                    o
                              rptPrntEffDat              m
                              rptPrntEffTim              o
                              rptPrntRunDat                m
                           ci720Grp  (0 ... variable times)
                           ci720KeyGrp
                              poolSponsor                m   Pool Sponsor
                           ci720Grp1  (1 ... variable times)
                           ci720KeyGrp1
                              poolId             m   Pool Id
                              poolUsage          m   Pool Usage
                              poolOwner          m   Pool Owner
                              poolCcy            m   Pool Currency
                           ci720Grp2  (1 ... variable times)
                           ci720KeyGrp2
                              collPosId          m   Collateral Position ID
                              collType           m   Collateral Type
                              currTypCod         m   Currency
                              typeOfMoney        o   Type Of Money
                              isinCod            o   Security Id
                              secuId             o   Secu Id
                              secuShtNam         o   Security Short Name
                              secuGrpCod         o   Security Group Code
                              AWVCountryCode     o   AWV Country Code
                              collLoc            o   Collateral Location
                              collRef            o   Collateral Reference
                              clientRefId        o   Client Reference ID
                           ci720Rec  (1 ... variable times)
                              collTrnId          m   Collateral Transaction ID
```

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			trnTyp m Transaction Type trnValDat m Value Date trnTim m TrnTime trnDat m TrnDat settledCollQty m Settled Collateral Quantity

Added, <mark>*changed*</mark> and deleted fields	13	CI731	ci731
			  rptHdr
			    exchNam m
			    envText m
			    rptCod m
			    rptNam m
			    rptFlexKey o
			    membId o
			    membLglNam o
			    rptPrntEffDat m
			    rptPrntEffTim o
			    rptPrntRunDat m
			  ci731Grp (0 ... variable times)
			    ci731KeyGrp
			      poolSponsor m Pool Sponsor
			    ci731Grp1 (1 ... variable times)
			      ci731KeyGrp1
			        poolId m Pool Id
			        poolUsage m Pool Usage
			        poolOwner m Pool Owner
			        poolCcy m Pool Currency
			      ci731Rec (1 ... variable times)
			        collPosId m Collateral Position ID
			        collType m Collateral Type
			        currTypCod m Currency
			        typeOfMoney o Type Of Money
			        isinCod o Security Id
			        secuId o Secu Id
			        secuShtNam o Security Short Name
			        secuGrpCod o Security Group Code
			        AWVCountryCode o AWV Country Code
			        collLoc o Collateral Location
			        collRef o Collateral Reference
			        clientRefId o Client Reference ID
			        currentCollQty m CurrentQuantity
			        currentPosCollVal m CurrentPositionCollateralValue
			        currentPosCollValInPoolCcy m
			CollateralPositionCollateralValueInPoolCurrency
			        totCollPoolValInPoolCcy m
			totalCollateralPoolValueInPoolCurrency
			        collPoolExcessShortfall m poolExcessShortfall

Added, <mark>*changed*</mark> and deleted fields	31	TA711	ta711
			  rptHdr
			    exchNam m
			    envText m
			    rptCod m
			    rptNam m
			    rptFlexKey o
			    membId o
			    membLglNam o
			    rptPrntEffDat m
			    rptPrntEffTim o
			    rptPrntRunDat m
			  ta711Grp (0 ... variable times)
			    ta711KeyGrp
			      prodId m Product
			      prodLngNam m Product Long Name
			      prodTypId m ProdType
			      productMIC o ProductMIC

Field	m/o	Description
uniqueProdId	m	UniqueProdId
ta711ProdRec (1 ... variable times)		
prodExchAff	o	
isinCod	m	ISIN
undrIsin	o	UndrISIN
stlCurrTypCod	m	StlCurr
currTypCod	m	PrdCurr
mgnStyle	m	Mgn
exerStylTyp	o	Exr
setlTypCod	m	Stl
finSetlmtTim	m	finStlTim
usTrdrFlg	m	Us
~~blkTrdFlg~~	~~m~~	~~Blk~~
flxCntrTrdAllwdFlg	m	Flx
~~dispDcml~~	~~o~~	~~DDcml~~
~~exerPrcDcml~~	~~o~~	~~EDcml~~
ticSiz	m	TicSiz
ticVal	m	TicVal
undrIdCod	o	
~~trdSysCod~~	~~m~~	
preliminaryTradesAllowed	o	Preliminary Trades supported
ta711CntrRec (0 ... variable times)		
cntrIdGrp		
cntrClasCod	o	Contract
prodId	m	
cntrDtlGrp		
cntrExpMthDat	m	
cntrExpYrDat	m	
~~cntrExerPrc~~	~~o~~	
cntrExercisePrice	o	
cntrVersNo	o	
cntrStsCod	m	Sts
expDat	m	ExpDat
lepoFlg	o	Lepo
trdUnt	m	TradUnit
~~trdUntShares~~	~~o~~	~~TradingUnitShares~~
~~trdUntCsh~~	~~o~~	~~TradingUnitCash~~
uniqueCntrId	m	UniqueCntrId

Added, *changed* and deleted fields — 14 — TT750

Field	m/o	Description
tt750		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tt750Grp (0 ... variable times)		
tt750KeyGrp		
membClgIdCod	m	Clearing Member
tt750Grp1 (1 ... variable times)		
tt750KeyGrp1		
membExchIdCod	m	Exchange Member
tt750Grp2 (1 ... variable times)		
tt750KeyGrp2		
fourEyesApprAct	m	Approval Action
currTypCod	m	Currency
tt750Grp3 (1 ... variable times)		
tt750KeyGrp3		
accountName	m	AccountName
tt750Grp4 (1 ... variable times)		

| | | | tt750KeyGrp4
  cntrIdGrpSC7
    cntrClasCod   o
    prodId   m
    cntrDtlGrpC7
      cntrExpMthDat o
      cntrExpYrDat o
      cntrExpDat   o
      cntrExercisePrice o
      flxCntrSynProdId o
      cntrVersNo o
      exerStylTyp o
      settlTyp   o
    packageId   o   Unique ID for baskets
  tt750Rec (1 ... variable times)
    TransactionId   o   Transaction ID
    allocationId   o   AllocationID
    fourEyesStatus   m   4 EP Status
    trnQty   o   Transaction Quantity
    trnLngQty   o   Transfer Long Quantity
    trnShtQty   o   Transfer Short Quantity
    membExchIdCodTo   o   CpExc
    initiatorGrp (1 times)
      usrIdFourEyeInit m   Initiator
      trnDat   m   Approval Date
      trnTim   m   Approval Time
    approverGrp (1 times)
      usrIdFourEyeAppr m   Approver
      partIdCodObo   o   On Behalf of Participant ID
      membExchIdCodObo o   On Behalf of Participant ID
      trnDat   o   Approval Date
      trnTim   o   Approval Time |

2.1.4 Text Report Structure update for reports

Report Name	Text Report Structure
CB225	CLEARING MEMBER: XXXXX SETTLEMENT LOCATION : XXXXX SETTLEMENT ACCOUNT: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX TRADING MEMBER : XXXXX SETTLEMENT INSTITUTION: XXXXX FEE CURRENCY : XXX FEE TYPE: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX BILL TRDLC ISIN AC TRADE NO. NO.D/LCCP TOTNO.D/L NO.BD/LSCS NO.CD/LSCS DELIVERY ID AMOUNT DEBIT AMOUNT CREDIT SETTL QNT/SETTLED SETTLEMENT QUANTITY SETTL QNT/REMAINING NET POSITION ID DIVIDEND AMOUNT SETTL AMNT/SETTLED SETTLEMENT AMOUNT SETTL AMNT/REMAINING ---- ----- ------------ -- ---------- --------- --------- ---------- ---------- --------------- --------------- --------------- XXXX XXXX XXXXXXXXXXX XX 9999999999 99 99 99 99 XXXXXXXXXXXXXXX 9999999999.9999 9999999999.9999 9999999999999.999999 9999999999999.999999 9999999999999.999999 9999999999999999999 9999999999999.999999 9999999999999.999999 9999999999999.999999 9999999999999.999999 TOTAL: 9999999999.9999 9999999999.9999 TOTAL CURRENT DAY TRADING MEMBER (XXX): XXXXX/XXXX 99999999.9999 TOTAL CURRENT DAY CLEARING MEMBER (XXX): XXXXX/XXXX 99999999.9999
CB320	CLEARING MEMBER: XXXXX SETTLEMENT LOCATION : XXX SETTLEMENT ACCOUNT : 9999999999999999999999999999999999

	TRADING MEMBER : XXXXX SETTLEMENT INSTITUTION: XXXXX CURRENCY : XXX
	FEE TYPE : XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX TRADE DATE : 99-99-99
	ISIN T TLOC AT M REFERENCE VRSNO SCUR NET POSITION ID EXCHANGE RATE PRCMTH B/S
	AGGREGATED QUANTITY NOMINAL/QUANTITY SETTLEMENT AMOUNT FEE FIXED FEE VARIABLE FEE TOTAL
	----------------- -------------------- --------------------- -------------------- -------------- -------------- --------------
	XXXXXXXXXXXX X XXXX XX X XXXXXXXXXXXXXXXX 99999 XXX 9999999999999999999 9999999,99999 XXXXX X
	9999999999999.999999 9999999999999.999999- 9999999999999.999999- 9999999999.9999 9999999999.9999 9999999999.9999
	-------------------- -------------------- -------------------- -------------- -------------- --------------
	TOTAL: 9999999999999.999999 9999999999999.999999- 9999999999999.999999- 9999999999.9999 9999999999.9999 9999999999.9999
	Daily Total per CM/SI (XXX): XXXXX 99999999.9999
	Daily Total per CM/TM (XXX): XXXXX 99999999.9999
	Daily Total per CM (XXX): 99999999.9999
CB325	BILLING DATE : dd-mm-yy
	CLEARING MEMBER: XXXXX SETTLEMENT LOCATION : XXXXX SETTLEMENT ACCOUNT : XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
	TRADING MEMBER : XXXXX SETTLEMENT INSTITUTION: XXXXX CURRENCY: XXX
	ISIN : XXXXXXXXXXXX TRADING LOCATION : XXXX ACCOUNT TYPE : XX SERVICE MODEL : X
	SERVICE SCUR ADDITIONAL INFO QUANTITY SETTLEMENT AMOUNT
	CUST TYP DELIVERY ID NET POSITION ID SCS/CCP INSTTYP PRCMTH FEE FIXED FEE VARIABLE FEE TOTAL
	-------------------------------------- ---- ------------------------------------- ------------------- -------------------
	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 9999999999999.999999 9999999999999.999999
	XXXXXXX XXXXXXXXXXXXXXXX 9999999999999999999 XXX XXX XXXXX 9999999999.9999 9999999999.9999 9999999999.9999
	-------------- -------------- --------------
	TOTAL: 9999999999.9999 9999999999.9999 9999999999.9999
	Daily Total per CM/SI (XXX): XXXXX 99999999.9999
	Daily Total per CM/TM (XXX): XXXXX 99999999.9999
	Daily Total per CM (XXX): 99999999.9999
CB350	BILLING MONTH : mm-yyyy
	CLEARING MEMBER: XXXXX SETTLEMENT LOCATION : XXXXX SETTLEMENT ACCOUNT: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
	TRADING MEMBER : XXXXX SETTLEMENT INSTITUTION: XXXXX FEE CURRENCY : XXX
	SETTL FEE FEE TOTAL/
	SERVICE TRADER QUANTITY AMOUNT VOLUME DISCOUNT
	-------------------------------------- ------ ------------------- ------------------- ------------------- --------------
	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXX 9999999999999.999999 9999999999999.999999 9999999999999.999999 9999999999.9999
	-------------------------------------- ------ ------------------- ------------------- ------------------- --------------
	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999999999.9999

	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999999999.9999
	Monthly Total per CM/SI (XXX): 999999999999.9999
	Monthly Total per CM/TM (XXX): 999999999999.9999

	Monthly Total per CM (XXX): 999999999999.9999
CE038	NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE038.

2.2   Deleted Reports

CI058 OTC FX Pay-Out Penalty Report

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 actSettlDat

Description of the field	Date of the actual settlement (YYYYMMDD).
Format	numeric 8
Where used	- CB320 Daily Clearing Fees - EUREX and FSE

3.1.2 CountryCode

Description of the field	This field contains the country code (Alpha-; it is only contained for external securities.
Format	alphanumeric 2
Where used	- CI720 Intraday Collateral Transaction Report - CI731 Intraday Collateral Position Report

3.1.3 cntrSettlDat

Description of the field	Date of the contractual Settlement (YYYYMMDD).
Format	numeric 8
Where used	- CB225 Daily Eurex Fines - CB320 Daily Clearing Fees - EUREX and FSE

3.1.4 custTyp

Description of the field	This field shows the custody type.
Format	alphanumeric 7
Where used	- CB225 Daily Eurex Fines - CB320 Daily Clearing Fees - EUREX and FSE - CB325 Daily Service Fees

3.1.5 custTypFlg

Description of the field	This field shows the custody type NCSC-T -FLAG, yes or no.
Format	alphanumeric 3
Where used	- CB225 Daily Eurex Fines - CB320 Daily Clearing Fees - EUREX and FSE

3.1.6 delvId

Description of the field	This field shows the corresponding delivery ID of a trade.
Format	alphanumeric 16
Where used	- CB225 Daily Eurex Fines - CB325 Daily Service Fees

3.1.7 equalPmt

Description of the field	Contains the equalization payment on position level along with the rebooking of the position (trnTyp 118). Field can contain a zero equalization amount and is mandatory for options only; not available for futures.
Format	numeric signed 14, 2

Where used	- CA752 Capital Adjustment Positions Overview

3.1.8 inflationFactor

Description of the field	This field contains the inflation factor; it is only contained for external securities. In case external security has no inflation factor default value of 1,000 will be delivered.
Format	numeric 9, 7
Where used	- CD031 Daily Collateral Valuation - CD037 Claim Amount Based Collaterals

3.1.9 instrTypSec

Description of the field	This field shows the instrument type of security.
Format	alphanumeric 3
Where used	- CB325 Daily Service Fees

3.1.10 netDivAmnt

Description of the field	This field shows the net dividend amount in ISIN / settlement currency.
Format	numeric 31, 6
Where used	- CB225 Daily Eurex Fines

3.1.11 netDivAmntCur

Description of the field	This field shows the currency of Net dividend Amount.
Format	alphanumeric 3
Where used	- CB225 Daily Eurex Fines

3.1.12 netPosId

Description of the field	This field shows the Net Position Trade ID.
Format	numeric 30
Where used	- CB225 Daily Eurex Fines - CB320 Daily Clearing Fees - EUREX and FSE - CB325 Daily Service Fees

3.1.13 noDaysLt

Description of the field	For equity and bond trades the field includes the number of days the settlement for a net position trade is late.
Format	numeric 11
Where used	- CB320 Daily Clearing Fees - EUREX and FSE

3.1.14 numOfBdDaysLtScs

Description of the field	This field shows the number of business days late for C7 SCS.
Format	numeric 9
Where used	- CB225 Daily Eurex Fines

3.1.15 numOfCdDaysLtScs

Description of the field	This field shows the number of calendar days late for C7 SCS.
Format	numeric 9
Where used	- CB225 Daily Eurex Fines

3.1.16 ordNoT7

Description of the field	This field shows the order number created by T7.
Format	alphanumeric 20
Where used	- CB320 Daily Clearing Fees - EUREX and FSE

3.1.17 poolFactor

Description of the field	This field contains the pool factor; it is only contained for external securities. In case external security has no pool factor default value of 1,000 will be delivered.
Format	numeric 10, 9
Where used	- CD031 Daily Collateral Valuation - CD037 Claim Amount Based Collaterals

3.1.18 procesMeth

Description of the field	This field shows the processing method.
Format	alphanumeric 5
Where used	- CB320 Daily Clearing Fees - EUREX and FSE - CB325 Daily Service Fees

3.1.19 recDat

Description of the field	This field shows the record date for dividend fines (YYYYMMDD).
Format	numeric 8
Where used	- CB225 Daily Eurex Fines

3.1.20 scsCcpId

Description of the field	This field shows the C7 SCS/CCP indicator.
Format	alphanumeric 3
Where used	- CB320 Daily Clearing Fees - EUREX and FSE - CB325 Daily Service Fees - CB350 Monthly Fee Statement

3.1.21 setlAmntScs

Description of the field	Original Settlement amount in C7 SCS in settlement currency.
Format	numeric signed 31, 6
Where used	- CB320 Daily Clearing Fees - EUREX and FSE

3.1.22 settlAmntRemain

Description of the field	This field shows the remaining settlement amount.
Format	numeric 31, 6
Where used	- CB225 Daily Eurex Fines

3.1.23 settlAmntSettled

Description of the field	This field shows the settlement amount settled per delivery ID.
Format	numeric 31, 6
Where used	- CB225 Daily Eurex Fines

3.1.24 settlQnt

Description of the field	This field shows the total settlement quantity originally to be settled.

Format	numeric 31, 6
Where used	- CB225 Daily Eurex Fines

3.1.25 settlQntRemain

Description of the field	This field shows the remaining settlement quantity.
Format	numeric 31, 6
Where used	- CB225 Daily Eurex Fines

3.1.26 settlQntSettled

Description of the field	This field shows the settlement quantity settled.
Format	numeric 31, 6
Where used	- CB225 Daily Eurex Fines

3.1.27 valDate

Description of the field	Value date of the equalization payment. It corresponds to the value date of other payments (e.g. premium) for the affected currency. Field is mandatory for options only; not available for futures.
Format	DateFormat
Where used	- CA752 Capital Adjustment Positions Overview

3.2   Updated Fields

3.2.1   aggQty

Description of the field	~~This field contains the Aggregation Quantity.~~ Quantity of transaction, aggregated number of partial executions or surplus information records.
Format	numeric ~~3~~ 31, 6
Where used	- ~~CB320 Daily Clearing Fees - Equities~~ - CB320 Daily Clearing Fees - EUREX and FSE

3.2.2   amntCrd

Description of the field	Amount to be credited to the CM for the trade. A CM can be credited with fines over dividend payment.
Format	numeric ~~12, 4~~ 14, 4
Where used	- CB225 Daily Eurex Fines

3.2.3   amntDbt

Description of the field	Amount to be debited from the CM for the trade.
Format	numeric ~~12, 4~~ 14, 4
Where used	- CB225 Daily Eurex Fines

3.2.4   fee

Description of the field	This field contains the fee ~~floor/~~fixed.
Format	numeric ~~10~~ 14, 4
Where used	- CB315 Daily Clearing Fees - Repo - CB320 Daily Clearing Fees - EUREX and FSE - CB325 Daily Service Fees

3.2.5   feeTotal

Description of the field	Total fee per price basis.

Format	numeric ~~10~~ 14, 4
Where used	- CB315 Daily Clearing Fees - Repo - CB320 Daily Clearing Fees - EUREX and FSE - CB325 Daily Service Fees - CB330 Daily Settlement Fees - CB350 Monthly Fee Statement

3.2.6 feeVar

Description of the field	This field contains the fee variable.
Format	numeric ~~10~~ 14, 4
Where used	- CB315 Daily Clearing Fees - Repo - CB320 Daily Clearing Fees - EUREX and FSE - CB325 Daily Service Fees

3.2.7 feeVol

Description of the field	~~Fee basis for rebate calculation (only relevant for ATP rebate).~~ Fixed clearing fee amount or capped variable clearing fee amount per XETR/XFRA trader.
Format	numeric ~~10, 4~~ 31, 6
Where used	- CB350 Monthly Fee Statement

3.2.8 prodExchAff

Description of the field	This field identifies the cooperation partner to which a given product is assigned.		
Format	alphanumeric 1		
Valid Values	Valid Value	Decode	Description
		Eurex	
	E	EEX	
	~~I~~	~~ISE~~	
	H	Helsinki Exchange	
	K	Korean Exchange	
	~~O~~	~~Osaka Exchange~~	
	~~T~~	~~Taifex~~	
	V	Vienna Exchange	
	~~A~~	~~Tel Aviv Exchange~~	
	~~R~~	~~MOSCOW EXCHANGE~~	
	~~Z~~	~~ZZZZ~~	
Where used	- CB012 Account Statement - CB013 Account Statement - ECC - CI012 Account Statement - TA112 GTS - Series Reference Data - TA711 All Active/Inactive Series Report		

3.2.9 prodTypId

Description of the field	This field indicates the product type ID, which is the combination of product line and product type code.		
Format	alphanumeric 4		
Valid Values	Valid Values	Decodes	Description
	FBND	Bond Future	
	~~FCRD~~	~~Credit Default Future~~	
	FCUR	Currency Future	
	FENE	Energy Future	
	FINT	Interest Future	
	FINX	Index Future	

	FSTK	Stock Future	
	FVOL	Volatility Future	
	OCUR	Currency Option	
	OFBD	Bond Future Option	
	OFEN	Energy Future Option	
	OFIT	Interest Future Option	
	OFIX	Index Future Option	
	~~OFVL~~	~~Option on Vola Future~~	
	OINX	Index Option	
	OSTK	Stock Option	
Where used	- CB012 Account Statement - CB013 Account Statement - ECC - CB702 Cash Settled Contracts Overview - CB730 Position Transfer Summary - CB731 Settling Futures Positions Overview - CB741 KRX Position Information - CE038 Deliverable Bonds - CE710 Contract Expiration - CE735 Expired Series Information - CE770 Exercise And Assign Overview - CE771 OptOn Fut ExerAssign Overview - CE775 Notification/Allocation Information - CI012 Account Statement - TA112 GTS - Series Reference Data - TA711 All Active/Inactive Series Report - TA750 Business Rule Violation Information		

3.2.10 servQty

Description of the field	This field contains the service quantity.
Format	numeric ~~12, 3~~ 31, 6
Where used	- CB325 Daily Service Fees

3.2.11 servVol

Description of the field	This field indicates the Volume of usages of the service (settlement amount).
Format	numeric ~~12, 3~~ 31, 6
Where used	- CB325 Daily Service Fees - CB350 Monthly Fee Statement

3.2.12 setlAmnt

Description of the field	This field contains (accumulated) settlement amount of the executed order.
Format	numeric ~~signed 15, 2~~ 31, 6
Where used	- CB315 Daily Clearing Fees - Repo - CB320 Daily Clearing Fees - EUREX and FSE

3.2.13 settlAmnt

Description of the field	(Accumulated) settlement amount of the executed order.
Format	numeric ~~12, 2~~ 31, 6
Where used	- CB225 Daily Eurex Fines - CB350 Monthly Fee Statement

3.2.14 sumFee

Description of the field	This field contains the sum of fee floor/fixed.
Format	numeric ~~10~~ 14, 4
Where used	- CB315 Daily Clearing Fees - Repo - CB320 Daily Clearing Fees - EUREX and FSE - CB325 Daily Service Fees

3.2.15 sumFeeIndTypCrd

Description of the field	This field contains the sum of the (accumulated) settlement credit.
Format	numeric ~~12~~ 14, 4
Where used	- CB225 Daily Eurex Fines

3.2.16 sumFeeIndTypDbt

Description of the field	This field contains the sum of the (accumulated) settlement debit of the executed order and per trading location.
Format	numeric ~~9, 2~~ 14, 4
Where used	- CB225 Daily Eurex Fines

3.2.17 sumFeeTotal

Description of the field	This field contains the sum of Fee Total.
Format	numeric ~~10, 4~~ 14, 4
Where used	- CB315 Daily Clearing Fees - Repo - CB320 Daily Clearing Fees - EUREX and FSE - CB325 Daily Service Fees

3.2.18 sumFeeVar

Description of the field	This field contains the sum of Fee variable.
Format	numeric ~~10, 4~~ 14, 4
Where used	- CB315 Daily Clearing Fees - Repo - CB320 Daily Clearing Fees - EUREX and FSE - CB325 Daily Service Fees

3.2.19 typeOfMoney

Description of the field	This field indicates the type of money represented by the cash collateral position.		
Format	alphanumeric 1		
Valid Values	Valid Value	Decodes	Description
	E	Excess	
	O	Own	
	T	Term	
	I	Intraday	
	B	Blocked	
	C	Margin Call	
Where used	- CD230 Monthly Interest Report - CD231 Daily Preliminary Interest Report - CI720 Intraday Collateral Transaction Report - CI731 Intraday Collateral Position Report		

4. Rebranding

In all XML schema files targetNamespace is updated according to the new Eurex Clearing Website

address. The Namespace in all the XSDs has been changed as below.

```
<xs:schema xmlns:xs="http://www.w3.org/2001/XMLSchema"
targetNamespace="http://www.eurex.com/ec-en/technology/c7/system-documentation-c7"
xmlns="http://www.eurex.com/ec-en/technology/c7/system-documentation-c7"
elementFormDefault="qualified">
```

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