

EUREX



Eurex

Eurex Clearing XML Reports – Reference Manual

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1 Introduction

This document describes all the reports distributed for Eurex derivatives trading & derivatives clearing and European Energy Exchange (EEX) derivatives.

This document is intended for the staff dealing with reports. The purpose of the Eurex Clearing XML Reports – Reference Manual is

- to explain the content of the reports, and
- to describe each report in detail.

Additional information related to generic text reports is included.

Please note that all Eurex derivatives trading, derivatives clearing and EEX derivatives reports are provided exclusively via the Common Report Engine.

With the introduction of C7 release 3.0, new C7 reports are distributed to Eurex members in accordance with the functionalities covered by the latest software version used.

For areas which are not yet covered by C7, the reports are generated in Eurex Classic as before.

EEX members continue to obtain reports from Eurex Classic. This document describes both kinds of reports.

2 XML Reports Concepts used by Eurex

In this chapter the main concepts of the XML Reports offered by Eurex are explained.

2.1 Eurex Terminology

Throughout the Eurex XML Reports documentation, specific terms are used to refer to certain objects known to the Eurex system. To avoid misunderstandings the most important terms are described in this paragraph.

The term **product** refers to a set of options or futures contracts, all based on the same specific underlying security or other value (an underlying), that have been admitted to trading at the Eurex Exchanges (e.g., futures on the German Stock Index DAX, options on the registered stock of BMW). A product is identified by its product Id, e.g. "FGBL".

The term **underlying** is, in each case, the point of reference for the product (e.g., the underlying of the product FDAX is the German Stock Index DAX; the underlying of the product options on the registered stock of BMW is the registered stock of BMW).

A **futures contract** is uniquely defined with the fields product Id, contract expiration month and contract expiration year. An **option contract** is uniquely defined with the fields product Id, contract class code, contract expiration month, contract expiration year, strike price (or contract exercise price) and version number.

A **futures combination** is uniquely defined by its two future contract legs. Both legs share the same product.

A **strategy** is uniquely defined by its strategy type and up to four legs, each determined by a buy/sell indicator, an option or futures contract specification, a strategy leg underlying price and a strategy leg volume.

A **flexible option** is uniquely defined by its product Id, contract class code, contract expiration date, strike price, version number, exercise style (european/american option) and settlement type (cash/physical).

A **flexible future** is uniquely defined by its product Id, contract expiration date and settlement type.

2.2 XML Report Layout

The XML Report layout consists of the basic elements structures, structure members and data types.

2.2.1 Structures

Structures are ordered collections of structure members.

They may contain fields and/or substructures as members, forming a structure tree. On top level (the root of each structure tree) there is the main report structure.

Most structures are defined as a part of one report. Structures used in several reports are called common structures.

Naming conventions for structures are:

| | |
|----------------------------|---|
| <i>reportName</i> | Main structure of a report |
| <i>reportName***Grp</i> | Sub structure of a report |
| <i>reportName***KeyGrp</i> | Sub structure of a report which contains key fields |

2.2.2 Structure Members

A structure member is either a field or another (sub-)structure. A structure member may be enriched by attributes to define report specific properties.

Fields are defined by their data type and share the name of their data type. Substructures may occur once or multiple times in a structure. The name of a substructure member is equal to the substructure name.

Each field and structure occurs at a specific place in the sequence of fields in the substructure tree of a report. Substructure can represent an exception, in the sense that they can occur multiple times.

Structure members may be mandatory or optional. Optional members may be omitted in the XML report.

2.2.3 Data Types

Data Types describe context-independent properties of a field, like its format and length. The format of a data type may be alphanumeric, numeric or signed numeric.

These properties are independent of the report where a field with this data type occurs. Since a field in a structure must have the same name as its data type, this implies that two fields with the same name always have the same data type.

2.2.4 Rules for creating the XML Structure

2.2.4.1 Main Report Structure

The report XML structure is enclosed in the tag

```
<reportName>
  <reptHeader>
    ...
  </reptHeader>
  <reportNameGrp>
    ...
  </reportNameGrp>
</reportName>
```

2.2.4.2 Substructures

Substructures are written as follows:

```
<structureName>  
    ...  
</structureName>
```

The structure members occur in the sequence as they are defined in the XML Report layout. Optional members may be omitted, if they contain no data.

In case of a multiple occurrence, the <structureName> element is repeated.

2.2.4.3 Field Values

Field values are written as

```
<fieldName>fieldValue</fieldName>
```

or, if no value is given for a mandatory field,

```
<fieldName/>
```

Optional fields are omitted if no value is given.

Alphanumeric field values are written to the XML Report with their complete field length.

Examples:

```
<prodId>OSMI</prodId>
```

```
<ordrText>430-11172 </ordrText>
```

Numeric values with precision 0 are written in the format DD...D without leading zeroes (D denotes a digit 0, 1, ..., 9).

Example:

```
<sumTrnLngQty>558</sumTrnLngQty>
```

Numeric values with precision > 0 are written in the format DD...D.D...D, where the number of trailing digits is given by the precision.

Example:

```
<valPerTick>1.0000</valPerTick>
```

Signed numeric values are prefixed with a plus ('+') or minus ('--') sign.

Example:

```
<sumPrmVmarAmnt>-88880.00</sumPrmVmarAmnt>
```

2.2.5 Rules for Text Reports

The text reports created from the XML reports serve to display the contained data in a human readable format. Only the XML reports are suitable for automatic processing.

Eurex strongly advises against any form of text report processing, e.g. by parsing data from the text report content.

The following sections describe some generic rules how the layout of the text reports is determined from the XML report structure.

2.2.5.1 Generic Text Report Structure

The creation of generic text reports uses the following rules:

- The global layout of a generic text report is determined by the XML report data structure.
- Data rows are shown in the sequence defined in the XML report.
- Fields are shown in the sequence defined in the XML report.
- Column widths are determined by the maximum of heading length and data field length.
- Column headings are written into one line.
- Spacing between columns is always one.
- Underlines (indicating the column width) are provided for the field width of the first row.
- Lines are wrapped, if they are longer than 132 characters.
- Starting position for wrapped lines is one character indented from second field on the first line.

2.2.5.2 Field Values

The display of field values adheres to the following rules:

- The field value display is determined by the field specific format and the specific report context.
- The field column heading is determined by the field, dependent of the report context.
- Alphanumeric values are displayed left justified with the original value retrieved from the XML Report data. Depending on the specific report, values from the XML reports are mapped to some decode in the text report.
- Numeric values are displayed right justified according to their field specific display format with the original value retrieved from the XML Report data.

The specific rules for numeric values are

- The decimal separator is a point.
- No leading zeroes are displayed.
- All decimal digits given by the field precision are displayed (e.g. 1.200 for precision 3).
- "Minus signs" are written as prefix or suffix of the number, or as long/short indicator.
- It is possible to have a thousand separator for the text format (e.g. 12,345,678.90).

2.3 Common Report Engine

The Common Report Engine is the exclusive source for report files and theoretical price files for Eurex trading participants, Eurex clearing members and participants of the EEX Derivatives Market. It is an FTP solution based on an SFTP report server that allows participants to easily retrieve all of their reports from a single source.

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All transactional and participant specific reports are available in a participant-specific directory structure. Non-transactional and non-participant specific reports and files are available in the public area. Such reports are tagged as **CRE Area : public** in this manual .

The Common Report Engine can be accessed via leased line connectivity or via the internet.

In order to access the Common Report Engine, a specific user account for the Common Reporting Engine must be setup and a public key has to be uploaded in the Member Section of the Eurex website (www.eurex.com/ec-en).

Please note that reports will only be generated for participants if an activated Common Report Engine user account exists.

The participant is responsible for the user account setup on the Common Report Engine for all markets applicable.

Detailed information to the Common Report Engine is provided in the Common Report Engine User Guide on the Eurex Homepage:

www.eurex.com/ec-en/ > Tech > c7 > System documentation (<https://www.eurex.com/ec-en/technology/c7/system-documentation-c7>)

3 Introduction to XML Reports

3.1 XML Report Characteristics

The XML report descriptions contain the following information:

| | |
|------------------------------|---|
| Description | A textual description of the functional contents of the report. |
| Frequency | The frequency or the specific events at which the report is created. |
| Availability | The group of members (e.g. clearing members, trading members) to which the report is available. Please refer to <i>section 3.2</i> for a detailed description of report availability. |
| XML Report Structure | A description of the composition of groups and tags that are used with the XML report. Underlined items represent groups; the contained tags are identified by indent level. Additional information is provided on the cardinality of subgroups. Please refer to <i>section 3.3</i> for a description of cardinalities. |
| M/O | A usage code to indicate whether a report tag is mandatory or optional. Please refer to <i>section 3.4</i> for a detailed description. |
| Text Report Heading | <p>The heading of each tag when printed in a text report. The heading depends on the tag, but may be defined different in a specific report context. Tags bound together in a group may be concatenated under one heading.</p> <p>If the text report heading is marked “(XML only)”, the tag content is not written into the text report.</p> |
| Text Report Structure | <p>A generic description of the layout that is used with the text report. Each text report field is printed once with his heading and the generic text format which is used to display the value. Alphanumeric values are filled up with X, according to the field length. Numeric values are filled up with 9, together with thousand separators, decimal points and signs if applicable.</p> <p>Please remark that the layout of text reports may be subject to change without further notice.</p> |

3.2 Report Availability

Reports are created and available to different groups of members.

| Available for | Description |
|------------------------------|--|
| clearing and trading members | Each trading member receives a report containing its individual data. Each clearing member receives a report containing his individual data and the data of its associated trading members. |
| trading members only | Each trading member receives a report containing its individual data. |
| clearing members only | Each clearing member receives a report containing his individual data and the data of its associated trading members. |
| all members | Each member receives the report containing identical data. <u>Please note</u> that such reports do not have a member specific header. |

Table 3.1 - Report Availability

3.3 Structure Cardinality

Any substructure may be contained zero, one or multiple times in a structure.

The XML report descriptions contains a cardinality information for each structure in the form

structure

or

structure, repeated *cardinality* times:

| Cardinality | Description |
|-----------------------|---|
| (none) | Substructure occurs exactly one time |
| <i>m</i> | Substructure occurs exactly <i>m</i> times |
| <i>m ... n</i> | Substructure occurs minimal <i>m</i> , maximal <i>n</i> times |
| <i>m ... variable</i> | Substructure occurs <i>m</i> to any number times |

Table 3.2 - Structure Cardinality Descriptors

3.4 Usage Code

The XML report descriptions contain usage codes for each tag. These codes provide information on whether a tag is mandatory or optional. *Table 3.3* below lists all applicable usage codes and provides a description.

| Usage Code | Explicit | Field Usage Description |
|------------|-----------|---|
| m | mandatory | Tag occurs always (but may contain an empty string) |
| o | optional | Tag may be omitted |

Table 3.3 - Field Usage Codes

4 XML Report Descriptions

The description of the XML Reports and Tags in this document is based on the configuration

CONFIG_IDENTIFIER ERep8.1.0 JIRA-1007022
 CONFIG_DATE 2021-10-21 15:38

4.1 CA Capital Adjustment

4.1.1 CA752 Capital Adjustment Positions Overview

Description This C7 report contains all changes of contract specifications for existing regular and LEPO series as well as contract specifications of new series that are added after capital adjustments. In the case of a capital adjustment, the system generates new contract versions. Adjusted series have their existing version number incremented by 1. Newly created series contracts have the version number 0. The displayed series information is sorted by underlying and by type of capital adjustment.

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.

Frequency Capital adjustment.

Availability This report is available for clearing and trading members.

XML Report Structure

M/O Text Report Heading

ca752

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

ca752Grp, repeated 0 ... variable times:

ca752KeyGrp

| | | |
|---|---|-----------------------|
| membClgldCod | m | Clearing Member |
| <u>ca752Grp1</u> , repeated 1 ... variable times: | | |
| <u>ca752KeyGrp1</u> | | |
| membExchldCod | m | Exchange Member |
| <u>ca752Grp2</u> , repeated 1 ... variable times: | | |
| <u>ca752KeyGrp2</u> | | |
| undrldCod | m | UnderlyingSecurityld |
| undrldLngNam | m | |
| secuRFac | m | R-Factor |
| <u>ca752Grp3</u> , repeated 1 ... variable times: | | |
| <u>ca752KeyGrp3</u> | | |
| currTypCod | m | Product Currency |
| accountName | m | Account |
| prodld | m | Product |
| <u>ca752Grp4</u> , repeated 1 ... variable times: | | |
| positionld | m | Position ID |
| currSetlmtPrc_1 | o | |
| equalPmt | o | Equalization Payment |
| valDate | o | Value Date |
| <u>ca752Rec</u> , repeated 1 ... variable times: | | |
| bfrAfrDec | m | |
| <u>cntrldGrpSC7</u> , repeated 0 ... 1 times: | | |
| cntrClasCod | o | |
| prodld | m | |
| <u>cntrDtlGrpC7</u> | | |
| cntrExpMthDat | o | |
| cntrExpYrDat | o | |
| cntrDat | m | |
| cntrExpDat | m | |
| cntrExercisePrice | o | |
| flxCntrSynProdld | o | |
| cntrVersNo | o | |
| exerStylTyp | o | |
| settlTyp | m | |
| cntrTyp | m | |
| cntrFrequency | m | |
| cntrMnemonic | m | |
| uniqueCntrld | m | |
| trdUnt | o | TradingUnit |
| packageld | o | Unique Id for baskets |

| | | |
|---------|---|---------|
| posnLng | m | PosnLng |
| posnSht | m | PosnSht |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CA752.

4.1.2 CA770 Account Maintenance

| | |
|--------------|---|
| Description | <p>This C7 report provides an overview of account settings at the start of day, any account setting changes and end of day account settings. It is arranged by clearing member, exchange member, clearing house and account name.</p> <p>The report is available in xml- and csv-format.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p> |
| Frequency | Daily. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

ca770

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

ca770Grp, repeated 0 ... variable times:

ca770KeyGrp

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

ca770Grp1, repeated 1 ... variable times:

ca770KeyGrp1

| | | |
|---------------|---|-----------------|
| membExchldCod | m | Exchange Member |
|---------------|---|-----------------|

ca770Grp2, repeated 1 ... variable times:

ca770KeyGrp2

| | | |
|-------------|---|----------------|
| clgHselnd2 | m | Clearing House |
| accountName | m | AccountName |

ca770Grp3, repeated 1 ... variable times:

ca770KeyGrp3

| | | |
|--------------|---|----------------|
| typeOfRecord | m | Type of Record |
| updDat | o | Upd Date |
| updTim | o | Upd Time |

| | | |
|--|---|------------------------------|
| initrUsrLgn | o | Initiator User Login Name |
| initrPartSmbL | o | Initiator Participant Symbol |
| apprUserLgn | o | Approver User Login Name |
| apprPartSmbL | o | Approver Participant Symbol |
| fourEyesIndictr | o | 4 EP Indicator |
| maintOperation | o | Operation |
| <u>ca770Rec</u> , repeated 1 ... variable times: | | |
| accountType | m | |
| accountSubType | m | |
| accountDescr | o | |
| riskNettingUnit | m | |
| poolId | m | Pool ID |
| autoCloseOut | o | Auto Close Out Flag |
| useZeroCostQuantity | o | Use ZCQ Flag |
| <u>ca770actMktRec</u> , repeated 0 ... variable times: | | |
| actingMarket | m | Assigned Acting Market |
| actingMarketStatus | m | Status of Acting Market |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CA770.

4.2 CB Clearing Position and Transactions

4.2.1 CB001 Product and Price Report

| | |
|--------------|--|
| Description | The product and price report contains information for all Eurex products and their prices as defined in the Eurex price list. The report is available for EUREX/ECAG Members. |
| Frequency | Daily. |
| Availability | This report is available for all members. |
| CRE Area | Public. |

XML Report Structure

M/O Text Report Heading

cb001

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cb001Grp, repeated 0 ... variable times:

cb001KeyGrp

| | | |
|-----------|---|------|
| exchIdCod | o | Exch |
|-----------|---|------|

cb001Grp1, repeated 1 ... variable times:

cb001KeyGrp1

| | | |
|------------|---|-----------|
| prodTypIdX | o | Prod Type |
|------------|---|-----------|

cb001Grp2, repeated 1 ... variable times:

cb001KeyGrp2

| | | |
|-------------|---|------------|
| prodSeg | o | Prod Segm |
| prodSegName | o | (XML only) |

cb001Grp3, repeated 1 ... variable times:

cb001KeyGrp3

| | | |
|------------|---|-----------|
| prodId | o | Prod ID |
| prodLngNam | o | Prod Name |

cb001Grp4, repeated 1 ... variable times:

cb001KeyGrp4

feeIndTyp o Fee Type

cb001Grp5, repeated 1 ... variable times:

cb001KeyGrp5

trnTyp o Trans Type

cb001Grp6, repeated 1 ... variable times:

cb001KeyGrp6

trdTyp o Trad Type

cb001Rec, repeated 1 ... variable times:

acctTypGrpX o AC
valdFrmPast o Valid from
valdToPast o Valid to
standFeePast o Std HistFee
redFeePast o Red HistFee
thresHoldPast o Thld Hist
redFeePast2 o (XML only)
thresHoldPast2 o (XML only)
redFeePast3 o (XML only)
thresHoldPast3 o (XML only)
redFeePast4 o (XML only)
thresHoldPast4 o (XML only)
valdFrmPres o Valid from
valdToPres o Valid to
standFeePres o Std PresFee
redFeePres o Red PresFee
thresHoldPres o Thld Pres
redFeePres2 o (XML only)
thresHoldPres2 o (XML only)
redFeePres3 o (XML only)
thresHoldPres3 o (XML only)
redFeePres4 o (XML only)
thresHoldPres4 o (XML only)
valdFrmFut o Valid from
valdToFut o Valid to
standFeeFut o Std FutFee
redFeeFut o Red FutFee
thresHoldFut o Thld Fut
redFeeFut2 o (XML only)
thresHoldFut2 o (XML only)

| | | |
|---------------|---|------------|
| redFeeFut3 | o | (XML only) |
| thresHoldFut3 | o | (XML only) |
| redFeeFut4 | o | (XML only) |
| thresHoldFut4 | o | (XML only) |
| currTypCod | o | Curr |

Text Report Structure

Exch

XXXX

| Prod | Prod | Prod | Prod | Fee |
|-------|-------|-------|--------------------------------------|--------------------------------------|
| Type | Segm | ID | Name | Type |
| ----- | ----- | ----- | ----- | ----- |
| XXXX | XXXX | XXXX | XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX | XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX |

| Trn | Trd | Ac | Valid | Valid | Std | Red | Thld | Valid | Valid | Std | Red | Thld | Valid | Valid | Std | Red | Thld | Cur |
|------|------|------|--------|--------|----------|----------|--------|--------|--------|----------|----------|--------|--------|--------|----------|----------|--------|------|
| Typ | Typ | | from | to | PastFee | PastFee | Past | from | to | PresFee | PresFee | Pres | from | To | FutFee | FutFee | Fut | |
| ---- | ---- | ---- | ---- | ---- | ---- | ---- | ---- | ---- | ---- | ---- | ---- | ---- | ---- | ---- | ---- | ---- | ---- | ---- |
| XXX | X | XX | 999999 | 999999 | 99999.99 | 99999.99 | 999999 | 999999 | 999999 | 99999.99 | 99999.99 | 999999 | 999999 | 999999 | 99999.99 | 99999.99 | 999999 | XXX |

4.2.2 CB012 Account Statement

| | |
|--------------|---|
| Description | <p>This C7 report lists the opening positions in the option series and futures for flexible and standard contracts, the daily position movements at a transaction level and the up to date positions in the individual accounts of the exchange member. For each transaction, the report contains the variation margin payments for futures contracts, the premiums on options calculated in the "traditional" way and the variation margins for "futures-style" settled options.</p> <p>The report displays detailed position data according to currency, account and product. Premiums and variation margins are added per series of an option class (Call/Put) or a futures contract. Totals are calculated per product and account in product currency.</p> <p>The report is available in xml- and csv-format.</p> <p>In addition the report contains information on flexible contracts.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p> |
| Frequency | Daily. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

cb012

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cb012Grp, repeated 0 ... variable times:

cb012KeyGrp

| | | |
|--------------|---|-------|
| membClgldCod | m | CIMbr |
|--------------|---|-------|

cb012Grp1, repeated 1 ... variable times:

cb012KeyGrp1

| | | |
|---------------|---|-------|
| membExchldCod | m | ExMbr |
|---------------|---|-------|

cb012Grp2, repeated 1 ... variable times:

cb012KeyGrp2

| | | |
|------------|---|----------|
| currTypCod | m | Currency |
|------------|---|----------|

cb012Grp3, repeated 1 ... variable times:

cb012KeyGrp3

accountName m Account

cb012Grp4, repeated 1 ... variable times:

cb012KeyGrp4

prodTypId m ProdType

prodId m Prod

prodExchAff o

ticSiz o Tick Size

ticVal o TickVal

cb012Grp5, repeated 1 ... variable times:

cb012KeyGrp5

cntrlGrpSC7

cntrClasCod o

prodId m

cntrDtlGrpC7

cntrExpMthDat o

cntrExpYrDat o

cntrDat m

cntrExpDat m

cntrExercisePrice o

flxCntrSynProdId o

cntrVersNo o

exerStylTyp o

settlTyp m

cntrTyp m

cntrFrequency m

cntrMnemonic m

uniqueCntrlId m

packageld o

1stSetlmtPrc_1 o SetlmtPrc

currSetlmtPrc_1 o

secuTrdUntNo o TradingUnit

cb012Rec, repeated 1 ... variable times:

c7TransactionIdentificationGroup

TransactionId o

TransactionIdSuffix o

ParentTransactionId o

ParentTransactionIdSuffix o

relatedTransactionId o

| | | |
|--------------------------------|---|---------------------------|
| positionId | m | |
| UTI | m | |
| trnDat | o | Transaction Date |
| trnTim | o | Transaction Time |
| trnDatCet | o | Transaction Date CET |
| trnTimCet | o | Transaction Time CET |
| buyCod | o | B |
| opnClsCod | o | O |
| trnLngQty | o | MovLng |
| trnShtQty | o | MovSht |
| netQty | o | NetQty |
| trnPrc | o | StlPrc/Prc |
| prmVmarAmnt | o | PremVarMar |
| mkToMktTick | o | Mk2Mkt |
| ratelIdentifier | o | |
| residual | o | |
| prelimFig | o | |
| ordOriginFirm | o | External Member |
| beneficiary | o | |
| membExchIdCod | o | Exchange Member |
| partIdCod | o | Participant |
| membExchIdCodObo | o | ExMbrObo |
| partIdCodObo | o | |
| trnTyp | o | TrnTyp |
| trnAdjStsCod | o | |
| trnHistInd | o | H |
| Text1 | o | Text 1 |
| Text2 | o | Text 2 |
| Text3 | o | Text 3 |
| firmTrdId | o | Members Own Reference ID |
| <u>originTradingSystemData</u> | | |
| origExchId | o | OrigExc |
| origTrdMatchId | o | |
| origTrdDat | o | OrigTrdDat |
| origTrdTim | o | OrigTrdTim |
| origTrdDatCet | o | OrigTrdDatCet |
| origTrdTimCet | o | OrigTrdTimCet |
| trdTyp | o | TrT |
| TrdPubInd | o | Deferred Publication Flag |
| origTradeId | o | |

| | | |
|--------------------|---|--------------------|
| origClOrdId | o | |
| origRpdOrdNo | o | OrigRpdOrdNo |
| origOrderCategory | o | |
| origOrderType | o | |
| origMLegRptTyp | o | |
| origTotNumTrdRpts | o | |
| origStratInstrTyp | o | |
| origStrategyLinkId | o | |
| strategyType | o | Strategy Type |
| strategySubType | o | Strategy Sub Type |
| sumTrnLngQty | o | Total per Contract |
| sumTrnShtQty | o | |
| sumCntrPrmVmarAmnt | o | |
| sumProdPrmVmarAmnt | o | Total Per Product |
| sumAcctPrmVmarAmnt | o | Total Per Account |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CB012.

4.2.3 CB013 Account Statement - ECC

| | |
|--------------|--|
| Description | <p>This C7 report lists the opening positions in the option series and futures for flexible and standard contracts include the product MIC ID (Market Identification Code), the daily position movements at a transaction level and the up to date positions in the individual accounts of the exchange member. For each transaction, the report contains the variation margin payments for futures contracts, the premiums on options calculated in the "traditional" way and the variation margins for "futures-style" settled options.</p> <p>The report displays detailed position data according to currency, account and product. Premiums and variation margins are added per series of an option class (Call/Put) or a futures contract. Totals are calculated per product and account in product currency.</p> <p>The report is available in xml- and csv-format.</p> <p>In addition the report contains information on flexible contracts.</p> <p>The report is available for EEX/ECC Members.</p> |
| Frequency | Daily. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

cb013

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cb013Grp, repeated 0 ... variable times:

cb013KeyGrp

| | | |
|--------------|---|-------|
| membClgldCod | m | CIMbr |
|--------------|---|-------|

cb013Grp1, repeated 1 ... variable times:

cb013KeyGrp1

| | | |
|---------------|---|-------|
| membExchldCod | m | ExMbr |
|---------------|---|-------|

cb013Grp2, repeated 1 ... variable times:

cb013KeyGrp2

| | | |
|------------|---|----------|
| currTypCod | m | Currency |
|------------|---|----------|

cb013Grp3, repeated 1 ... variable times:

cb013KeyGrp3

accountName m Account

cb013Grp4, repeated 1 ... variable times:

cb013KeyGrp4

prodTypId m ProdType

prodId m Prod

prodExchAff o

productMIC o ProductMIC

ticSiz o Tick Size

ticVal o TickVal

cb013Grp5, repeated 1 ... variable times:

cb013KeyGrp5

cntrlGrpSC7

cntrClasCod o

prodId m

cntrDtlGrpC7

cntrExpMthDat o

cntrExpYrDat o

cntrDat m

cntrExpDat m

cntrExercisePrice o

flxCntrSynProdId o

cntrVersNo o

exerStylTyp o

settlTyp m

cntrTyp m

cntrFrequency m

cntrMnemonic m

uniqueCntrlId m

packageld o

1stSetlmtPrc_1 o SetlmtPrc

currSetlmtPrc_1 o

secuTrdUntNo o TradingUnit

cb013Rec, repeated 1 ... variable times:

c7TransactionIdentificationGroup

TransactionId o

TransactionIdSuffix o

ParentTransactionId o

ParentTransactionIdSuffix o

| | | |
|--------------------------------|---|---------------------------|
| relatedTransactionId | o | |
| positionId | m | |
| UTI | m | |
| trnDat | o | Transaction Date |
| trnTim | o | Transaction Time |
| trnDatCet | o | Transaction Date CET |
| trnTimCet | o | Transaction Time CET |
| buyCod | o | B |
| opnClsCod | o | O |
| trnLngQty | o | MovLng |
| trnShtQty | o | MovSht |
| netQty | o | NetQty |
| trnPrc | o | StlPrc/Prc |
| prmVmarAmnt | o | PremVarMar |
| mkToMktTick | o | Mk2Mkt |
| rateIdentifier | o | |
| residual | o | |
| prelimFlg | o | |
| ordOriginFirm | o | External Member |
| beneficiary | o | |
| membExchIdCod | o | Exchange Member |
| partIdCod | o | Participant |
| membExchIdCodObo | o | ExMbrObo |
| partIdCodObo | o | |
| trnTyp | o | TrnTyp |
| trnAdjStsCod | o | |
| trnHistInd | o | H |
| Text1 | o | Text 1 |
| Text2 | o | Text 2 |
| Text3 | o | Text 3 |
| firmTrdId | o | Members Own Reference ID |
| <u>originTradingSystemData</u> | | |
| origExchId | o | OrigExc |
| origTrdMatchId | o | |
| origTrdDat | o | OrigTrdDat |
| origTrdTim | o | OrigTrdTim |
| origTrdDatCet | o | OrigTrdDatCet |
| origTrdTimCet | o | OrigTrdTimCet |
| trdTyp | o | TrT |
| TrdPubInd | o | Deferred Publication Flag |

| | | |
|--------------------|---|--------------------|
| origTradeId | o | |
| origClOrdId | o | |
| origRpdOrdNo | o | OrigRpdOrdNo |
| origOrderCategory | o | |
| origOrderType | o | |
| origMLegRptTyp | o | |
| origTotNumTrdRpts | o | |
| origStratInstrTyp | o | |
| origStrategyLinkId | o | |
| strategyType | o | Strategy Type |
| strategySubType | o | Strategy Sub Type |
| sumTrnLngQty | o | Total per Contract |
| sumTrnShtQty | o | |
| sumCntrPrmVmarAmnt | o | |
| sumProdPrmVmarAmnt | o | Total Per Product |
| sumAcctPrmVmarAmnt | o | Total Per Account |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CB013.

4.2.4 CB165 Eurex Fee Statement

| | |
|--------------|--|
| Description | This report contains all daily transaction fees (except Late Closing Fees) and all fee adjustments. The report is available for EUREX/ECAG Members. |
| Frequency | Daily. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

cb165

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cb165Grp, repeated 0 ... variable times:

cb165KeyGrp

| | | |
|--------------|---|-------|
| membClgldCod | o | CIMbr |
|--------------|---|-------|

cb165Grp1, repeated 1 ... variable times:

cb165KeyGrp1

| | | |
|---------------|---|-------|
| membExchldCod | o | ExMbr |
|---------------|---|-------|

cb165Grp2, repeated 1 ... variable times:

cb165KeyGrp2

| | | |
|-----------|---|------|
| exchldCod | o | Exch |
|-----------|---|------|

cb165Grp3, repeated 1 ... variable times:

cb165KeyGrp3

| | | |
|------------|---|------|
| currTypCod | o | Curr |
|------------|---|------|

cb165Grp4, repeated 1 ... variable times:

cb165KeyGrp4

| | | |
|-----------|---|------------|
| feeAdjInd | o | (XML only) |
|-----------|---|------------|

cb165Grp5, repeated 1 ... variable times:

cb165KeyGrp5

| | | |
|-------------|---|----|
| acctTypGrpX | o | Ac |
|-------------|---|----|

cb165Grp6, repeated 1 ... variable times:

cb165KeyGrp6

acctTyp36Grp o Account Name

cb165Grp7, repeated 1 ... variable times:

cb165KeyGrp7

prodTypIdX o Prod Type

cb165Grp8, repeated 1 ... variable times:

cb165KeyGrp8

proId o Contract

ipsId o (XML only)

cb165Grp9, repeated 1 ... variable times:

cb165KeyGrp9

sortFeeTyp o (XML only)

cb165Grp10, repeated 1 ... variable times:

cb165KeyGrp10

feeIndTyp o Fee-Text

cb165Rec, repeated 1 ... variable times:

cntrDtlClassGrpX, repeated 0 ... 1 times:

cntrClasCod o Contract

cntrDtlGrpXXX, repeated 0 ... 1 times:

cntrExpDayDat o

cntrExpMthDat o

cntrExpYrDat o

cntrDat m

cntrExpDat m

cntrExercisePrice o

flxCntrSynProId o

cntrVersNo o

exerStylTyp o

settlTyp m

cntrTyp m

cntrFrequency m

cntrMnemonic m

uniqueCntrlId m

trnTyp o TT

trdTyp o TrdT

trdNCATyp o NCATrdT

partIdCod o Trader

buyCod o B

opnClsCod o OC

trdMtchPrcX o MatchPrice

| | | |
|--------------------|---|------------------------|
| trnIdNoX | o | TrnNo |
| trnIdSfxNoX | o | SuffixNo |
| trnIdNoPnt | o | (XML only) |
| trnIdSfxNoPntX | o | (XML only) |
| trdQtyX | o | TrdQuantity |
| trnFeeAmntX | o | Fee Amount |
| trnDat | o | TrnDat |
| trnTim | o | TrnTime |
| ordrTypCod | o | O |
| ordrNoX | o | (XML only) |
| textX | o | (XML only) |
| custTextX | o | CustomerText |
| userOrdrNumX | o | UserOrderNo |
| rebQty | o | (XML only) |
| textSegInpX | o | (XML only) |
| mkrTkrCod | o | MT |
| origOrdrNoX | o | OrigOrderNo |
| origTrnDat | o | OrigTrnDat |
| origTrnTim | o | OrigTrnTime |
| exerStylTyp | o | ES |
| setlTypCod | o | ST |
| flexIdCod | o | FlexID |
| combTypCod | o | CT |
| instSubTypCod | o | (XML only) |
| thresHoldX | o | Threshold |
| resiDual | o | Residual |
| trdSessFlag | o | (XML only) |
| unredFeeAmnt | o | UnreducedFee |
| notQty | o | Notional |
| notCurrTypCod | o | Ncur |
| packageId | o | Package ID |
| sumTrdQtyX | o | Total per Fee Type |
| sumRebQty | o | |
| sumFeeIndTypAmntX | o | Total per Fee Type |
| sumProdTrnFeeAmntX | o | (XML only) |
| sumProdTypFeeAmntX | o | Total per Product Type |
| sumAcctTrnFeeAmntX | o | Total per Account |
| sumCurrTrnFeeAmntX | o | Total per Currency |

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 Ac Account Name Prod Type

XXXX XXXX XXX XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX

| Contract | Cntr | Dat | TT | MatchPrice | TrnNo | SuffixNo | TrdQuantity | FeeAmount |
|----------------------|--------------------|-------------|----------------------|-----------------------|----------------------|----------------------|------------------------|----------------------|
| FeeText | TrnDat | TrnTime | O | TrdT | NCATrdT | CustomerText | UserOrderNo | |
| OrigOrderNo | OrigTrnDat | OrigTrnTime | ES | ST | FlexID | CT | Threshold | Residual |
| UnreducedFee | Notional | NCur | Package | ID | Trader | B | OC | MT |
| XXXX X 99-XXX-9999 | 99999 | 99-99-99 | 999 | 9999999999,9999999999 | XXXXXXXXXXXXXXXXXXXX | 9999999999 | 9999999999,999999+ | 999999999,99+ |
| XXXXXXXXXXXXXXXXXXXX | 99-99-99 | 99:99:99 | X X | XXXX | XXXXXXXXXXXXXXXXXXXX | XXXXXXXXXXXXXXXXXXXX | XXXXXXXXXXXXXXXXXXXX | XXXXXXXXXXXXXXXXXXXX |
| XXXXXXXXXXXXXXXXXXXX | 99-99-99 | 99:99:99 | X X | XXXXXXXXXXXX | X | 9999999999,999999 | 9999999999,9999999999+ | 999999999,99+ |
| 999999999,99+ | 9999999999,999999+ | XXX | XXXXXXXXXXXXXXXXXXXX | XXXXX | X | X | | |

Total per Fee Type: 9999999999,999999+ 999999999,99+

Total per Product Type: 999999999,99+

Total per Account: 999999999,99+

Total per Currency: 999999999,99+

4.2.5 CB167 Late Closing Fees

| | |
|--------------|--|
| Description | <p>This report displays the Late Closing Fees incl. the respective details to the zero cost quantity. The Late Closing Fee is charged when position closing adjustments are entered after the defined time limit and the quantity of the entered position closing adjustment exceeds the defined zero cost quantity.</p> <p>This report is organized by member, account and contract. It lists all member positions for products for which a late closing fee in the corresponding currency is charged. For every contract, fee relevant transactions entered before and after the time limit are shown separately. The time limit indicates the time from which position closings for positions resulting from the previous business day are chargeable. The field RESULT ZERO COST QTY shows the zero cost quantity for the next business day. If the amount is negative, the fee is calculated and the zero cost quantity is zero.</p> <p>The report is available for EUREX/ECAG Members.</p> |
| Frequency | Daily. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

cb167

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cb167Grp, repeated 0 ... variable times:

cb167KeyGrp

| | | |
|--------------|---|-------|
| membClgldCod | o | CIMbr |
|--------------|---|-------|

cb167Grp1, repeated 1 ... variable times:

cb167KeyGrp1

| | | |
|---------------|---|-------|
| membExchldCod | o | ExMbr |
|---------------|---|-------|

cb167Grp2, repeated 1 ... variable times:

cb167KeyGrp2

| | | |
|-----------|---|------|
| exchldCod | o | Exch |
|-----------|---|------|

cb167Grp3, repeated 1 ... variable times:

cb167KeyGrp3

currTypCod o Curr

cb167Grp4, repeated 1 ... variable times:

cb167KeyGrp4

acctTypGrpX o Ac

cb167Grp5, repeated 1 ... variable times:

cb167KeyGrp5

acctTyp36Grp o Account Name

cb167Grp6, repeated 1 ... variable times:

cb167KeyGrp6

prodId o Prod

trnDat o Business Date

cb167Grp7, repeated 1 ... variable times:

cb167KeyGrp7

sortFeeTyp o (XML only)

prodTypIdX o PrTp

cb167Rec, repeated 1 ... variable times:

cntrIdGrpX, repeated 0 ... 1 times:

cntrClasCod o Contract

prodId o

cntrDtlGrpXX, repeated 0 ... 1 times:

cntrExpMthDat o

cntrExpYrDat o

cntrDat m

cntrExpDat m

cntrExercisePrice o

fixCntrSynProdId o

cntrVersNo o

exerStylTyp o

settlTyp m

cntrTyp m

cntrFrequency m

cntrMnemonic m

uniqueCntrId m

feeCalcTimLG o T

feeCalcTim o Time

zerCostQty o ZCQ

posnTrnTrdAdjVol o TrdAdj

posnTrnGivUpVol o GiveUp

| | | |
|---|---|--------------------|
| posnTrnTakUpVol | o | TakeUp |
| posnTrnOthVol | o | Other |
| netZerCstQty | o | NetZCQ |
| clsAdjQty | o | ClsAdj |
| resZerCstQty | o | ResZCQ |
| feeIndTyp | o | (XML only) |
| feeAmnt | o | Fee Amount |
| packageld | o | (XML only) |
| sumProdFeeAmnt | o | Total per Product |
| sumCurrFeeAmnt | o | Total per Currency |
| <u>sumExchFeeGrp</u> , repeated 0 ... 1 times: | | |
| <u>sumExchFeeRec</u> , repeated 0 ... variable times: | | |
| exchNam | o | |
| currTypCod | o | |
| sumExchFeeAmnt | o | |
| <u>sumMembFeeGrp</u> , repeated 0 ... 1 times: | | |
| <u>sumMembFeeRec</u> , repeated 0 ... variable times: | | |
| exchNam | o | |
| currTypCod | o | |
| sumMembFeeAmnt | o | |

Text Report Structure

```
ClMbr ExMbr Exch Curr Ac Account Name          Prod PrTp Business Date
-----
XXXXX XXXXX XXXX XXX  XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX XXXX 9999-99-99

Contract      T Time  ZCQ      TrdAdj   GiveUp   TakeUp   Other   NetZCQ   ClsAdj   ResZCQ   Fee Amount
Cntr Dat
-----
X XXXX XXX-9999 99999 X 99:99 999999999 999999999- 999999999- 99999999 999999999- 999999999- 999999999- 999999999,99+
99-99-99

Total per Product:
-----
Total per Currency:
-----
999999999,99+
```

4.2.6 CB169 LP Rebates

| | |
|--------------|---|
| Description | This monthly report provides information about the Liquidity Provider Rebates. 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 |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cb169Grp, repeated 0 ... variable times:

cb169KeyGrp

| | | |
|--------------|---|-------|
| membClgldCod | o | CIMbr |
|--------------|---|-------|

cb169Grp1, repeated 1 ... variable times:

cb169KeyGrp1

| | | |
|---------------|---|-------|
| membExchldCod | o | ExMbr |
|---------------|---|-------|

cb169Grp2, repeated 1 ... variable times:

cb169KeyGrp2

| | | |
|-----------|---|------|
| exchldCod | o | Exch |
|-----------|---|------|

cb169Grp3, repeated 1 ... variable times:

cb169KeyGrp3

| | | |
|------------|---|------|
| currTypCod | o | Curr |
|------------|---|------|

cb169Grp4, repeated 1 ... variable times:

cb169KeyGrp4

| | | |
|--------------|---|------|
| prodld | o | Prod |
| ipsld | o | IPS |
| strFulfillld | o | SfF |
| bscReqlld | o | BaR |
| pckReqlld | o | PaR |

| | | |
|------------|---|-----|
| sprdQuald | o | SpQ |
| szQuald | o | SzQ |
| rfqRspld | o | RFQ |
| liqClslId | o | LiC |
| strePresId | o | StP |
| mmold | o | MMO |
| euEnId | o | EuE |

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) |
| feeEuEnMmAmnt | 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) |

| | | |
|---|---|--------------------|
| sumFeeIndTypFeeEuEnMmAmnt | o | (XML only) |
| sumFeeIndTypFullRebVol | o | |
| sumProdTrdQty | o | Total per Product |
| sumProdRebQty | o | |
| sumProdFeeCapAmnt | o | |
| sumProdFeeRoIMmAmnt | 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) |
| sumProdFeeEuEnMmAmnt | o | (XML only) |
| sumProdFullRebVol | o | |
| sumCurrTrdQty | o | Total per Currency |
| sumCurrRebQty | o | |
| sumCurrFeeCapAmnt | o | |
| sumCurrFeeRoIMmAmnt | 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) |
| sumCurrFeeEuEnMmAmnt | o | (XML only) |
| sumCurrFullRebVol | o | |
| <u>sumExchFeeGrp</u> , repeated 0 ... 1 times: | | |
| <u>sumExchFeeRec</u> , repeated 0 ... variable times: | | |
| exchNam | o | |
| currTypCod | o | |
| sumExchFeeAmnt | o | |
| <u>sumMembFeeGrp</u> , repeated 0 ... 1 times: | | |
| <u>sumMembFeeRec</u> , repeated 0 ... variable times: | | |
| exchNam | o | |
| currTypCod | o | |
| sumMembFeeAmnt | o | |

Text Report Structure

ClMbr ExMbr Exch Curr Prod IPS Sfl BaR PaR SpQ SzQ RFQ StP LiC MMO EuE Ac Account Name

XXXX XXXX XXX XXX XXX XXX X X X X X X X X X X XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

| Fee Type | Volume | Reb rel Vol | Rebated Vol | Refund Amount |
|------------------------------|-----------|-------------|-------------|---------------|
| XXXXXXXXXXXXXXXXXXXXXXXXXXXX | 999999999 | 999999999 | 999999999 | 999999999.99 |

Total per Fee Type: 999999999 999999999 999999999 999999999.99

| Fee Type | Volume | Reb rel Vol | Rebated Vol | Refund Amount |
|------------------------------|-----------|-------------|-------------|---------------|
| XXXXXXXXXXXXXXXXXXXXXXXXXXXX | 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

4.2.7 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 |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cb179Grp, repeated 0 ... variable times:

cb179KeyGrp

| | | |
|--------------|---|-------|
| membClgldCod | o | CIMbr |
|--------------|---|-------|

cb179Grp1, repeated 1 ... variable times:

cb179KeyGrp1

| | | |
|---------------|---|-------|
| membExchldCod | o | ExMbr |
|---------------|---|-------|

cb179Grp2, repeated 1 ... variable times:

cb179KeyGrp2

| | | |
|--------|---|-------------|
| rebTyp | o | Rebate Type |
|--------|---|-------------|

cb179Grp3, repeated 1 ... variable times:

cb179KeyGrp3

| | | |
|-----------|---|------|
| exchldCod | 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) |
| <u>cb179Grp6</u> , repeated 1 ... variable times: | | |
| <u>cb179KeyGrp6</u> | | |
| prodTypIdX | o | PrTp |
| <u>cb179Grp7</u> , repeated 1 ... variable times: | | |
| <u>cb179KeyGrp7</u> | | |
| sortFeeTyp | o | (XML only) |
| <u>cb179Grp8</u> , repeated 1 ... variable times: | | |
| <u>cb179KeyGrp8</u> | | |
| prodSeg | o | Product Segment |
| prodSegName | o | (XML only) |
| <u>cb179Rec</u> , repeated 1 ... variable times: | | |
| feeIndTyp | o | Fee Type |
| prodId | o | Prod ID |
| liqClsId | o | LiC |
| 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 |
| membGrpIdCod | o | (XML only) |
| 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 |
|-------|-------|-----------------------|------|------|------------------------------|
| XXXX | XXXX | Product Group Rebates | XXX | XXX | XXXXXXXXXXXXXXXXXXXXXXXXXXXX |

| Prod Seg | Prod ID | Li Cl | Fee Type | Rebate Volume | rel Volume | Prod Reb | Group Volume | Rebated Volume | Total Fee | Product Group Rebate after | Net Fee Rebate |
|--------------------------|---------|-------|------------------------------|---------------|------------|-----------|--------------|----------------|--------------|----------------------------|----------------|
| XXXX | X | | | 999999999 | 999999999 | | | 999999999 | 99999999.99 | -99999999.99 | 99999999.99 |
| XXXX | X | | | 999999999 | 999999999 | | | 999999999 | 99999999.99 | -99999999.99 | 99999999.99 |
| XXXX | | | XXXXXXXXXXXXXXXXXXXXXXXXXXXX | 999999999 | 999999999 | | | 999999999 | 99999999.99 | -99999999.99 | 99999999.99 |
| Total per Product Group: | | | | 999999999 | 999999999 | 999999999 | 999999999 | 999999999 | 99999999.99 | -99999999.99 | 99999999.99 |
| Total per Currency: | | | | | | | | 99999999.99 | -99999999.99 | 99999999.99 | |

Revenue Sharing Programs

| ClMbr | ExMbr | Rebate Type | Exch | Curr | PrTp |
|-------|-------|--------------------------|------|------|------|
| XXXX | XXXX | Revenue Sharing Programs | XXX | XXX | XXXX |

| Program name | Refund |
|---------------------------------------|------------------|
| XXXXXXXXXXXXXXXXXXXXXXXXXXXX | -999999999999.99 |
| XXXXXXXXXXXXXXXXXXXXXXXXXXXX | -999999999999.99 |
| Total per Prod Type: -999999999999.99 | |
| Total per Currency: -999999999999.99 | |

4.2.8 CB182 Monthly OTC CCP Fee Statement

| | |
|--------------|--|
| Description | <p>The monthly OTC CCP Fee Statement provides the following OTC CCP fee components per member ID on a monthly basis:</p> <ul style="list-style-type: none"> - transaction fees - manual fee adjustments - rebates according to incentive program <p>This report is available for clearing members (CM) only The report is available for EUREX/ECAG Members.</p> |
| Frequency | Monthly. |
| Availability | This report is available for clearing members only. |

XML Report Structure

M/O Text Report Heading

cb182

rptHdr

| | | |
|---------------|---|--|
| exchNam | m | |
| envText | m | |
| rptCod | m | |
| rptNam | m | |
| rptFlexKey | o | |
| membld | o | |
| membLglNam | o | |
| rptPrntEffDat | m | |
| rptPrntEffTim | o | |
| rptPrntRunDat | m | |

cb182Grp, repeated 0 ... variable times:

cb182KeyGrp

| | | |
|--------------|---|----|
| membClgldCod | m | CM |
|--------------|---|----|

cb182Grp1, repeated 1 ... variable times:

cb182KeyGrp1

| | | |
|-----------|---|------|
| exchldCod | m | Exch |
|-----------|---|------|

cb182Grp2, repeated 1 ... variable times:

cb182KeyGrp2

| | | |
|-----------|---|-----------|
| blngldCod | m | BillingID |
|-----------|---|-----------|

cb182Grp3, repeated 1 ... variable times:

cb182KeyGrp3

| | | |
|---------|---|-------|
| trdMemb | m | MbrID |
|---------|---|-------|

cb182Grp4, repeated 1 ... variable times:

cb182KeyGrp4

| | | |
|------------|---|--------|
| currTypCod | m | FeeCur |
|------------|---|--------|

cb182Grp5, repeated 1 ... variable times:

cb182KeyGrp5

prodGrpNam m ProdGroup

cb182Grp6, repeated 1 ... variable times:

cb182KeyGrp6

acctTyp36Grp m Account

cb182Grp7, repeated 1 ... variable times:

cb182KeyGrp7

prodIdX m ProductID

cb182Rec, repeated 1 ... variable times:

| | | |
|-------------------|---|-------------------------|
| prodLngNam | o | (XML only) |
| verId | o | (XML only) |
| serId | o | (XML only) |
| trnTyp2 | o | TraType |
| isinCod | o | (XML only) |
| trdIdB | o | TrdID |
| calDat | o | CalDat |
| trdDat | o | TrdDat |
| clrCurrTypCod | o | CICur |
| trdNomVal | o | TrdNominal |
| ecbExchRat | o | ExchangeRate |
| modelTyp | o | MT |
| rebLevInPerc | o | RbL |
| feeTypCodX | o | Fee Type |
| feeAdjInd | o | Man |
| membPropCtpyIdCod | o | CouPa |
| buyCod | o | B/S |
| novDat | o | NovDat |
| strDat | o | StartDat |
| matDatType | o | MatDat |
| dayMat | o | DayMat |
| otcTrdGrp | o | OTCGroup |
| ytMClearedNot | o | YtMClearedNotional |
| addTxt | o | Additional Information |
| feeReb | o | Fee/Rebate |
| grpIdCod | o | GroupingID |
| sumFeeProdId | m | Total per Product ID |
| sumFeeAcctTypGrp | m | Total per Account |
| sumProdGrp | m | Total per Product Group |
| sumFeeCurrTypCod | m | Total per Fee Currency |

4.2.9 CB185 Daily OTC CCP Fee Statement

| | |
|--------------|--|
| Description | This report shows the daily booking fees including booking fees for high turnover fees. The report is available for EUREX/ECAG Members. |
| Frequency | Daily. |
| Availability | This report is available for clearing members only. |

| <u>XML Report Structure</u> | <u>M/O</u> | <u>Text Report Heading</u> |
|-----------------------------|------------|----------------------------|
|-----------------------------|------------|----------------------------|

cb185

rptHdr

| | | |
|---------------|---|--|
| exchNam | m | |
| envText | m | |
| rptCod | m | |
| rptNam | m | |
| rptFlexKey | o | |
| membld | o | |
| membLglNam | o | |
| rptPrntEffDat | m | |
| rptPrntEffTim | o | |
| rptPrntRunDat | m | |

cb185Grp, repeated 0 ... variable times:

cb185KeyGrp

| | | |
|--------------|---|----|
| membClgldCod | m | CM |
|--------------|---|----|

cb185Grp1, repeated 1 ... variable times:

cb185KeyGrp1

| | | |
|-----------|---|------|
| exchldCod | m | Exch |
|-----------|---|------|

cb185Grp2, repeated 1 ... variable times:

cb185KeyGrp2

| | | |
|-----------|---|-----------|
| blngldCod | m | BillingID |
|-----------|---|-----------|

cb185Grp3, repeated 1 ... variable times:

cb185KeyGrp3

| | | |
|---------|---|-------|
| trdMemb | m | MbrID |
|---------|---|-------|

cb185Grp4, repeated 1 ... variable times:

cb185KeyGrp4

| | | |
|------------|---|--------|
| currTypCod | m | FeeCur |
|------------|---|--------|

cb185Grp5, repeated 1 ... variable times:

cb185KeyGrp5

| | | |
|------------|---|-----------|
| prodGrpNam | m | ProdGroup |
|------------|---|-----------|

cb185Grp6, repeated 1 ... variable times:

cb185KeyGrp6

acctTyp36Grp m Account

cb185Grp7, repeated 1 ... variable times:

cb185KeyGrp7

prodIdX m ProductID

cb185Rec, repeated 1 ... variable times:

prodLngNam o (XML only)

verId o (XML only)

serId o (XML only)

trnTyp2 o TraType

isinCod o (XML only)

trdIdB o TrdID

trdDat o TrdDat

clrCurrTypCod o CICur

trdNomVal o TrdNominal

ecbExchRat o ExchangeRate

feeTypCodX o Fee Type

feeAdjInd o Man

membPropCtpyIdCod o CouPa

buyCod o B/S

novDat o NovDat

strDat o StartDat

matDatType o MatDat

dayMat o DayMat

otcTrdGrp o OTCGroup

addTxt o Additional Information

feeReb o Fee/Rebate

grpIdCod o GroupingID

sumFeeProdId m Total per Product ID

sumFeeAcctTypGrp m Total per Account

sumProdGrp m Total per Product Group

sumFeeCurrTypCod m Total per Fee Currency

sumMembTrdFeeGrp, repeated 1 ... variable times:

sumMembTrdFeeRec, repeated 0 ... variable times:

trdMemb m Total per Member ID

currTypCod m

sumTrdMembAmnt m

sumBllngIdFeeGrp, repeated 1 ... variable times:

sumBllngIdFeeRec, repeated 0 ... variable times:

currTypCod m Total per Billing ID

sumBlngIdAmnt m
sumMembClgFeeGrp, repeated 0 ... 1 times:
sumMembClgFeeRec, repeated 0 ... variable times:
currTypCod m Total per CM
sumClgAmnt m

Text Report Structure

```
CM Exch BillingID MbrID FeeCur ProdGroup Account
-----
XXXX XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX XXX XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

ProductID TraType TrdID TrdDat ClCur TrdNominal ExchangeRate Fee/Rebate
FeeType Man CouPa B/S NovDat StartDat MatDat DayMat OTCGroup YtMClearedNotional Additional Information
GroupingID
-----
XXXXXXXXXX XXX XXXXXXXXXXXXXXXXXXX XXXXXXXXXXX XXX 99999999999999.99 999999,99999 99999999,99+
XXXXXXXXXXXXXXXXXX X XXXXX X XXXX-XX-XX XXXX-XX-XX XXXX-XX-XX 99999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
-----
Total per Product ID: 999999999,99+
-----
Total per Account: 999999999,99+
-----
Total per Product Group: 999999999,99+
-----
Total per Fee Currency (XXX): 999999999,99+
-----
Total per Member ID (XXX) 999999999,99+
-----
Total per Billing ID (XXX) 999999999,99+
-----
Total per CM (XXX) 999999999,99+
-----
```

4.2.10 CB187 Monthly Rebates Overview

| | |
|--------------|---|
| Description | This monthly report shows all rebates per product. It includes the Trade Size Related Savings, Trader Development Program rebates, volume rebates and Market Making rebates. 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

cb187

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cb187Grp, repeated 0 ... variable times:

cb187KeyGrp

| | | |
|--------------|---|-------|
| membClgldCod | m | CIMbr |
|--------------|---|-------|

cb187Grp1, repeated 0 ... variable times:

cb187KeyGrp1

| | | |
|---------------|---|-------|
| membExchldCod | m | ExMbr |
|---------------|---|-------|

cb187Grp2, repeated 1 ... variable times:

cb187KeyGrp2

| | | |
|-----------|---|------|
| exchldCod | m | Exch |
|-----------|---|------|

cb187Grp3, repeated 1 ... variable times:

cb187KeyGrp3

| | | |
|------------|---|-----|
| currTypCod | m | Cur |
|------------|---|-----|

cb187Grp4, repeated 1 ... variable times:

cb187KeyGrp4

| | | |
|-------------|---|----|
| acctTypGrpX | m | Ac |
|-------------|---|----|

cb187Grp5, repeated 1 ... variable times:

cb187KeyGrp5

| | | |
|--------------|---|--------------|
| acctTyp36Grp | m | Account Name |
|--------------|---|--------------|

cb187Grp6, repeated 1 ... variable times:

cb187KeyGrp6

prodGrpNam m PrGp

cb187Grp7, repeated 1 ... variable times:

cb187KeyGrp7

prodTypIdX m PrTp

cb187Grp8, repeated 1 ... variable times:

cb187KeyGrp8

prodId m PrID

prodRebGrpId o (XML only)

prodRebGrpIdName o ProdGroup

cb187Grp9, repeated 1 ... variable times:

cb187KeyGrp9

sortFeeTyp m (XML only)

cb187Grp10, repeated 1 ... variable times:

cb187KeyGrp10

feeIndTyp m Fee Type

cb187Grp11, repeated 1 ... variable times:

cb187KeyGrp11

fulfillId m MM

strFulfillId m SF

cb187Rec, repeated 1 ... variable times:

tsrsRec

rebQtyX o TSRS/Reb relevant Volume

feeOverl o TSRS/Fee Overall

feeAftGivSavReb o

fullRebVol o TSRS/Fully rebated Volume

savReb o TSRS/Savings/Rebate

feeAftSavReb o TSRS/Fee after Sav/Reb

savRebPct o TSRS/Savings (in %) Overall

tdpRebRec

rebQtyX o TDP Rebate/Reb relevant Volume

feeOverl o TDP Rebate/Fee Overall

feeAftGivSavReb o TDP Rebate/Fee after given Sav/Reb

fullRebVol o TDP Rebate/Fully rebated Volume

savReb o TDP Rebate/Savings/Rebate

feeAftSavReb o TDP Rebate/Fee after Sav/Reb

savRebPct o TDP Rebate/Savings (in %) Overall

volRebRec

rebQtyX o Volume Rebate/Reb relevant Volume

| | | | |
|-----|--|---|-------------------------------------|
| | feeOverl | o | Volume Rebate/Fee Overall |
| Reb | feeAftGivSavReb | o | Volume Rebate/Fee after given Sav/ |
| | fullRebVol | o | Volume Rebate/Fully rebated Volume |
| | savReb | o | Volume Rebate/Savings/Rebate |
| | feeAftSavReb | o | Volume Rebate/Fee after Sav/Reb |
| | savRebPct | o | Volume Rebate/Savings(in %) Overall |
| | <u>mmRebRec</u> | | |
| | rebQtyX | o | MM Rebate/Reb relevant Volume |
| | feeOverl | o | MM Rebate/Fee Overall |
| | feeAftGivSavReb | o | MM Rebate/Fee after given Sav/Reb |
| | fullRebVol | o | MM Rebate/Fully rebated Volume |
| | savReb | o | MM Rebate/Savings/Rebate |
| | feeAftSavReb | o | MM Rebate/Fee after Sav/Reb |
| | savRebPct | o | MM Rebate/Savings (in %) Overall |
| | <u>totRec</u> | | |
| | rebQtyX | o | |
| | feeOverl | o | TOTAL/Fee Overall |
| | feeAftGivSavReb | o | |
| | fullRebVol | o | TOTAL/Fully rebated Volume |
| | savReb | o | TOTAL/Savings/Rebate |
| | feeAftSavReb | o | TOTAL/Fee after Sav/Reb |
| | savRebPct | o | TOTAL/Savings (in %) Overall |
| | <u>sumProdFeeRebGrp</u> | | |
| | <u>sumProdFeeRebRec</u> , repeated 0 ... variable times: | | |
| | sumProdSavFeeAmnt | o | Total Savings per Product: |
| | sumProdPctSav | o | Savings in % per Product: |
| | sumProdFeeAmntX | o | Total Fee per Product: |
| | <u>sumAcctFeeRebGrp</u> | | |
| | <u>sumAcctFeeRebRec</u> , repeated 0 ... variable times: | | |
| | sumAcctSavFeeAmnt | o | Total Savings per Account: |
| | sumAcctPctSav | o | Savings in % per Account: |
| | sumAcctFeeAmnt | o | Total Fee per Account: |
| | <u>sumCurrFeeRebGrp</u> | | |
| | <u>sumCurrFeeRebRec</u> , repeated 0 ... variable times: | | |
| | sumCurrSavFeeAmnt | o | Total Savings per Currency: |
| | sumCurrPctSav | o | Savings in % per Currency: |
| | sumCurrFeeAmntX | o | Total Fee per Currency: |
| | <u>sumMembFeeRebGrp</u> | | |
| | <u>sumMembFeeRebRec</u> , repeated 0 ... variable times: | | |

- currTypCod o
- sumMembSavFeeAmnt o Total Savings per ExMbr in XXX:
- sumMembPctSav o Savings in % per ExMbr:
- sumMembFeeAmnt o Total Fee per ExMbr in XXX:

sumClgMbrFeeRebGrp

sumClgMbrFeeRebRec, repeated 0 ... variable times:

- currTypCod o
 - sumClgMbrSavFeeAmnt o Total Savings per CIMbr in XXX:
 - sumClgMbrPctSav o Savings in % per CIMbr:
 - sumClgMbrFeeAmnt o Total Fee per CIMbr in XXX:
-

Text Report Structure

ClMbr ExMbr Exch Cur Ac Account Name PrGp PrTp PrID ProdRebGroup

XXXX XXXX XXXX XXX XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXX XXXX XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Fee Type MM SF

XXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXX X

| | TSRS | TDP Rebate | Volume Rebate | MM Rebate | TOTAL |
|-------------------------|------------------|------------------|------------------|------------------|------------------|
| Reb relevant Volume | 999999999999 | 999999999999 | 999999999999 | 999999999999 | |
| Fee Overall | 999999999999.99 | 999999999999.99 | 999999999999.99 | 999999999999.99 | 999999999999.99 |
| Fee after given Sav/Reb | | 999999999999.99 | 999999999999.99 | 999999999999.99 | |
| Fully rebated Volume | 99999999999999 | 99999999999999 | 99999999999999 | 99999999999999 | 99999999999999 |
| Savings/Rebate | -999999999999.99 | -999999999999.99 | -999999999999.99 | -999999999999.99 | -999999999999.99 |
| Fee after Sav/Reb | 999999999999.99 | 999999999999.99 | 999999999999.99 | 999999999999.99 | 999999999999.99 |
| Savings (in %) Overall | 999.99 | 999.99 | 999.99 | 999.99 | 999.99 |

Total Savings per Product: -999999999999.99
Savings in % per Product: 999.99
Total Fee per Product: 999999999999.99

Total Savings per Account: -999999999999.99
Savings in % per Account: 999.99
Total Fee per Account: 999999999999.99

Total Savings per Currency: -999999999999.99
Savings in % per Currency: 999.99
Total Fee per Currency: 999999999999.99

Total Savings per ExMbr in XXX: -999999999999.99
Savings in % per ExMbr: 999.99
Total Fee per ExMbr in XXX: 999999999999.99

Total Savings per ClMbr in XXX: -999999999999.99
Savings in % per ClMbr: 999.99
Total Fee per ClMbr in XXX: 999999999999.99

TSRS = Trade Size Related Savings

4.2.11 CB189 Monthly Mistrade Fees

| | |
|--------------|--|
| Description | This monthly report provides information on Notification of Fees and mistrade fee amounts per trading member. 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

cb189

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cb189Grp, repeated 0 ... variable times:

cb189KeyGrp

| | | |
|--------------|---|-------|
| membClgldCod | m | CIMbr |
|--------------|---|-------|

cb189Grp1, repeated 1 ... variable times:

cb189KeyGrp1

| | | |
|---------------|---|-------------------------------|
| membExchldCod | m | ExMbr |
| notifOvrvw | m | Notification of Fees Overview |

cb189Grp2, repeated 1 ... variable times:

cb189KeyGrp2

| | | |
|------------|---|----------|
| currTypCod | m | Currency |
|------------|---|----------|

cb189Grp3, repeated 1 ... variable times:

cb189KeyGrp3

| | | |
|----------|---|------|
| datNotif | m | Date |
|----------|---|------|

cb189Grp4, repeated 1 ... variable times:

cb189KeyGrp4

| | | |
|---------|---|----------------------|
| notifNo | o | Notification of Fees |
|---------|---|----------------------|

cb189Rec, repeated 1 ... variable times:

| | | |
|-------------|---|----|
| acctTypGrpX | o | Ac |
| ordrTypCod | o | OT |

| | | |
|--------------------|---|--------------------------------|
| prodId | o | ProdID |
| trnIdNoX | o | Transaction ID |
| origTrnId | o | OriTrans ID |
| buyCod | o | B/S |
| feeOverl | o | Fee Amount |
| sumNotifFeeAmnt | o | Total per Notification of Fees |
| sumDatNotifFeeAmnt | o | Total per Date |
| sumMembFeeAmnt | o | Total per Exchange Member |

Text Report Structure

Clearing Member: XXXX
Exchange Member: XXXX
Notification of Fees Overview: 999999999
CURRENCY: XXX

| Date | Ac | OT | Notification of Fees | ProdID | Transaction ID | OriTrans ID | B/S | Fee Amount |
|--------------------------------------|----|----|----------------------|--------|------------------|-------------|-----|------------|
| 99-99-99 | XX | X | XXXXXXXXXXXXXXXX | XXX | XXXXXXXXXXXXXXXX | XXXXXXXX | X | 999999.99 |
| Total per Notification of Fees (XXX) | | | | | | | | 999999.99 |
| Total per Date (XXX) | | | | | | | | 999999.99 |
| Total per Exchange Member (XXX) | | | | | | | | 999999.99 |

4.2.12 CB191 Monthly TES Late Entry Fine

| | |
|--------------|---|
| Description | <p>This report shows the business date, the entry time, the approval time of the buyer and the seller, the trade ID, the traded volume and the late entry fee per product.</p> <p>The sum will be shown per product, trader, account, exchange member and clearing member.</p> <p>The report is available for EUREX/ECAG Members.</p> |
| Frequency | Monthly. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

cb191

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cb191Grp, repeated 0 ... variable times:

cb191KeyGrp

| | | |
|--------------|---|-------|
| membClgldCod | o | CIMbr |
|--------------|---|-------|

cb191Grp1, repeated 1 ... variable times:

cb191KeyGrp1

| | | |
|---------------|---|-------|
| membExchldCod | o | ExMbr |
|---------------|---|-------|

cb191Grp2, repeated 1 ... variable times:

cb191KeyGrp2

| | | |
|-----------|---|------|
| exchldCod | o | Exch |
|-----------|---|------|

cb191Grp3, repeated 1 ... variable times:

cb191KeyGrp3

| | | |
|------------|---|------|
| currTypCod | o | Curr |
|------------|---|------|

cb191Grp4, repeated 1 ... variable times:

cb191KeyGrp4

| | | |
|--------------|---|---------|
| acctTyp36Grp | o | Account |
|--------------|---|---------|

cb191Grp5, repeated 1 ... variable times:

cb191KeyGrp5

partIdCod o Trader

cb191Grp6, repeated 1 ... variable times:

cb191KeyGrp6

prodTypIdX o Prod

cb191Rec, repeated 1 ... variable times:

entTimDatCet o Business Date

entTimTimCet o Entry Time

appTimOfBuyer o Approval Buyer

appTimOfSeller o Approval Seller

buyCod o B/S

trnIdNo3 o Trade ID

feeIndTyp o Fee Name

trdVolume o Volume

trnFeeAmntX o Fee Amount

sumProdTypFeeAmntX o Total Fee per Product

sumTrdFeeAmntX o Total Fee per Trader

sumAcctTrnFeeAmntX o Total Fee per Account

sumMembExchFeeAmntGrp, repeated 0 ... 1 times:

sumMembExchFeeAmntGrpRec, repeated 0 ... variable times:

exchIdCod m Exch

currTypCod m Curr

sumMembFeeAmnt m Total Fee Amount

sumClgMbrFeeAmntGrp, repeated 0 ... 1 times:

sumClgMbrFeeAmntGrpRec, repeated 0 ... variable times:

exchIdCod m Exch

currTypCod m Curr

sumClgMbrFeeAmnt m Total Fee Amount

XML Report Descriptions

Text Report Structure

ClMbr ExMbr Exch Curr Account Trader

XXXXX XXXX XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXX

| Prod Business Date | Entry Time | Approval Buyer | Approval Seller | B/S Trade ID | Fee Name | Volume | Fee Amount |
|------------------------|-------------|----------------|-----------------|--------------|----------------------------------|--------------|---------------|
| XXXX CCYY-MM-DD | 23:59:59:99 | 23:59:59:99 | 23:59:59:99 | X XXXXXXXX | XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX | 999999999999 | 999999999,99+ |
| XXXX CCYY-MM-DD | 23:59:59:99 | 23:59:59:99 | 23:59:59:99 | X XXXXXXXX | XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX | 999999999999 | 999999999,99+ |
| Total Fee per Product: | | | | | | | 999999999,99+ |

| Prod Business Date | Entry Time | Approval Buyer | Approval Seller | B/S Trade ID | Fee Name | Volume | Fee Amount |
|------------------------|-------------|----------------|-----------------|--------------|----------------------------------|--------------|---------------|
| XXXX CCYY-MM-DD | 23:59:59:99 | 23:59:59:99 | 23:59:59:99 | X XXXXXXXX | XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX | 999999999999 | 999999999,99+ |
| XXXX CCYY-MM-DD | 23:59:59:99 | 23:59:59:99 | 23:59:59:99 | X XXXXXXXX | XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX | 999999999999 | 999999999,99+ |
| Total Fee per Product: | | | | | | | 999999999,99+ |

Total Fee per Trader: 999999999,99+

Total Fee per Account: 999999999,99+

Total Fee per ExMbr XXXXX:

| Exch Curr | Total Fee Amount |
|-----------|------------------|
| XXXX XXX | 9999999999,99 |

Total Fee per ClMbr XXXXX:

| Exch Curr | Total Fee Amount |
|-----------|------------------|
| XXXX XXX | 9999999999,99 |

4.2.13 CB192 Monthly Fee Statement

| | |
|--------------|---|
| Description | This report contains all Eurex transaction fees and rebates. 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

cb192

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cb192Grp, repeated 0 ... variable times:

cb192KeyGrp

| | | |
|--------------|---|-------|
| membClgldCod | o | CIMbr |
|--------------|---|-------|

cb192Grp1, repeated 1 ... variable times:

cb192KeyGrp1

| | | |
|---------------|---|-------|
| membExchldCod | o | ExMbr |
|---------------|---|-------|

cb192Grp2, repeated 1 ... variable times:

cb192KeyGrp2

| | | |
|-----------|---|------|
| exchldCod | o | Exch |
|-----------|---|------|

cb192Grp3, repeated 1 ... variable times:

cb192KeyGrp3

| | | |
|------------|---|------|
| currTypCod | o | Curr |
|------------|---|------|

cb192Grp4, repeated 1 ... variable times:

cb192KeyGrp4

| | | |
|-------------|---|----|
| acctTypGrpX | o | Ac |
|-------------|---|----|

cb192Grp5, repeated 1 ... variable times:

cb192KeyGrp5

| | | |
|--------------|---|--------------|
| acctTyp36Grp | o | Account Name |
|--------------|---|--------------|

cb192Grp6, repeated 1 ... variable times:

cb192KeyGrp6

| | | |
|---|---|---------------------------------------|
| prodTypIdX | o | ProdType |
| <u>cb192Grp7</u> , repeated 1 ... variable times: | | |
| <u>cb192KeyGrp7</u> | | |
| prodId | o | Prod ID |
| <u>cb192Grp8</u> , repeated 1 ... variable times: | | |
| <u>cb192KeyGrp8</u> | | |
| sortFeeTyp | o | (XML only) |
| <u>cb192Grp9</u> , repeated 1 ... variable times: | | |
| <u>cb192KeyGrp9</u> | | |
| cCorpFlag | o | (XML only) |
| feeIndCatTyp | o | |
| <u>cb192Rec</u> , repeated 1 ... variable times: | | |
| feeIndCatAmnt | o | |
| prodSeg | o | (XML only) |
| prodSegName | o | (XML only) |
| sumProdFeeAmnt | o | Total per product |
| sumProdTypFeeAmntX | o | Total per product type |
| sumAcctFeeCrtMthAmnt | o | Total fees per account |
| sumMembFeeCrtMthAmnt | o | (XML only) |
| <u>sumExchFeeGrp</u> , repeated 0 ... 1 times: | | |
| <u>sumExchFeeRec</u> , repeated 0 ... variable times: | | |
| exchNam | o | |
| currTypCod | o | |
| sumExchFeeAmnt | o | |
| <u>cb192SumExMembGrp</u> , repeated 0 ... 1 times: | | |
| <u>cb192SumExMembRec</u> , repeated 0 ... variable times: | | |
| exchNam | o | Total fees for ExMbr XXXXX/ Exch |
| currTypCod | o | Total fees for ExMbr XXXXX/ Curr |
| sumFeeExCrtMthAmnt | o | Total fees for ExMbr XXXXX/ Total Fee |
| Amount | | |
| <u>cb192SumMembGrp</u> , repeated 0 ... 1 times: | | |
| <u>cb192SumMembRec</u> , repeated 0 ... variable times: | | |
| exchNam | o | Total fees for CIMbr XXXXX/ Exch |
| currTypCod | o | Total fees for CIMbr XXXXX/ Curr |
| sumFeeCrtMthAmnt | o | Total fees for CIMbr XXXXX/ Total Fee |
| Amount | | |

Text Report Structure

ClMbr ExMbr Exch Curr Ac Account Name

XXXX XXXX XXX XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

| Prod Prod | Fee |
|--------------------------------------|---------------|
| Type ID | Amount |
| ----- | ----- |
| XXXX | |
| XXXX | |
| XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX | 999999999.99+ |
| Total per product: | 999999999.99+ |

Total per product type: 999999999.99+

Total per account: 999999999.99+

Total fees for ExMbr XXXXX:

| Exch | Curr | Total Fee Amount |
|-------|-------|------------------|
| ----- | ----- | ----- |
| XXXXX | XXX | 999999999.99+ |

Total fees for ClMbr XXXXX:

| Exch | Curr | Total Fee Amount |
|-------|-------|------------------|
| ----- | ----- | ----- |
| XXXXX | XXX | 999999999.99+ |

4.2.14 CB193 Monthly Connections and Services

| | |
|--------------|---|
| Description | This report contains the fees for Eurex connections and services charged on a monthly basis. 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

cb193

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cb193Grp, repeated 0 ... variable times:

cb193KeyGrp

| | | |
|--------------|---|-----------------|
| membClgldCod | o | Clearing Member |
|--------------|---|-----------------|

cb193Grp1, repeated 1 ... variable times:

cb193KeyGrp1

| | | |
|---------------|---|-----------------|
| membExchldCod | o | Exchange Member |
| invcNo | o | Invoice Number |

cb193Grp2, repeated 1 ... variable times:

cb193KeyGrp2

| | | |
|------------|---|----------|
| currTypCod | o | Currency |
|------------|---|----------|

cb193Grp3, repeated 1 ... variable times:

cb193KeyGrp3

| | | |
|------|---|---------|
| serv | o | Service |
|------|---|---------|

cb193Grp4, repeated 1 ... variable times:

cb193KeyGrp4

| | | |
|--------------|---|---------------------|
| posDescLevl2 | o | POS. DESCR. LEVEL 2 |
|--------------|---|---------------------|

cb193Grp5, repeated 1 ... variable times:

cb193KeyGrp5

| | | |
|--------------|---|---------------------|
| posDescLevl3 | o | POS. DESCR. LEVEL 3 |
|--------------|---|---------------------|

cb193Grp6, repeated 1 ... variable times:

cb193KeyGrp6

posDescLev4 o POS. DESCR. LEVEL 4

cb193Rec, repeated 1 ... variable times:

lineId o Line Id

totItemFee o TOTAL PER POS. DESCR. LEVEL 3/

4

| | | |
|-----------------------|---|-----------------------------------|
| sumExchMbrFeeAmntNet | m | Total per Exchange Member (net) |
| vatRat | m | VAT % |
| vatAmnt | m | VAT Amount |
| sumExchMbrFeeAmntGros | m | Total per Exchange Member (gross) |

Text Report Structure

Clearing Member: XXXXX
Exchange Member: XXXXX
Invoice Number: 999999999
CURRENCY: XXX

| LINE ID | SERVICE | POS. DESCR. LEVEL 2 | POS. DESCR. LEVEL 3 | POS. DESCR. LEVEL 4 |
|-----------------------------------|----------------------|----------------------|----------------------|----------------------|
| ----- | | | | |
| XXXXXXXXXXXXXX | XXXXXXXXXXXXXXXXXXXX | XXXXXXXXXXXXXXXXXXXX | XXXXXXXXXXXXXXXXXXXX | XXXXXXXXXXXXXXXXXXXX |
| XXXXXXXXXXXXXX | XXXXXXXXXXXXXXXXXXXX | XXXXXXXXXXXXXXXXXXXX | XXXXXXXXXXXXXXXXXXXX | XXXXXXXXXXXXXXXXXXXX |
| TOTAL PER POS. DESCR. LEVEL 3 / 4 | | | | 99999999,99 |
| Total per Exchange Member (net) | | | | 99999999,99 |
| VAT (99.99%) | | | | 99999999,99 |
| Total per Exchange Member (gross) | | | | 99999999,99 |

4.2.15 CB196 Daily Overall Fee Summary

| | |
|--------------|---|
| Description | This report shows a summary of all Eurex transaction fees of the current day, current month, and previous month for futures, options and flexible contracts. The report is available for EUREX/ECAG Members. |
| Frequency | Daily. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

cb196

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cb196Grp, repeated 0 ... variable times:

cb196KeyGrp

| | | |
|--------------|---|-------|
| membClgldCod | o | CIMbr |
|--------------|---|-------|

cb196Grp1, repeated 1 ... variable times:

cb196KeyGrp1

| | | |
|---------------|---|-------|
| membExchldCod | o | ExMbr |
|---------------|---|-------|

cb196Grp2, repeated 1 ... variable times:

cb196KeyGrp2

| | | |
|-----------|---|------|
| exchldCod | o | Exch |
|-----------|---|------|

cb196Grp3, repeated 1 ... variable times:

cb196KeyGrp3

| | | |
|------------|---|------|
| currTypCod | o | Curr |
|------------|---|------|

cb196Grp4, repeated 1 ... variable times:

cb196KeyGrp4

| | | |
|-------------|---|----|
| acctTypGrpX | o | Ac |
|-------------|---|----|

cb196Grp5, repeated 1 ... variable times:

cb196KeyGrp5

| | | |
|--------------|---|--------------|
| acctTyp36Grp | o | Account Name |
|--------------|---|--------------|

cb196Grp6, repeated 1 ... variable times:

cb196KeyGrp6

prodTypIdX o PrTp

cb196Grp7, repeated 1 ... variable times:

cb196KeyGrp7

prodId o Prod

cb196Grp8, repeated 1 ... variable times:

cb196KeyGrp8

sortFeeTyp o (XML only)

cb196Rec, repeated 1 ... variable times:

feeIndTyp o Fee Type

sumFeeTypFeePrvDayAmnt oFee Prv DayAmt

sumFeeTypFeeCrtDayAmnt oFee Crt DayAmt

sumFeeTypAdjCrtDayAmnt o Fee Adj CurDay

sumFeeTypFeeCrtMthAmnt o Fee CrtMth Amt

sumFeeTypFeePrvMthAmnt oFee PrvMth Amt

sumFeeTypFeeYtdAmnt o Fee Ytd Amt

sumProdFeePrvDayAmnt o Total Per Product

sumProdFeeCrtDayAmnt o

sumProdFeeAdjCrtDayAmnt o

sumProdFeeCrtMthAmnt o

sumProdFeePrvMthAmnt o

sumProdFeeYtdAmnt o

sumProdTypFeePrvDayAmnt o Total per Product Type

sumProdTypFeeCrtDayAmnt o

sumProdTypFeeAdjCrtDayAmnt o

sumProdTypFeeCrtMthAmnt o

sumProdTypFeePrvMthAmnt o

sumProdTypFeeYtdAmnt o

sumAcctFeePrvDayAmnt o Total per Account

sumAcctFeeCrtDayAmnt o

sumAcctFeeAdjCrtDayAmnt o

sumAcctFeeCrtMthAmnt o

sumAcctFeePrvMthAmnt o

sumAcctFeeYtdAmnt o

sumCurrFeePrvDayAmnt o Total per Currency

sumCurrFeeCrtDayAmnt o

sumCurrFeeAdjCrtDayAmnt o

sumCurrFeeCrtMthAmnt o

sumCurrFeePrvMthAmnt o

| | | |
|---|---|-----------------------|
| sumCurrFeeYtdAmnt | o | |
| <u>sumExchFeeGrp</u> , repeated 0 ... 1 times: | | |
| <u>sumExchFeeRec</u> , repeated 0 ... variable times: | | |
| exchNam | o | |
| currTypCod | o | |
| sumExchFeeAmnt | o | |
| <u>cb196SumMembGrp</u> , repeated 0 ... 1 times: | | |
| <u>cb196SumMembRec</u> , repeated 0 ... variable times: | | |
| currTypCod | o | CIMbr/ Curr |
| sumMembFeePrvDayAmnt | o | CIMbr/ Fee Prv DayAmt |
| sumMembFeeCrtDayAmnt | o | CIMbr/ Fee CrtDay Amt |
| sumMembFeeAdjCrtDayAmnt | o | CIMbr/ Adj CrtDay Amt |
| sumMembFeeCrtMthAmnt | o | CIMbr/ Fee CrtMth Amt |
| sumMembFeePrvMthAmnt | o | CIMbr/ Fee PrvMth Amt |
| sumMembFeeYtdAmnt | o | CIMbr/ Fee Ytd Amt |

Text Report Structure

ClMbr ExMbr Exch Curr Ac Account Name

XXXXX XXXXX XXXX XXX XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

| PrTp Prod Fee Type | Fee Prv DayAmt | Fee Crt DayAmt | Fee Adj CurDay | Fee CrtMth Amt | Fee PrvMth Amt | Fee Ytd Amt |
|---|----------------|----------------|----------------|----------------|----------------|---------------|
| XXXX XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX | 999999999.99+ | 999999999.99+ | 999999999.99+ | 999999999.99+ | 999999999.99+ | 999999999.99+ |
| Total per Product: | 999999999.99+ | 999999999.99+ | 999999999.99+ | 999999999.99+ | 999999999.99+ | 999999999.99+ |
| ----- | | | | | | |
| Total per Product Type: | 999999999.99+ | 999999999.99+ | 999999999.99+ | 999999999.99+ | 999999999.99+ | 999999999.99+ |
| ----- | | | | | | |
| Total per Account: | 999999999.99+ | 999999999.99+ | 999999999.99+ | 999999999.99+ | 999999999.99+ | 999999999.99+ |
| ----- | | | | | | |
| Total per Currency: | 999999999.99+ | 999999999.99+ | 999999999.99+ | 999999999.99+ | 999999999.99+ | 999999999.99+ |
| ----- | | | | | | |

ClMbr Curr Fee Prv DayAmt Fee CrtDay Amt Adj CrtDay Amt Fee CrtMth Amt Fee PrvMth Amt Fee Ytd Amnt

XXXXX XXX 999999999.99+ 999999999.99+ 999999999.99+ 999999999.99+ 999999999.99+ 999999999.99+

4.2.16 CB197 Excessive System Usage Fee

| | |
|--------------|--|
| Description | This report shows the transaction date, the number of transactions, the daily transaction limit, the number of excess transactions, the limit type and the fee per product type. The sum will be shown per product type, trading member and clearing member. 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

cb197

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cb197Grp, repeated 0 ... variable times:

cb197KeyGrp

| | | |
|--------------|---|-------|
| membClgldCod | o | CIMbr |
|--------------|---|-------|

cb197Grp1, repeated 1 ... variable times:

cb197KeyGrp1

| | | |
|---------------|---|-------|
| membExchldCod | o | ExMbr |
|---------------|---|-------|

cb197Grp2, repeated 1 ... variable times:

cb197KeyGrp2

| | | |
|------------|---|------|
| currTypCod | o | Curr |
|------------|---|------|

cb197Grp3, repeated 1 ... variable times:

cb197KeyGrp3

| | | |
|------------|---|-----------|
| prodTypldX | o | Prod Type |
|------------|---|-----------|

cb197Grp4, repeated 1 ... variable times:

cb197KeyGrp4

| | | |
|--------|---|---------|
| prodld | o | Prod Id |
|--------|---|---------|

cb197Rec, repeated 1 ... variable times:

| | | |
|---------------------------|---|---------------------------|
| trnDat | o | Transaction Date |
| numOfTrans | o | Transactions |
| dailyTransLimitPerMemProd | o | Transaction Limit |
| numOfTransExcTransLim | o | Excess Transactions |
| limitTypExcLimit | o | LT |
| addInfo | o | Additional Info |
| trnFeeAmntX | o | Fee Amount |
| sumProdTypFeeAmntX | o | Total per Product Type |
| sumOfTransFeePerTrdMmb | o | Total per Trading Member |
| sumOfTransFeePerClgMmb | o | Total per Clearing Member |

Text Report Structure

ClMbr ExMbr Curr

XXXXX XXXXX XXX

| Prod Type | Prod ID | Transaction Date | Transactions | Transaction Limit | Excess Transactions | LT | Additional Info | Fee Amount |
|-----------|---------|------------------|------------------|-------------------|---------------------|----|--|---------------|
| XXXX | XXXX | 9999-99-99 | XXXXXXXXXXXXXXXX | XXXXXXXXXXXXXXXX | XXXXXXXXXXXXXXXX | X | XX | -999999999,99 |
| | | XXXX | 9999-99-99 | XXXXXXXXXXXXXXXX | XXXXXXXXXXXXXXXX | X | XX | -999999999,99 |

Total per Product Type: -999999999,99

| Prod Type | Prod ID | Transaction Date | Transactions | Transaction Limit | Excess Transactions | LT | Additional Info | Fee Amount |
|-----------|---------|------------------|------------------|-------------------|---------------------|----|--|---------------|
| XXXX | XXXX | 9999-99-99 | XXXXXXXXXXXXXXXX | XXXXXXXXXXXXXXXX | XXXXXXXXXXXXXXXX | X | XX | -999999999,99 |
| | | XXXX | 9999-99-99 | XXXXXXXXXXXXXXXX | XXXXXXXXXXXXXXXX | X | XX | -999999999,99 |

Total per Product Type: -999999999,99

Total per Trading Member: -999999999,99

Total per Clearing Member: -999999999,99

4.2.17 CB199 Eurex BTRF Monthly Fee Summary

| | |
|--------------|---|
| Description | This report contains the Eurex transaction fees and maintenance fees as well as Liquidity Provider rebates related to Basket Total Return Futures. 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

cb199

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cb199Grp, repeated 0 ... variable times:

cb199KeyGrp

| | | |
|--------------|---|-------|
| membClgldCod | o | CIMbr |
|--------------|---|-------|

cb199Grp1, repeated 1 ... variable times:

cb199KeyGrp1

| | | |
|---------------|---|-------|
| membExchldCod | o | ExMbr |
|---------------|---|-------|

cb199Grp2, repeated 1 ... variable times:

cb199KeyGrp2

| | | |
|-----------|---|------|
| exchldCod | o | Exch |
|-----------|---|------|

cb199Grp3, repeated 1 ... variable times:

cb199KeyGrp3

| | | |
|------------|---|------|
| currTypCod | o | Curr |
|------------|---|------|

cb199Grp4, repeated 1 ... variable times:

cb199KeyGrp4

| | | |
|-------------|---|----|
| acctTypGrpX | o | Ac |
|-------------|---|----|

cb199Grp5, repeated 1 ... variable times:

cb199KeyGrp5

| | | |
|--------------|---|--------------|
| acctTyp36Grp | o | Account Name |
|--------------|---|--------------|

cb199Grp6, repeated 1 ... variable times:

cb199KeyGrp6

packageld o Package ID

cb199Grp7, repeated 1 ... variable times:

cb199KeyGrp7

prodld o Prod Id

cb199Grp8, repeated 1 ... variable times:

cb199KeyGrp8

sortFeeTyp o (XML only)

cb199Grp9, repeated 1 ... variable times:

cb199KeyGrp9

cCorpFlag o (XML only)

feeIndCatTyp o

cb199Rec, repeated 1 ... variable times:

feeIndCatAmnt o

sumProdFeeAmnt o Total per product

sumPckFeeAmnt o Total per package

sumAcctFeeCrtMthAmnt o Total fees per account

sumMembFeeCrtMthAmnt o (XML only)

sumExchFeeGrp, repeated 0 ... 1 times:

sumExchFeeRec, repeated 0 ... variable times:

exchNam o

currTypCod o

sumExchFeeAmnt o

SumExMembGrp, repeated 0 ... 1 times:

SumExMembRec, repeated 0 ... variable times:

exchNam o Total fees for ExMbr XXXXX/ Exch

currTypCod o Total fees for ExMbr XXXXX/ Curr

sumFeeExCrtMthAmnt o Total fees for ExMbr XXXXX/ Total Fee

Amount

SumMembGrp, repeated 0 ... 1 times:

SumMembRec, repeated 0 ... variable times:

exchNam o Total fees for CIMbr XXXXX/ Exch

currTypCod o Total fees for CIMbr XXXXX/ Curr

sumFeeCrtMthAmnt o Total fees for CIMbr XXXXX/ Total Fee

Amount

Text Report Structure

ClMbr ExMbr Exch Curr Ac Account Name

XXXXX XXXX XXX XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

| Package ID | Prod ID | Fee Amount |
|----------------------|----------------------|---------------|
| ----- | ----- | ----- |
| XXXXXXXXXXXXXXXXXXXX | | |
| | XXXX | |
| | XXXXXXXXXXXXXXXXXXXX | 999999999.99+ |
| Total per product | | 999999999.99+ |
| Total per package | | 999999999.99+ |

Total per account 999999999.99+

Total fees for ExMbr XXXXX:

| Exch | Curr | Total Fee Amount |
|-------|-------|------------------|
| ----- | ----- | ----- |
| XXXXX | XXX | 999999999.99+ |

Total fees for ClMbr XXXXX:

| Exch | Curr | Total Fee Amount |
|-------|-------|------------------|
| ----- | ----- | ----- |
| XXXXX | XXX | 999999999.99+ |

4.2.18 CB225 Daily Eurex Fines

| | |
|--------------|---|
| Description | The Daily Eurex Fines report shows 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. |
| Frequency | Daily. |
| Availability | This report is available for clearing members only. |

XML Report Structure

M/O Text Report Heading

cb225

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cb225Grp, repeated 0 ... variable times:

cb225KeyGrp

| | | |
|-------------|---|-----------------|
| membClglCod | m | CLEARING MEMBER |
|-------------|---|-----------------|

cb225Grp1, repeated 1 ... variable times:

cb225KeyGrp1

| | | |
|------------|---|---------------------|
| settlLocat | m | SETTLEMENT LOCATION |
|------------|---|---------------------|

cb225Grp2, repeated 1 ... variable times:

cb225KeyGrp2

| | | |
|-----------|---|--------------------|
| settlAcct | m | SETTLEMENT ACCOUNT |
|-----------|---|--------------------|

cb225Grp3, repeated 1 ... variable times:

cb225KeyGrp3

| | | |
|---------|---|----------------|
| trdMemb | m | TRADING MEMBER |
|---------|---|----------------|

cb225Grp4, repeated 1 ... variable times:

cb225KeyGrp4

| | | |
|-----------|---|------------------------|
| settlInst | m | SETTLEMENT INSTITUTION |
|-----------|---|------------------------|

cb225Grp5, repeated 1 ... variable times:

cb225KeyGrp5

| | | |
|------------|---|----------|
| currTypCod | m | CURRENCY |
|------------|---|----------|

cb225Grp6, repeated 1 ... variable times:

cb225KeyGrp6

feeIndTyp m FEE TYPE

cb225Grp7, repeated 1 ... variable times:

cb225KeyGrp7

trdDat m TRADE DATE

cb225Grp8, repeated 1 ... variable times:

cb225KeyGrp8

billTyp m BILL

cb225Rec, repeated 1 ... variable times:

instTypCod o (XML only)
trdLoc o TRDLOC
isinCod o ISIN
acctTypGrp o AT
trdIdNo o TRADE NO
numOfDaysLt o NO. D/LCCP
numOfDaysLtTot o TOTNO. D/L
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

sumClgSetlMntInstBillFeeGrp

sumClgSetlMntInstBillFeeRec, repeated 0 ... variable times:

settlInst m (XML only)

| | | |
|---|---|----------------------------|
| billTyp | m | |
| currTypCod | m | |
| sumClgSetlmtlnstAmnt | m | |
| <u>sumMembTrdBllFeeGrp</u> | | |
| <u>sumMembTrdBllFeeRec</u> , repeated 0 ... variable times: | | |
| trdMemb | m | TOTAL CURRENT DAY TRADING |
| MEMBER (EUR) | | |
| billTyp | m | |
| currTypCod | m | |
| sumTrdMembAmnt | m | |
| <u>sumMembClgBllFeeGrp</u> | | |
| <u>sumMembClgBllFeeRec</u> , repeated 0 ... variable times: | | |
| billTyp | m | TOTAL CURRENT DAY CLEARING |
| MEMBER (EUR) | | |
| currTypCod | m | |
| sumClgAmnt | m | |

Text Report Structure

```
CLEARING MEMBER: XXXXX          SETTLEMENT LOCATION  : XXXXX          SETTLEMENT ACCOUNT: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
TRADING MEMBER : XXXXX          SETTLEMENT INSTITUTION: XXXXX          FEE CURRENCY     : XXX
FEE TYPE: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
```

| 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 XXXXXXXXXXXXX | XX | 9999999999 | 99 | 99 | 99 | 99 XXXXXXXXXXXXXXXX | 9999999999.9999 | 9999999999.9999 |
| 999999999999.999999 | 999999999999.999999 | 999999999999.999999 | 999999999999.999999 | 999999999999.999999 | 999999999999.999999 | 999999999999.999999 | 999999999999.999999 | 999999999999.999999 |
| 999999999999.999999 | 999999999999.999999 | 999999999999.999999 | 999999999999.999999 | | | | | |

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

4.2.19 CB235 Daily Security Collateral Fee Statement

| | |
|--------------|---|
| Description | 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. |
| Frequency | Daily. |
| Availability | This report is available for clearing members only. |

XML Report Structure

M/O Text Report Heading

cb235

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cb235Grp, repeated 0 ... variable times:

cb235KeyGrp

| | | |
|--------------|---|-------------------|
| membClgldCod | m | CLEARING MEMBER |
| settlCurr | m | CLEARING CURRENCY |

cb235Grp1, repeated 0 ... variable times:

cb235KeyGrp1

| | | |
|----------|---|------------|
| poolId | m | POOL ID |
| poolType | m | (XML only) |

cb235Rec, repeated 1 ... variable times:

| | | |
|--------------------------|---|----------------------------|
| reqrAmntClear | o | Requirement |
| cashCollAmntClear | o | CashCollAmount |
| reqrFeeCalcMinusCashColl | o | Requirement minus CashColl |
| secValueAmnt | o | SecurityValue Amount |
| reuseCollAmnt | o | ReuseColl Amount |
| secCollFeeRate | o | Fee bps |
| secCollFee | o | SecurityColl Fee |
| reuseSecCollFeeRate | o | RFee bps |
| reuseSecCollFee | o | ReuseSecurityColl Fee |

sumFeeTotalMonth o Total month-to-date in (XXX)
sumReuseFeeTotalMonth o

Text Report Structure

CLEARING MEMBER: XXXXX

POOL ID: XXXXXXXXXXXXXXX

CLEARING CCURRENCY: XXX

| Requirement | CashColl Amount | Requirement minus CashColl | SecurityValue Amount | ReuseColl Amount | Fee bps | SecurityColl Fee | RFee bps | ReuseSecurity CollFee |
|-----------------|--------------------|-------------------------------|-------------------------|---------------------|------------|---------------------|-------------|--------------------------|
| 999999999999.99 | 999999999999.99 | 999999999999.99 | 999999999999.99 | 999999999999.99 | 99.99 | 99999999.9999 | 99.99 | 99999999.9999 |

Total month-to-date in (XXX):

999999999999.9999 999999999999.9999

4.2.20 CB315 Daily Clearing Fees - Repo

| | |
|--------------|---|
| Description | The Daily Clearing Fees report - Repo provides daily Clearing Fees for Eurex Repo per Clearing and Trading Member. The report is available for EUREX/ECAG Members. |
| Frequency | Daily. |
| Availability | This report is available for clearing members only. |

XML Report Structure

M/O Text Report Heading

cb315

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cb315Grp, repeated 0 ... variable times:

cb315KeyGrp

| | | |
|--------------|---|-----------------|
| membClgldCod | m | CLEARING MEMBER |
|--------------|---|-----------------|

cb315Grp1, repeated 1 ... variable times:

cb315KeyGrp1

| | | |
|------------|---|---------------------|
| settlLocat | m | SETTLEMENT LOCATION |
|------------|---|---------------------|

cb315Grp2, repeated 1 ... variable times:

cb315KeyGrp2

| | | |
|-----------|---|--------------------|
| settlAcct | m | SETTLEMENT ACCOUNT |
|-----------|---|--------------------|

cb315Grp3, repeated 1 ... variable times:

cb315KeyGrp3

| | | |
|---------|---|----------------|
| trdMemb | m | TRADING MEMBER |
|---------|---|----------------|

cb315Grp4, repeated 1 ... variable times:

cb315KeyGrp4

| | | |
|-----------|---|------------------------|
| settlInst | m | SETTLEMENT INSTITUTION |
|-----------|---|------------------------|

cb315Grp5, repeated 1 ... variable times:

cb315KeyGrp5

| | | |
|------------|---|----------|
| currTypCod | m | CURRENCY |
|------------|---|----------|

cb315Grp6, repeated 1 ... variable times:

cb315KeyGrp6

feeTypNam m FEE TYPE

cb315Grp7, repeated 1 ... variable times:

cb315KeyGrp7

trdDat m TRADE DATE

cb315Grp8, repeated 1 ... variable times:

cb315KeyGrp8

isinCod m ISIN

cb315Grp9, repeated 1 ... variable times:

cb315KeyGrp9

trdTyp m T

cb315Grp10, repeated 1 ... variable times:

cb315KeyGrp10

trdLoc m TRAD LOC

cb315Grp11, repeated 1 ... variable times:

cb315KeyGrp11

acctTypCod m AT

cb315Grp12, repeated 1 ... variable times:

cb315KeyGrp12

instTypCod m INSTR TYPE

cb315Grp13, repeated 1 ... variable times:

cb315KeyGrp13

cntrTypCod m CONTR TYPE

cb315Rec, repeated 1 ... variable times:

trdNo o TRAD NO

legNo o LEG

nomQty o NOMINAL AMOUNT

dayNo o NO DAYS

setlAmnt o SETTLEMENT AMOUNT

fee o FEE FIX

feeVar o FEE VARIABLE

feeTotal o FEE TOTAL

sumFeeTotalAmnt

sumAggQty o (XML only)

sumNomQty o

sumSetlAmnt o

sumFee o

sumFeeVar o

sumFeeTotal o

sumSetlmtAcctAmnt m DAILY TOTAL PER CM/SA

| | |
|---|-----------------|
| Eurex | |
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4.2.21 CB320 Daily Clearing Fees - EUREX and FSE

| | |
|--------------|--|
| Description | 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. |
| Frequency | Daily. |
| Availability | This report is available for clearing members only. |

XML Report Structure

M/O Text Report Heading

cb320

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cb320Grp, repeated 0 ... variable times:

cb320KeyGrp

| | | |
|--------------|---|-----------------|
| membClgldCod | m | CLEARING MEMBER |
|--------------|---|-----------------|

cb320Grp1, repeated 1 ... variable times:

cb320KeyGrp1

| | | |
|------------|---|---------------------|
| settlLocat | m | SETTLEMENT LOCATION |
|------------|---|---------------------|

cb320Grp2, repeated 1 ... variable times:

cb320KeyGrp2

| | | |
|-----------|---|--------------------|
| settlAcct | m | SETTLEMENT ACCOUNT |
|-----------|---|--------------------|

cb320Grp3, repeated 1 ... variable times:

cb320KeyGrp3

| | | |
|---------|---|----------------|
| trdMemb | m | TRADING MEMBER |
|---------|---|----------------|

cb320Grp4, repeated 1 ... variable times:

cb320KeyGrp4

| | | |
|-----------|---|------------------------|
| settlInst | m | SETTLEMENT INSTITUTION |
|-----------|---|------------------------|

cb320Grp5, repeated 1 ... variable times:

cb320KeyGrp5

| | | |
|------------|---|----------|
| currTypCod | m | CURRENCY |
|------------|---|----------|

cb320Grp6, repeated 1 ... variable times:

cb320KeyGrp6

feeTypNam m FEE TYPE

cb320Grp7, repeated 1 ... variable times:

cb320KeyGrp7

trdDat m TRADE DATE

cb320Grp8, repeated 1 ... variable times:

cb320KeyGrp8

isinCod m ISIN

cb320Grp9, repeated 1 ... variable times:

cb320KeyGrp9

trdTyp m T

cb320Grp10, repeated 1 ... variable times:

cb320KeyGrp10

trdLoc m TLOC

cb320Grp11, repeated 1 ... variable times:

cb320KeyGrp11

acctTypGrpX m AT

acctTyp36Grp m (XML only)

cb320Grp12, repeated 1 ... variable times:

cb320KeyGrp12

servMod m M

cb320Grp13, repeated 1 ... variable times:

cb320KeyGrp13

ref m REFERENCE

versNo o VRSNO

cb320Rec, repeated 1 ... variable times:

settlCurr o SCUR

aggQty o 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

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) |
| scsCcpld | o | (XML only) |

sumFeeTotalAmnt

| | | |
|-------------|---|-------|
| sumAggQty | o | TOTAL |
| sumNomQty | o | |
| sumSetlAmnt | o | |
| sumFee | o | |
| sumFeeVar | o | |
| sumFeeTotal | o | |

| | | |
|-------------------|---|------------|
| sumSetlmtAcctAmnt | o | (XML only) |
|-------------------|---|------------|

sumClgSetlmtInstFeeGrp

sumClgSetlmtInstFeeRec, repeated 0 ... variable times:

| | | |
|----------------------|---|-----------------------|
| settlInst | m | DAILY TOTAL PER CM/SI |
| currTypCod | m | |
| sumClgSetlmtInstAmnt | m | |

sumMembTrdFeeGrp

sumMembTrdFeeRec, repeated 0 ... variable times:

| | | |
|----------------|---|-----------------------|
| trdMemb | m | DAILY TOTAL PER CM/TM |
| currTypCod | m | |
| sumTrdMembAmnt | m | |

sumMembClgFeeGrp

sumMembClgFeeRec, repeated 0 ... variable times:

| | | |
|------------|---|--------------------|
| currTypCod | m | DAILY TOTAL PER CM |
| sumClgAmnt | m | |

| | |
|---|-----------------|
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4.2.22 CB325 Daily Service Fees

| | |
|--------------|--|
| Description | 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. |
| Frequency | Daily. |
| Availability | This report is available for clearing members only. |

XML Report Structure

M/O Text Report Heading

cb325

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cb325Grp, repeated 0 ... variable times:

cb325KeyGrp

| | | |
|--------------|---|-----------------|
| membClgldCod | m | CLEARING MEMBER |
|--------------|---|-----------------|

cb325Grp1, repeated 1 ... variable times:

cb325KeyGrp1

| | | |
|---------|---|--------------|
| billDat | m | BILLING DATE |
|---------|---|--------------|

cb325Grp2, repeated 1 ... variable times:

cb325KeyGrp2

| | | |
|------------|---|---------------------|
| settlLocat | m | SETTLEMENT LOCATION |
|------------|---|---------------------|

cb325Grp3, repeated 1 ... variable times:

cb325KeyGrp3

| | | |
|-----------|---|--------------------|
| settlAcct | m | SETTLEMENT ACCOUNT |
|-----------|---|--------------------|

cb325Grp4, repeated 1 ... variable times:

cb325KeyGrp4

| | | |
|---------|---|----------------|
| trdMemb | m | TRADING MEMBER |
|---------|---|----------------|

cb325Grp5, repeated 1 ... variable times:

cb325KeyGrp5

| | | |
|-----------|---|------------------------|
| settlInst | m | SETTLEMENT INSTITUTION |
|-----------|---|------------------------|

cb325Grp6, repeated 1 ... variable times:

cb325KeyGrp6

currTypCod m CURRENCY

cb325Grp7, repeated 1 ... variable times:

cb325KeyGrp7

isinCod m ISIN

cb325Grp8, repeated 1 ... variable times:

cb325KeyGrp8

trdLoc m TRADING LOCATION

cb325Grp9, repeated 1 ... variable times:

cb325KeyGrp9

acctTypCod m ACCOUNT TYPE

cb325Grp10, repeated 1 ... variable times:

cb325KeyGrp10

servMod m SERVICE MODEL

cb325Grp11, repeated 1 ... variable times:

cb325KeyGrp11

servTyp m (XML only)

cb325Rec, repeated 1 ... variable times:

settlCurr o 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
scsCcpld o SCS/CCP
instrTypSec o INSTTYP
procesMeth o PRCMTH

sumFeeTotalAmnt

sumAggQty o TOTAL
sumNomQty o
sumSetlAmnt o
sumFee o
sumFeeVar o
sumFeeTotal o

sumSetlmtAcctAmnt o (XML only)

sumClgSetlmtInstFeeGrp, repeated 1 ... variable times:

sumClgSetlmtInstFeeRec, repeated 0 ... variable times:

| | | |
|----------------------|---|-----------------------|
| settlInst | m | DAILY TOTAL PER CM/SI |
| currTypCod | m | |
| sumClgSetlmtInstAmnt | m | |

sumMembTrdFeeGrp, repeated 1 ... variable times:

sumMembTrdFeeRec, repeated 0 ... variable times:

| | | |
|----------------|---|-----------------------|
| trdMemb | m | DAILY TOTAL PER CM/TM |
| currTypCod | m | |
| sumTrdMembAmnt | m | |

sumMembClgFeeGrp, repeated 1 ... variable times:

sumMembClgFeeRec, repeated 0 ... variable times:

| | | |
|------------|---|--------------------|
| currTypCod | m | DAILY TOTAL PER CM |
| sumClgAmnt | m | |

Text Report Structure

BILLING DATE : dd-mm-yy
 CLEARING MEMBER: XXXXX SETTLEMENT LOCATION : XXXXX SETTLEMENT ACCOUNT : XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
 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 PRMTH FEE FIXED | FEE VARIABLE | FEE TOTAL |
| XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX | XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX | 999999999999999999999999 | 999999999999999999999999 |
| XXXXXX XXXXXXXXXXXXXXXX | 999999999999999999999999 XXX XXX XXXX | 999999999999999999999999 | 999999999999999999999999 |
| TOTAL: | | 999999999999999999999999 | 999999999999999999999999 |
| Daily Total per CM/SI (XXX): | XXXXX | | 999999999999999999999999 |
| Daily Total per CM/TM (XXX): | XXXXX | | 999999999999999999999999 |
| Daily Total per CM (XXX): | | | 999999999999999999999999 |

4.2.23 CB330 Daily Settlement Fees

| | |
|--------------|--|
| Description | The Daily Settlement Fee report provides information about daily Settlement Fees and Home-market Processing Fees. The report is available for EUREX/ECAG Members. |
| Frequency | Daily. |
| Availability | This report is available for clearing members only. |

| <u>XML Report Structure</u> | <u>M/O</u> | <u>Text Report Heading</u> |
|-----------------------------|------------|----------------------------|
|-----------------------------|------------|----------------------------|

cb330

rptHdr

| | | |
|---------------|---|--|
| exchNam | m | |
| envText | m | |
| rptCod | m | |
| rptNam | m | |
| rptFlexKey | o | |
| membld | o | |
| membLglNam | o | |
| rptPrntEffDat | m | |
| rptPrntEffTim | o | |
| rptPrntRunDat | m | |

cb330Grp, repeated 0 ... variable times:

cb330KeyGrp

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

cb330Grp1, repeated 1 ... variable times:

cb330KeyGrp1

| | | |
|------------|---|---------------------|
| settlLocat | m | Settlement Location |
|------------|---|---------------------|

cb330Grp2, repeated 1 ... variable times:

cb330KeyGrp2

| | | |
|-----------|---|--------------------|
| settlAcct | m | Settlement Account |
|-----------|---|--------------------|

cb330Grp3, repeated 1 ... variable times:

cb330KeyGrp3

| | | |
|---------|---|----------------|
| trdMemb | m | Trading Member |
|---------|---|----------------|

cb330Grp4, repeated 1 ... variable times:

cb330KeyGrp4

| | | |
|-----------|---|------------------------|
| settlInst | m | Settlement Institution |
|-----------|---|------------------------|

cb330Grp5, repeated 1 ... variable times:

cb330KeyGrp5

| | | |
|------------|---|----------|
| currTypCod | m | Currency |
|------------|---|----------|

cb330Grp6, repeated 1 ... variable times:

cb330KeyGrp6

feeIndTyp m Fee Type

cb330Grp7, repeated 1 ... variable times:

cb330KeyGrp7

headSettlAcctType m Head Settlement Account

cb330Rec, repeated 1 ... variable times:

settlCur m Settlement Currency

isinCod o ISIN

acctTypCod o AT

trnQty o Total Transactions

feeTotal o Fee Total

sumTrnQtyFeeTyp m TOTAL

sumFeeTotalFeeTyp m TOTAL

sumSettlAcctGrp

sumFeeTotalSettlAcctRec, repeated 1 ... variable times:

settlAcct m Daily Total per CM/SA

currTypCod m

sumFeeTotalSettlAcct m

sumSettlInstGrp

sumFeeTotalSettlInstRec, repeated 1 ... variable times:

settlInst m Daily Total per CM/SI

currTypCod m

sumFeeTotalSettlInst m

sumTrdFeeGrp

sumFeeTotalTrdMembRec, repeated 1 ... variable times:

sumMembTrdFeeRec

trdMemb m Daily Total per CM/TM

currTypCod m

sumTrdMembAmnt m

sumClgFeeGrp

sumClgFeeRec, repeated 1 ... variable times:

currTypCod m Daily Total per CM

sumClgFee m

Text Report Structure

CLEARING MEMBER: XXXXX SETTLEMENT LOCATION: XXX SETTLEMENT ACCOUNT: 99999999999999999999999999999999
TRADING MEMBER: XXXXX SETTLEMENT INSTITUT: XXXXX CURRENCY: XXX
FEE TYPE: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX HEAD SETTLEMENT ACCOUNT:99999999999999999999999999999999

| ISIN | AT | SETTL CUR | Total Transactions | Total Fee |
|------------------------------|----|--------------|-----------------------|----------------|
| ----- | -- | ---- | ----- | ----- |
| XXXXXXXXXXXX | XX | XXX | 999999999 | 999999999,9999 |
| TOTAL: | | | 999999999 | 999999999,9999 |
| DAILY TOTAL PER CM/SA (XXX): | | | 999999999999 | 999999999,9999 |
| DAILY TOTAL PER CM/SI (XXX): | | | XXXXX | 999999999,9999 |
| DAILY TOTAL PER CM/TM (XXX): | | | XXXXX | 999999999,9999 |
| DAILY TOTAL PER CM (XXX) : | | | | 999999999,9999 |

4.2.24 CB350 Monthly Fee Statement

| | |
|--------------|---|
| Description | 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. |
| Frequency | Monthly. |
| Availability | This report is available for clearing members only. |

XML Report Structure

M/O Text Report Heading

cb350

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cb350Grp, repeated 0 ... variable times:

cb350KeyGrp

| | | |
|--------------|---|-----------------|
| membClgldCod | o | CLEARING MEMBER |
|--------------|---|-----------------|

cb350Grp1, repeated 1 ... variable times:

cb350KeyGrp1

| | | |
|-----------|---|---------------|
| billMonth | o | BILLING MONTH |
|-----------|---|---------------|

cb350Grp2, repeated 1 ... variable times:

cb350KeyGrp2

| | | |
|------------|---|---------------------|
| settlLocat | o | SETTLEMENT LOCATION |
|------------|---|---------------------|

cb350Grp3, repeated 1 ... variable times:

cb350KeyGrp3

| | | |
|-----------|---|--------------------|
| settlAcct | o | SETTLEMENT ACCOUNT |
|-----------|---|--------------------|

cb350Grp4, repeated 1 ... variable times:

cb350KeyGrp4

| | | |
|-----------|---|------------------------|
| settlInst | o | SETTLEMENT INSTITUTION |
|-----------|---|------------------------|

cb350Grp5, repeated 1 ... variable times:

cb350KeyGrp5

| | | |
|--|---|-----------------------------|
| trdMemb | o | TRADING MEMBER |
| <u>cb350Grp6</u> , repeated 1 ... variable times: | | |
| <u>cb350KeyGrp6</u> | | |
| currTypCod | o | FEE CURRENCY |
| <u>cb350Grp7</u> , repeated 1 ... variable times: | | |
| <u>cb350KeyGrp7</u> | | |
| feeGrp | o | Name of the Fee Group |
| <u>cb350Grp8</u> , repeated 1 ... variable times: | | |
| <u>cb350KeyGrp8</u> | | |
| servGrp | o | Name of the Service Group |
| <u>cb350Rec</u> , repeated 1 ... variable times: | | |
| servNam | o | SERVICE |
| trdId | o | TRADER |
| servVol | o | QUANTITY |
| feeVol | o | FEE VOLUME |
| settlAmnt | o | SETTLEMENT AMOUNT |
| feeTotal | o | FEE TOTAL/DISCOUNT |
| scsCcpld | o | (XML only) |
| sumServGrp | o | Sum Service Group |
| sumFeeGrpServGrp | o | Sum Fee Group Service Group |
| sumSetlmtAcctAmnt | o | (XML only) |
| <u>sumClgSetlmtInstFeeGrp</u> , repeated 1 ... variable times: | | |
| <u>sumClgSetlmtInstFeeRec</u> , repeated 0 ... variable times: | | |
| settlInst | m | MONTHLY TOTAL PER CM/SI |
| currTypCod | m | |
| sumClgSetlmtInstAmnt | m | |
| <u>sumMembTrdFeeGrp</u> , repeated 1 ... variable times: | | |
| <u>sumMembTrdFeeRec</u> , repeated 0 ... variable times: | | |
| trdMemb | m | MONTHLY TOTAL PER CM/TM |
| currTypCod | m | |
| sumTrdMembAmnt | m | |
| <u>sumMembClgFeeGrp</u> , repeated 1 ... variable times: | | |
| <u>sumMembClgFeeRec</u> , repeated 0 ... variable times: | | |
| currTypCod | m | MONTHLY TOTAL PER CM |
| sumClgAmnt | m | |

Text Report Structure

BILLING MONTH : mm-yyyy
CLEARING MEMBER: XXXX SETTLEMENT LOCATION : XXXX SETTLEMENT ACCOUNT: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
TRADING MEMBER : XXXX SETTLEMENT INSTITUTION: XXXX FEE CURRENCY : XXX

| SERVICE | TRADER | QUANTITY | SETTL AMOUNT | FEE VOLUME | FEE TOTAL/ DISCOUNT |
|--------------------------------------|--------|---------------------|---------------------|---------------------|------------------------|
| XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX | XXXXX | 999999999999.999999 | 999999999999.999999 | 999999999999.999999 | 9999999999.9999 |
| XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX | | | | | 9999999999.9999 |
| XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX | | | | | 9999999999.9999 |
| Monthly Total per CM/SI (XXX): | | | | | 9999999999.9999 |
| Monthly Total per CM/TM (XXX): | | | | | 9999999999.9999 |
| Monthly Total per CM (XXX): | | | | | 9999999999.9999 |

4.2.25 CB702 Cash Settled Contracts Overview

| | |
|--------------|---|
| Description | <p>This C7 report shows the cash settled index options on exercise/ assignment day as well as the cash settlements resulting from exercise/assignment of stock options.</p> <p>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.</p> <p>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.</p> <p>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 spin-off.</p> <p>The report is available in xml- and csv-format.</p> <p>In addition the report contains information on flexible contracts.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p> |
| Frequency | Daily. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

cb702

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cb702Grp, repeated 0 ... variable times:

cb702KeyGrp

| | | |
|-------------|---|-----------------|
| membClglCod | m | Clearing Member |
|-------------|---|-----------------|

cb702Grp1, repeated 1 ... variable times:

cb702KeyGrp1

| | | |
|---------------|---|-----------------|
| membExchldCod | m | Exchange Member |
|---------------|---|-----------------|

cb702Grp2, repeated 1 ... variable times:

cb702KeyGrp2

currTypCod m Currency

cb702Grp3, repeated 1 ... variable times:

cb702KeyGrp3

accountName m Account

cb702Grp4, repeated 1 ... variable times:

cb702KeyGrp4

prodId m Product

ticSiz m Tick Size

ticVal m TickVal

cb702Grp5, repeated 1 ... variable times:

cb702KeyGrp5

cntrlGrpSC7, repeated 0 ... 1 times:

cntrClasCod o

prodId m

cntrDtlGrpC7

cntrExpMthDat o

cntrExpYrDat o

cntrDat m

cntrExpDat m

cntrExercisePrice o

flxCntrSynProdId o

cntrVersNo o

exerStylTyp o

settlTyp m

cntrTyp m

cntrFrequency m

cntrMnemonic m

uniqueCntrlId m

packageld o Unique Id for baskets

cb702Rec, repeated 1 ... variable times:

TransactionId o

TransactionIdSuffix o SfxNo

netQty o NetQty

IngShtInd o (XML only)

trnTyp o TrnType

trnLngQty o MovLng

trnShtQty o MovSht

mkToMktTick o Mk2Mkt

| | | |
|----------------------|---|--------------------|
| finSetlmtAmnt | m | FinSetlAmnt |
| finSetlmtPrc | o | FinStlPrc |
| membExchldCodObo | 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 |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CB702.

4.2.26 CB715 Average Pricing

| | |
|--------------|---|
| Description | <p>This C7 report shows details about Average Pricing or De-Merge transactions. Average Pricing is the merge of multiple transactions from the current day, with the same instrument, same account and the same buy/sell side. For each Average Pricing transaction the report shows all related transactions as well as the resulting volume weighted average price.</p> <p>The report is available in xml- and csv-format.</p> <p>In addition the report contains information on flexible contracts.</p> <p>The report is available for EUREX/ECAG Members.</p> |
| Frequency | Daily. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

cb715

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cb715Grp, repeated 0 ... variable times:

cb715KeyGrp

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

cb715Grp1, repeated 1 ... variable times:

cb715KeyGrp1

| | | |
|---------------|---|-----------------|
| membExchldCod | m | Exchange Member |
|---------------|---|-----------------|

cb715Grp2, repeated 1 ... variable times:

cb715KeyGrp2

| | | |
|------------|---|------------------------------|
| currTypCod | m | Clearing Instrument Currency |
|------------|---|------------------------------|

cb715Grp3, repeated 1 ... variable times:

cb715KeyGrp3

| | | |
|-------------|---|-------------|
| accountName | m | AccountName |
|-------------|---|-------------|

cb715Grp4, repeated 1 ... variable times:

cb715KeyGrp4

cntrlGrpSC7

cntrClasCod o
prodId m

cntrDtlGrpC7

cntrExpMthDat o
cntrExpYrDat o
cntrDat m
cntrExpDat m
cntrExercisePrice o
flxCntrSynProdId o
cntrVersNo o
exerStylTyp o
settlTyp m
cntrTyp m
cntrFrequency m
cntrMnemonic m
uniqueCntrlId m
packageld o Unique Id for baskets

cb715Grp5, repeated 1 ... variable times:

cb715KeyGrp5

trnTim m TrnTime
trnTyp m Transaction Type
trnTypDec m Average pricing or demerge
TransactionId m Transaction ID of newly created average priced transaction
TransactionIdSuffix m Suffix of transaction ID
buyCod m Transaction side
trnPrc m Average price of transaction
trnQty m Transaction quantity
residual m Residual of average pricing
Text1 o Text 1
Text2 o Text 2
Text3 o Text 3
firmTrdId o Members Own Reference ID
strategyType o Strategy Type
strategySubType o Strategy Sub Type
origMLegRptTyp o Multi-leg Report type
trdTyp o Trad Type
TrdPubInd o Deferred Publication Flag

cb715Rec, repeated 1 ... variable times:

| | | |
|---------------------|---|--|
| TransactionId | m | Transactions grouped together to form one average priced transaction |
| TransactionIdSuffix | m | Suffix of transaction ID |
| trnPrc | m | Transaction Price |
| trnQty | m | Transaction quantity of the individual transaction |
| Text1 | o | Text 1 |
| Text2 | o | Text 2 |
| Text3 | o | Text 3 |
| firmTrdId | o | Members Own Reference ID |
| strategyType | o | Strategy Type |
| strategySubType | o | Strategy Sub Type |
| origMLegRptTyp | o | Multi-leg Report type |
| trdTyp | o | Trad Type |
| TrdPubInd | o | Deferred Publication Flag |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CB715.

4.2.27 CB730 Position Transfer Summary

| | |
|--------------|--|
| Description | <p>This C7 report lists all of the position transfers of a member. The report lists the details of partial position transfers transactions for members. Transfers shown are partial position transfers, complete position transfers, partial position transfers with or without cash amount and position transfer during a clearer change.</p> <p>The report is available in xml- and csv-format.</p> <p>In addition the report contains information on flexible contracts.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p> |
| Frequency | Daily. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

cb730

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cb730Grp, repeated 0 ... variable times:

cb730KeyGrp

| | | |
|---------------|---|-----------------|
| membExchIdCod | m | Exchange Member |
| membClgldCod | o | Clearing Member |
| accountName | o | Account Name |

cb730Grp1, repeated 1 ... variable times:

cb730KeyGrp1

| | | |
|------------|---|--------------------|
| trnTypDec | m | Transaction type |
| sndRcvText | m | Sender / Receiver |
| posTrfMod | o | Pos Transfer Model |

cb730Rec, repeated 1 ... variable times:

| | | |
|---------------------|---|--------------|
| allocationId | o | AllocationID |
| prodTypId | m | Product Type |
| <u>cntrldGrpSC7</u> | | |

| | | |
|--|---|-----------------------------|
| cntrClasCod | o | |
| prodId | m | |
| <u>cntrDtIGrpC7</u> | | |
| cntrExpMthDat | o | |
| cntrExpYrDat | o | |
| cntrDat | m | |
| cntrExpDat | m | |
| cntrExercisePrice | o | |
| flxCntrSynProdId | o | |
| cntrVersNo | o | |
| exerStylTyp | o | |
| settlTyp | m | |
| cntrTyp | m | |
| cntrFrequency | m | |
| cntrMnemonic | m | |
| uniqueCntrId | m | |
| positionId | o | Position ID |
| packageId | o | Unique Id for baskets |
| TransactionId | o | Transaction ID |
| trnLngQty | o | TsfLng |
| trnShtQty | o | TsfSht |
| membExchIdCodCpty | m | Exchange Member Cpty |
| membClgIdCodCpty | m | Clearing Member Cpty |
| currTypCod | m | Cleared Instrument Currency |
| trnCshAmnt | o | Transaction Cash Amount |
| origTrdPrc | o | Original Trade Price |
| posTrfPrc | o | Position Transfer Price |
| totCshAmnt | o | Total Cash Amount |
| workflowstatus | m | |
| <u>proposalTxtGrp</u> , repeated 1 times: | | |
| Text1 | o | Text1 |
| Text2 | o | Text2 |
| Text3 | o | Text3 |
| <u>TxtGrp</u> , repeated 1 times: | | |
| Text1 | o | Text1 |
| Text2 | o | Text2 |
| Text3 | o | Text3 |
| <u>cb730ApprovalRec</u> , repeated 1 ... variable times: | | |
| parRole | m | Role |
| membId | o | Member |

| | | |
|------------------|---|-----------------|
| appStatus | m | Approval Status |
| partIdCod | o | User ID |
| membExchIdCodObo | o | OnBehalf Member |
| partIdCodObo | o | OnBehalf User |
| trnDat | o | Approval Date |
| trnTim | o | Approval Time |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CB730.

4.2.28 CB731 Settling Futures Positions Overview

| | |
|--------------|--|
| Description | <p>This C7 report contains the open long and short positions of Bond and FX/Stock futures contracts which expire in the current month. This report is produced daily during the delivery month until the day of notification.</p> <p>It contains the open long and short positions. It provides the totals per exchange and clearing member.</p> <p>The report is available in xml- and csv-format.</p> <p>In addition the report contains information on flexible contracts.</p> <p>The report is available for EUREX/ECAG Members.</p> |
| Frequency | Ten days before settlement date (warning period). |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

cb731

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cb731Grp, repeated 0 ... variable times:

cb731KeyGrp

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

cb731Grp1, repeated 1 ... variable times:

cb731KeyGrp1

| | | |
|-----------|---|--------------|
| prodTypId | m | Product Type |
|-----------|---|--------------|

cntrldFutGrpC7

| | |
|------------------|---|
| prodId | m |
| cntrExpMthDat | o |
| cntrExpYrDat | o |
| cntrDat | m |
| cntrExpDat | m |
| flxCntrSynProdId | o |

| | | |
|---|---|-------------------------------------|
| settlTyp | m | |
| cntrTyp | m | |
| cntrFrequency | m | |
| cntrMnemonic | m | |
| uniqueCntrId | m | |
| <u>cb731Grp2</u> , repeated 1 ... variable times: | | |
| <u>cb731KeyGrp2</u> | | |
| membExchIdCod | m | Exchange Member |
| <u>cb731Rec</u> , repeated 1 ... variable times: | | |
| accountName | m | Account |
| packageld | o | Unique Id for baskets |
| posnLngBal | o | CurrentLongPosition |
| posnShtBal | o | CurrentShortPosition |
| sumPosnLngBal | o | Total long position per Exchange |
| Member | | |
| sumPosnShtBal | o | Total short position per Exchange |
| Member | | |
| sumCntrPosnLngBal | o | Total long position per Contract / |
| Clearing Member | | |
| sumCntrPosnShtBal | o | Total short position per Contract / |
| Clearing Member | | |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CB731.

4.2.29 CB741 KRX Position Information

| | |
|--------------|--|
| Description | <p>This C7 report displays the end-of-day positions in cooperation products sorted by Eurex member, final beneficiary, contract, trade side and KRX-member. It indicates the clearing member, exchange member, trade quantity, contract and trade price.</p> <p>The report is available in xml- and csv-format.</p> <p>The report is available for EUREX/ECAG Members.</p> |
| Frequency | Daily. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

cb741

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cb741Grp, repeated 0 ... variable times:

cb741KeyGrp

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

cb741Grp1, repeated 1 ... variable times:

cb741KeyGrp1

| | | |
|---------------|---|-----------------|
| membExchldCod | m | Exchange Member |
|---------------|---|-----------------|

cb741Grp2, repeated 1 ... variable times:

cb741KeyGrp2

| | | |
|-----------|---|--------------|
| prodTypId | m | Product Type |
| prodId | m | Product |

cb741Grp3, repeated 1 ... variable times:

cb741KeyGrp3

cntrDtlClassGrpPosC7

| | | |
|-------------|---|-----------------|
| cntrClasCod | o | Contract Detail |
|-------------|---|-----------------|

cntrDtlGrpPosC7

| | | |
|---------------|---|--------------|
| cntrExpMthDat | o | Expiry month |
|---------------|---|--------------|

| | | |
|---|---|-----------------------|
| cntrExpYrDat | o | Eypiry year |
| cntrDat | m | |
| cntrExpDat | m | |
| cntrExercisePrice | o | Exercise price |
| cntrVersNo | o | |
| exerStylTyp | o | |
| settlTyp | m | |
| cntrFrequency | m | |
| cntrMnemonic | m | |
| uniqueCntrId | m | |
| trnPrc | m | Prc |
| <u>cb741Grp4</u> , repeated 1 ... variable times: | | |
| <u>cb741KeyGrp4</u> | | |
| krxMbrCod | m | KRX Member |
| krxIdNo | m | Identification Number |
| <u>cb741Rec</u> , repeated 1 ... variable times: | | |
| trnIdNo3 | m | Transaction-No |
| buyCod | m | B/S |
| netQty | m | Qty |
| krxTrdStsCod | m | State |
| sumNetQty | m | Total per Contract |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CB741.

4.2.30 CB750 Give-Up Trades Overview

| | |
|--------------|--|
| Description | <p>This C7 report shows all give-up trades in chronological order. It lists all predesignated, designated and rejected give-up trades. Give-up trades accepted by the recipient as take-ups are also listed. This report shows detailed information on the approval workflow for give-up trades. The trades given up are listed in order by receiving member, currency, account, product and series. The following totals are calculated:</p> <ul style="list-style-type: none"> - Sum of all take-up trades - Sum of all pending trades at the end of the day - Sum of all deleted give-up trades. <p>The report is available in xml- and csv-format.</p> <p>In addition the report contains information on flexible contracts.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p> |
| Frequency | Daily. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

cb750

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cb750Grp, repeated 0 ... variable times:

cb750KeyGrp

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

cb750Grp1, repeated 1 ... variable times:

cb750KeyGrp1

| | | |
|---------------|---|-----------------|
| membExchldCod | m | Exchange Member |
|---------------|---|-----------------|

cb750Grp2, repeated 1 ... variable times:

cb750KeyGrp2

| | | |
|-----------------|---|------------------|
| membExchldCodTo | m | Receiving Member |
|-----------------|---|------------------|

cb750Grp3, repeated 1 ... variable times:

cb750KeyGrp3

currTypCod m Currency

cb750Grp4, repeated 1 ... variable times:

cb750KeyGrp4

accountName m Account

cb750Grp5, repeated 1 ... variable times:

cb750KeyGrp5

cntrlGrpSC7

cntrClasCod o

prodId m

cntrDtlGrpC7

cntrExpMthDat o

cntrExpYrDat o

cntrDat m

cntrExpDat m

cntrExercisePrice o

flxCntrSynProdId o

cntrVersNo o

exerStylTyp o

settlTyp m

cntrTyp m

cntrFrequency m

cntrMnemonic m

uniqueCntrlId m

cb750Rec, repeated 1 ... variable times:

allocationId m AllocationID

origRpdOrdNo o OrdNo

TransactionId m Transaction ID

TransactionIdSuffix m Suffix

trnHistAdjInd m H

trdDat m TrdDat

buyCod m B

trdTyp m TrT

TrdPubInd o Deferred Publication Flag

trnQty m Quantity

trnPrc m Transaction Price

origExchId o OrigExc

workflowstatus m

rateIdentifier o Rate Identifier

prelimFlg o Preliminary Trade Flag

| | | |
|--|---|--------------------------------|
| packageld | o | Unique Id for baskets |
| strategyType | o | Strategy Type |
| strategySubType | o | Strategy Sub Type |
| origMLegRptTyp | o | Multi-leg Report type |
| origStrategyLinkId | o | Strategy Link ID |
| <u>origGrp</u> , repeated 0 ... 1 times: | | |
| opnClsCod | o | |
| Text1 | o | |
| Text2 | o | |
| Text3 | o | |
| firmTrdId | o | Members Own Reference ID |
| ordOriginFirm | o | Link Member |
| beneficiary | o | Link Beneficiary |
| <u>proposalGrp</u> , repeated 0 ... 1 times: | | |
| acctNameTo | o | |
| opnClsCod | o | |
| Text1 | o | |
| Text2 | o | |
| Text3 | o | |
| firmTrdId | o | Proposed Members Reference ID |
| ordOriginFirm | o | Link Member |
| beneficiary | o | Link Beneficiary |
| <u>cb750ApprovalRec</u> , repeated 1 ... variable times: | | |
| parRole | m | Role |
| membId | o | Member |
| appStatus | m | Approval Status |
| partIdCod | o | User ID |
| membExchIdCodObo | o | OnBehalf Member |
| partIdCodObo | o | OnBehalf User |
| trnDat | o | Approval Date |
| trnTim | o | Approval Time |
| sumCntrTrnQtyTakUp | m | Total Qty per Contract Take-Up |
| sumCntrTrnQtyPend | m | Total Qty per Contract Pending |
| sumCntrTrnQtyDel | m | Total Qty per Contract Deleted |
| sumCurrTrnQtyTakUp | m | Total Qty per Member Take-Up |
| sumCurrTrnQtyPend | m | Total Qty per Member Pending |
| sumCurrTrnQtyDel | m | Total Qty per Member Deleted |

| | |
|---|-----------------|
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| | 21.10.2021 |
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Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CB750.

4.2.31 CB751 Take-Up Trades Overview

| | |
|--------------|---|
| Description | <p>This C7 report shows all take-up trades in chronological order. It lists all pre-designated, designated and rejected take-up trades. This report shows detailed information on the approval workflow for give-up trades. The trades given up are listed in order by receiving member, currency, account, product and series. The following totals are calculated:</p> <ul style="list-style-type: none"> - Sum of all take-up trades - Sum of all pending trades at the end of the day - Sum of all deleted give-up trades. <p>The report is available in xml- and csv-format.</p> <p>In addition the report contains information on flexible contracts.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p> |
| Frequency | Daily. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

cb751

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cb751Grp, repeated 0 ... variable times:

cb751KeyGrp

| | | |
|---------------|---|-----------------|
| membExchldCod | m | Exchange Member |
| membClgldCod | o | Clearing Member |
| accountName | o | Account |

cb751Grp1, repeated 1 ... variable times:

cb751KeyGrp1

| | | |
|-------------------|---|----------------|
| membExchldCodFrom | m | Sending Member |
|-------------------|---|----------------|

cb751Grp2, repeated 1 ... variable times:

cb751KeyGrp2

| | | |
|---|---|---------------------------|
| currTypCod | m | Currency |
| <u>cb751Grp3</u> , repeated 1 ... variable times: | | |
| <u>cb751KeyGrp3</u> | | |
| <u>cntrlGrpSC7</u> | | |
| cntrClasCod | o | |
| prodId | m | |
| <u>cntrDtlGrpC7</u> | | |
| cntrExpMthDat | o | |
| cntrExpYrDat | o | |
| cntrDat | m | |
| cntrExpDat | m | |
| cntrExercisePrice | o | |
| flxCntrSynProdId | o | |
| cntrVersNo | o | |
| exerStylTyp | o | |
| settlTyp | m | |
| cntrTyp | m | |
| cntrFrequency | m | |
| cntrMnemonic | m | |
| uniqueCntrlId | m | |
| <u>cb751Rec</u> , repeated 1 ... variable times: | | |
| allocationId | m | AllocationID |
| origRpdOrdNo | o | OrdNo |
| TransactionId | m | Transaction ID |
| TransactionIdSuffix | m | Suffix |
| trnHistAdjInd | m | H |
| trdDat | m | TrdDat |
| buyCod | m | B |
| trdTyp | m | TrT |
| TrdPubInd | o | Deferred Publication Flag |
| trnQty | m | Quantity |
| trnPrc | m | Transaction Price |
| origExchId | o | OrigExc |
| workflowstatus | m | |
| rateIdentifier | o | Rate Identifier |
| prelimFlg | o | Preliminary Trade Flag |
| packageld | o | Unique Id for baskets |
| strategyType | o | Strategy Type |
| strategySubType | o | Strategy Sub Type |
| origMLegRptTyp | o | Multi-leg Report type |

| | | |
|--|---|--------------------------------|
| origStrategyLinkId | o | Strategy Link ID |
| <u>proposalGrp</u> , repeated 0 ... 1 times: | | |
| acctNameTo | o | |
| opnClsCod | o | |
| Text1 | o | |
| Text2 | o | |
| Text3 | o | |
| firmTrdId | o | Proposed Members Reference ID |
| ordOriginFirm | o | Link Member |
| beneficiary | o | Link Beneficiary |
| <u>targetGrp</u> , repeated 0 ... 1 times: | | |
| opnClsCod | o | |
| Text1 | o | |
| Text2 | o | |
| Text3 | o | |
| firmTrdId | o | Members Own Reference ID |
| ordOriginFirm | o | Link Member |
| beneficiary | o | Link Beneficiary |
| <u>cb751ApprovalRec</u> , repeated 1 ... variable times: | | |
| parRole | m | Role |
| membId | o | Member |
| appStatus | m | Approval Status |
| partIdCod | o | User ID |
| membExchIdCodObo | o | OnBehalf Member |
| partIdCodObo | o | OnBehalf User |
| trnDat | o | Approval Date |
| trnTim | o | Approval Time |
| sumCntrTrnQtyTakUp | m | Total Qty per Contract Take-Up |
| sumCntrTrnQtyPend | m | Total Qty per Contract Pending |
| sumCntrTrnQtyDel | m | Total Qty per Contract Deleted |
| sumCurrTrnQtyTakUp | m | Total Qty per Member Take-Up |
| sumCurrTrnQtyPend | m | Total Qty per Member Pending |
| sumCurrTrnQtyDel | m | Total Qty per Member Deleted |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CB751.

4.2.32 CB790 Premium Information

| | |
|--------------|--|
| Description | <p>This C7 report shows the premium requirement/credit for the current business day for DCs with Member ID and clearing members. It shows the net premium and the accumulated premium amounts for the current month, for the previous month and for the current year. All amounts are in the product currency.</p> <p>The report is available in xml- and csv-format.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p> |
| Frequency | Daily. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

cb790

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLgINam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cb790Grp, repeated 0 ... variable times:

cb790KeyGrp

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

cb790Grp1, repeated 1 ... variable times:

cb790KeyGrp1

| | | |
|------------|---|----------|
| currTypCod | m | Currency |
|------------|---|----------|

cb790Grp2, repeated 1 ... variable times:

cb790KeyGrp2

| | | |
|---------------|---|-------------|
| membExchldCod | m | ExchangeMbr |
|---------------|---|-------------|

cb790Rec, repeated 1 ... variable times:

| | | |
|-------------|---|-------------------|
| accountName | o | Ac |
| prmPayBal | m | PremiumPayable |
| prmRcvBal | m | PremiumReceivable |
| residualBal | m | Residual |
| prmNetBal | m | NetCurrDayAmnt |

| | | |
|---------------------|---|------------------|
| prmMtdBal | m | NetCurrMtdAmnt |
| prmPrvMthBal | m | NetPrevMthAmnt |
| prmYtdBal | m | NetCurrYtdAmnt |
| sumMembPrmPayBal | o | Total Per ExcMbr |
| sumMembPrmRcvBal | o | |
| sumMembResidualBal | o | |
| sumMembPrmNetBal | o | |
| sumMembPrmMtdBal | o | |
| sumMembPrmPrvMthBal | o | |
| sumMembPrmYtdBal | o | |
| sumCurrPrmPayBal | o | Total Per ClgMbr |
| sumCurrPrmRcvBal | o | |
| sumCurrResidualBal | o | |
| sumCurrPrmNetBal | o | |
| sumCurrPrmMtdBal | o | |
| sumCurrPrmPrvMthBal | o | |
| sumCurrPrmYtdBal | o | |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CB790.

4.2.33 CB795 Variation Margin Information

| | |
|--------------|---|
| Description | <p>This C7 report shows the variation margin requirement/credit for the current business day for DCs with Member ID and clearing members. It shows the net variation margin and the accumulated variation margin amounts for the current month, for the previous month and for the current year. All amounts are in the product currency.</p> <p>The report is available in xml- and csv-format.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p> |
| Frequency | Daily. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

cb795

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cb795Grp, repeated 0 ... variable times:

cb795KeyGrp

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

cb795Grp1, repeated 1 ... variable times:

cb795KeyGrp1

| | | |
|------------|---|----------|
| currTypCod | m | Currency |
|------------|---|----------|

cb795Grp2, repeated 1 ... variable times:

cb795KeyGrp2

| | | |
|---------------|---|-------------|
| membExchldCod | m | ExchangeMbr |
|---------------|---|-------------|

cb795Rec, repeated 1 ... variable times:

| | | |
|-------------|---|-------------------|
| accountName | o | Ac |
| vmarPayBal | m | VarMargPayable |
| vmarRcvBal | m | VarMargReceivable |
| residualBal | m | Residual |
| vmarNetBal | m | NetCurrVarMarg |

| | | |
|----------------------|---|------------------|
| vmarMtdBal | m | NetCurrMtdAmnt |
| vmarPrvMthBal | m | NetPrevMthAmnt |
| vmarYtdBal | m | NetCurrYtdAmnt |
| sumMembVmarPayBal | o | Total Per ExcMbr |
| sumMembVmarRcvBal | o | |
| sumMembResidualBal | o | |
| sumMembVmarNetBal | o | |
| sumMembVmarMtdBal | o | |
| sumMembVmarPrvMthBal | o | |
| sumMembVmarYtdBal | o | |
| sumCurrVmarPayBal | o | Total Per ClgMbr |
| sumCurrVmarRcvBal | o | |
| sumCurrResidualBal | o | |
| sumCurrVmarNetBal | o | |
| sumCurrVmarMtdBal | o | |
| sumCurrVmarPrvMthBal | o | |
| sumCurrVmarYtdBal | o | |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CB795.

4.3 CD Clearing Daily

4.3.1 CD010 Daily Cash Account CM

| | |
|--------------|---|
| Description | This report contains the details of balances and transaction amounts of the cash account. Cash amounts related to TES Flexible Contracts Transactions are included. Only for fully segregated DC Market Participants this report will contain data. For omnibus segregated DC Market Participants as well as not segregated DC Market Participants this report will always be empty. The report is available for EUREX/ECAG Members. |
| Frequency | Daily. |
| Availability | This report is available for clearing members only. |

XML Report Structure

M/O Text Report Heading

cd010

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membId | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cd010Grp, repeated 0 ... variable times:

cd010KeyGrp

| | | |
|--------------|---|-----------------|
| membClgIdCod | m | Clearing Member |
|--------------|---|-----------------|

cd010Grp1, repeated 1 ... variable times:

cd010KeyGrp1

| | | |
|---------------|---|----------------|
| membExchIdCod | m | Account Holder |
|---------------|---|----------------|

cd010Grp2, repeated 1 ... variable times:

cd010KeyGrp2

| | | |
|----------------|---|--------------|
| cashAcctNo2 | m | Cash Account |
| cashLockKeyCod | m | LocId |
| currTypCod | m | Curr |
| cashRefCod | m | Reference |

| | | |
|--|---|------------------|
| cshStlRun | m | Run |
| clgHselInd2 | m | CHI |
| <u>cd010Rec</u> , repeated 1 ... variable times: | | |
| date | m | TranDate |
| trnValDat | o | Value Date |
| poolId | o | Pool ID |
| cshInstId | o | CshInstId |
| trnTyp2 | o | Typ |
| trnTypText | o | Type Description |
| trnDebAmnt | o | Debit |
| trnCrdAmnt | o | Credit |
| <u>cd010SumGrp2</u> , repeated 0 ... 1 times: | | |
| <u>cd010SumRec2</u> , repeated 0 ... variable times: | | |
| currTypCod | m | Totals per Curr |
| exchNam | m | Exch |
| sumCurrVmarAmnt | m | VMar |
| sumCurrPrmVmarAmnt | m | Prm |
| sumCurrCshSetlAmnt | m | CshSetl |
| sumCurrVatAmnt | m | VAT |
| sumCurrPosTrnAmnt | m | PosTrnCsh |
| sumCurrDivCurrAmnt | m | DlvAmnt |
| sumCurrAllAmnt | m | All |

Text Report Structure

| | | | | | | | |
|--------------------------|------------|----------------------|----------------------|--------------------------|----------------------|--------------------|---------------------|
| Clearing Member | | | | Account Holder | | | |
| ----- | | | | ----- | | | |
| XXXXX - MEMBER LONG NAME | | | | XXXXX - MEMBER LONG NAME | | | |
| Cash Account | LocId Curr | Reference | Run | CHI | | | |
| ----- | | | | | | | |
| XXXXXXXXXXXXXXXXXXXX | XXXXX XXX | XXXXXXXXXXXXXXXXXXXX | XXXX | XXXX | | | |
| TranDate | Value Date | Pool ID | CshInstId | Typ | Type Description | Debit | Credit |
| ----- | | | | | | | |
| 31-12-09 | 31-12-09 | XXXXXXXXXXXXXXXXXXXX | XXXXXXXXXXXXXXXXXXXX | XXX | XXXXXXXXXXXXXXXXXXXX | 999,999,999,999.99 | 99,999,999,999.99 |
| Totals per Curr | Exch | VMar | Prm | CshSetl | VAT | PosTrnCsh | DlvAmnt |
| | | All | | | | | |
| ----- | | | | | | | |
| XXX | XXXXX | 9,999,999,999.99+ | 9,999,999,999.99+ | 9,999,999,999.99+ | 9,999,999,999.99+ | 9,999,999,999.99+ | 999,999,999,999.99+ |
| | | 9,999,999,999.99+ | | | | | |

4.3.2 CD011 Daily Cash Account AH

| | |
|--------------|---|
| Description | This report contains the details of balances and transaction amounts of the cash account. Cash amounts related to TES Flexible Contracts Transactions are included. |
| Frequency | Daily. |
| Availability | This report is available for trading members only. |

XML Report Structure

M/O Text Report Heading

cd011

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cd011Grp, repeated 0 ... variable times:

cd011KeyGrp

| | | |
|---------------|---|----------------|
| membExchldCod | m | Account Holder |
|---------------|---|----------------|

cd011Grp1, repeated 1 ... variable times:

cd011KeyGrp1

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

cd011Grp2, repeated 1 ... variable times:

cd011KeyGrp2

| | | |
|--------------|---|--------------|
| cshAcctNo2 | m | Cash Account |
| cshLocKeyCod | m | Locld |
| currTypCod | m | Curr |
| cshRefCod | m | Reference |
| cshStlRun | m | Run |
| clgHseInd2 | m | CHI |

cd011Rec, repeated 1 ... variable times:

| | | |
|-----------|---|------------|
| date | m | TranDate |
| trnValDat | o | Value Date |
| cshInstld | o | CshInstld |
| trnTyp2 | o | Typ |

- trnTypText o Type Description
- trnDebAmnt o Debit
- trnCrdAmnt o Credit

Text Report Structure

| Account Holder | | Clearing Member | | | | |
|---------------------------------------|------------|--|---------|------------------------------|--------------------|-------------------|
| ----- | | ----- | | | | |
| XXXXX - MEMBER LONG NAME | | XXXXX - MEMBER LONG NAME | | | | |
| Cash Account | LocId Curr | Reference | Run CHI | | | |
| ----- | | | | | | |
| XXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX XXX | | XXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX XXXX | | | | |
| TranDate | Value Date | CshInstId | Typ | Type Description | Debit | Credit |
| ----- | | | | | | |
| 31-12-09 | 31-12-09 | XXXXXXXXXXXXXXXXXXXX | XXX | XXXXXXXXXXXXXXXXXXXXXXXXXXXX | 999,999,999,999.99 | 99,999,999,999.99 |

4.3.3 CD012 Daily Cash Account NCM / RC

| | |
|--------------|---|
| Description | This report contains the details of balances and transaction amounts of the cash account. Cash amounts related to TES Flexible Contracts Transactions are included. Report will contain data Only for DC Market Participants. CMs version of the report is empty. |
| Frequency | Daily. |
| Availability | This report is available for trading members only. |

XML Report Structure

M/O Text Report Heading

cd012

rptHdr

| | | |
|---------------|---|--|
| exchNam | m | |
| envText | m | |
| rptCod | m | |
| rptNam | m | |
| rptFlexKey | o | |
| membId | o | |
| membLgINam | o | |
| rptPrntEffDat | m | |
| rptPrntEffTim | o | |
| rptPrntRunDat | m | |

cd012Grp, repeated 0 ... variable times:

cd012KeyGrp

| | | |
|-------------------|---|------------|
| membExchIdCodFrom | m | (XML only) |
|-------------------|---|------------|

cd012Grp1, repeated 1 ... variable times:

cd012KeyGrp1

| | | |
|--------------|---|-----------------|
| membClgIdCod | m | Clearing Member |
|--------------|---|-----------------|

cd012Grp2, repeated 1 ... variable times:

cd012KeyGrp2

| | | |
|---------------|---|------------|
| membExchIdCod | m | Pool Owner |
|---------------|---|------------|

cd012Grp3, repeated 1 ... variable times:

cd012KeyGrp3

| | | |
|------------|---|-----------|
| currTypCod | m | Curr |
| cshRefCod | m | Reference |
| cshStlRun | m | Run |
| clgHseInd2 | m | CHI |

cd012Grp4, repeated 1 ... variable times:

cd012KeyGrp4

| | | |
|------|---|----------|
| date | m | TranDate |
|------|---|----------|

| | | |
|--|---|------------------|
| trnValDat | o | Value Date |
| <u>cd012Rec</u> , repeated 1 ... variable times: | | |
| poolId | o | Pool ID |
| trnTyp2 | o | Typ |
| trnTypText | o | Type Description |
| trnDebAmnt | o | Debit |
| trnCrdAmnt | o | Credit |
| trnTyp2Art | o | |
| trnTypTextArt | o | |
| artDebAmnt | o | |
| artCrdAmnt | o | |
| sumCashRunDebAmnt | o | Total |
| sumCashRunCrdAmnt | o | |

Text Report Structure

| Clearing Member | | Pool Owner | | Curr | Reference | Run | CHI |
|--------------------------|------------|--------------------------|-------|----------------------|--------------------------|----------------------|----------------------|
| ----- | | ----- | | | | | ----- |
| XXXXX - MEMBER LONG NAME | | XXXXX - MEMBER LONG NAME | | XXX | XXXXXXXXXXXXXXXXXX | XXXX | XXXX |
| TranDate | Value Date | Pool ID | Typ | Type Description | Debit | Credit | |
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| 31-12-09 | 31-12-09 | XXXXXXXXXXXXXXXXXX | XXX | XXXXXXXXXXXXXXXXXXXX | 999,999,999,999.99 | 99,999,999,999.99 | |
| | | | | | ----- | ----- | |
| | | | | | XXX XXXXXXXXXXXXXXXXXXXX | 9,999,999,999,999.99 | 9,999,999,999,999.99 |
| | | | | | ----- | ----- | |
| Total | | | | | 9,999,999,999,999.99 | 9,999,999,999,999.99 | |

4.3.4 CD015 Detailed Account Statement

| | |
|--------------|---|
| Description | This report contains the details of balances and transaction amounts of the cash account. Only transaction types 224, 226, 235, 236, 294, 296 are shown on the report. Cash amounts related to TES Flexible Contracts Transactions are included. The report is available for EUREX/ECAG Members and EEX/ECC Members. |
| Frequency | Daily. |
| Availability | This report is available for clearing members only. |
| CRE Area | Participant Specific. |

XML Report Structure

M/O Text Report Heading

cd015

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cd015Grp, repeated 0 ... variable times:

cd015KeyGrp

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

cd015Grp1, repeated 1 ... variable times:

cd015KeyGrp1

| | | |
|---------------|---|---------------|
| membExchldCod | m | Account Owner |
|---------------|---|---------------|

cd015Grp2, repeated 1 ... variable times:

cd015KeyGrp2

| | | |
|--------------|---|--------------|
| cshAcctNo2 | m | Cash Account |
| cshLocKeyCod | m | Locld |
| currTypCod | m | Curr |
| cshRefCod | m | Reference |
| cshStlRun | m | Run |
| clgHselnd2 | m | CHI |

cd015Grp3, repeated 1 ... variable times:

cd015KeyGrp3

poolId o Pool ID
poolOwner o Pool Owner

cd015Grp4, repeated 1 ... variable times:

cd015KeyGrp4

date m TranDate

cd015Grp5, repeated 1 ... variable times:

cd015KeyGrp5

trnValDat o Value Date

cd015Grp6, repeated 1 ... variable times:

cd015KeyGrp6

acctTypFlexible m Account

cd015Rec, repeated 1 ... variable times:

trnTyp2 o Typ

trnTypText o Type Description

trnDebAmnt o Debit

trnCrdAmnt o Credit

sumAcctDebAmnt o Sum per Account

sumAcctCrdAmnt o

sumPoolDebAmnt o Sum per Pool

sumPoolCrdAmnt o

Text Report Structure

Clearing Member Account Owner

XXXXX - MEMBER LONG NAME

XXXXX - MEMBER LONG NAME

Cash Account LocId Curr Reference Run CHI Pool ID Pool Owner

XXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX XXX XXXXXXXXXXXXXXXXXXXXXXX XXXX XXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXX - MEMBER LONG NAME

TranDate Value Date Account Typ Type Description Debit Credit

31-12-09 31-12-09 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX XXXXXXXXXXXXXXXXXXXXXXX 999,999,999,999.99 99,999,999,999.99

Sum per Account 9,999,999,999,999.99 9,999,999,999,999.99

Sum per Pool 9,999,999,999,999.99 9,999,999,999,999.99

4.3.5 CD020 Collateral Movement/Coverage

| | |
|--------------|---|
| Description | <p>This report lists the transactions showing the movements of the different collateral accounts. Changes of coverage use are also displayed. Only for fully segregated DC Market Participants this report will contain data. For omnibus segregated DC Market Participants as well as not segregated DC Market Participants this report will always be empty.</p> <p>The field transaction ID (trnldNo2) has a length of 15 instead of 9 as expected in this report.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p> <p>The report will be available in XML and CSV formats only.</p> |
| Frequency | Daily. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

cd020

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cd020Grp, repeated 0 ... variable times:

cd020KeyGrp

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

cd020Grp1, repeated 1 ... variable times:

cd020KeyGrp1

| | | |
|-------------|---|----------|
| cashAcctCod | m | Usage |
| poolld | m | Pool Id |
| owner | m | Owner |
| currTypCod | m | Currency |

cd020Grp2, repeated 1 ... variable times:

cd020KeyGrp2

| | | |
|---------|---|------------|
| isinCod | m | SecurityId |
|---------|---|------------|

| | | |
|--|---|--------------------------|
| secId | o | SecId |
| csdId | o | CSD Id |
| membCsdAct | o | Account |
| trnDat | m | Date |
| <u>cd020Rec</u> , repeated 1 ... variable times: | | |
| trnIdNo2 | o | TrnNo |
| trnTyp | m | Security Transaction Typ |
| secuBlkCollQty | m | Bulk |
| secuCntrCovQty | o | Coverage |
| trnBalAmnt | o | Balance |
| sumSecuBlkCollQty | o | ENDING BALANCE |
| sumSecuCntrCovQty | o | |
| sumTrnBalAmnt | o | |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CD020.

4.3.6 CD030 Security Expiration

| | |
|--------------|---|
| Description | <p>This report lists the expiration dates of securities. It shows which securities, deposited as cover, are due in the next four weeks and therefore lapse as collateral. The securities are ordered by due date and due date is totaled.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p> <p>The report will be available in XML and CSV formats only.</p> |
| Frequency | Monthly. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

cd030

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cd030Grp, repeated 0 ... variable times:

cd030KeyGrp

| | | |
|--------------|---|--------------------|
| membClgldCod | m | Clearing Member Id |
|--------------|---|--------------------|

cd030Grp1, repeated 1 ... variable times:

cd030KeyGrp1

| | | |
|------------|---|----------|
| cshAcctCod | m | Usage |
| poolId | m | Pool Id |
| owner | m | Owner |
| currTypCod | m | Currency |

cd030Grp2, repeated 1 ... variable times:

cd030KeyGrp2

| | | |
|------------|---|-------------|
| secuExpDat | m | Expire Date |
|------------|---|-------------|

cd030Rec, repeated 1 ... variable times:

| | | |
|----------|---|--------------------|
| isinCod | m | Security Id Number |
| secuAmnt | m | Security Amount |

| | | |
|-----------------|---|---------------------|
| seculd | m | Security Type Code |
| secuShtNam | m | Security Short Name |
| csdld | o | CSD Id |
| membCsdAct | o | Account |
| sumSecuSecuAmnt | m | Total Expiring |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CD030.

4.3.7 CD031 Daily Collateral Valuation

| | |
|--------------|--|
| Description | <p>This report contains data about the market value of the collateral in the different security deposit accounts, and the amount of cover value that is attributed to the collateral. The amount of cash deposited as collateral for the collection of interest is also shown under a separate ISIN for the accepted currencies.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p> <p>The report will be available in XML and CSV formats only.</p> |
| Frequency | Daily. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

cd031

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cd031Grp, repeated 0 ... variable times:

cd031KeyGrp

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

cd031Grp1, repeated 1 ... variable times:

cd031KeyGrp1

| | | |
|-------------|---|---------|
| cashAcctCod | m | Usage |
| poolld | 1 | Pool ID |

cd031Grp3, repeated 1 ... variable times:

cd031KeyGrp3

| | | |
|---------------|---|-----------------|
| membExchldCod | m | Exchange Member |
|---------------|---|-----------------|

cd031Grp4, repeated 1 ... variable times:

cd031KeyGrp4

| | | |
|------------|---|----------|
| currTypCod | m | Currency |
|------------|---|----------|

cd031Rec, repeated 1 ... variable times:

| | | |
|---------|---|------------|
| isinCod | m | SecurityId |
|---------|---|------------|

| | | |
|--------------------|---|--------------------|
| seculd | o | Seculd |
| secuBlkCollQty | m | Bulk |
| 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 | |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CD031.

4.3.8 CD033 Collateral Composition

| | |
|--------------|--|
| Description | <p>This report shows the difference between the evaluated and limited collateral security value and the margin requirement. The collateral values are shown per security group and currency. The values are converted to the clearing member currency and added up per security group ("B" for bonds, "S" for stocks, "C" for cash).</p> <p>All collateral values are converted into the corresponding clearing member currency and added up per security group. These totals are then possibly cut by the limit factors defined by Eurex, added up and compared against the total margin requirement of the clearing member.</p> <p>Only for fully segregated DC Market Participants this report will contain data. For omnibus segregated DC Market Participants as well as not segregated DC Market Participants this report will always be empty.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p> |
| Frequency | Daily. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

cd033

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cd033Grp, repeated 0 ... variable times:

cd033KeyGrp

| | | |
|------------------|---|------------|
| membClgldCodFrom | m | (XML only) |
|------------------|---|------------|

cd033Grp10, repeated 1 ... variable times:

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

cd033KeyGrp10

| | | |
|--------|---|---------|
| poolld | m | Pool ID |
|--------|---|---------|

cd033Grp12, repeated 1 ... variable times:

cd033KeyGrp12

| | | |
|---------------|---|------------|
| membExchldCod | m | (XML only) |
|---------------|---|------------|

| | | |
|--|---|--|
| mgnReqrAmnt | m | Margin Requirement In CM-Currency |
| clgMembCurrTypCod | m | ClgCur |
| <u>cd033Grp13</u> , repeated 1 ... variable times: | | |
| descr1 | o | Evaluated Collateral |
| <u>cd033Grp14</u> , repeated 1 ... variable times: | | |
| <u>cd033KeyGrp14</u> | | |
| secuGrpCod | m | Security Group |
| <u>cd033RecA</u> , repeated 1 ... variable times: | | |
| currTypCod | m | Curr |
| collVal | m | Coll Val |
| exchRatRed | m | ConvRate |
| collValClgCurr | m | Coll Val ClgCurr |
| sumSecuGrpCollValClgCurr | o | Total Per Security Group |
| <u>cd033Grp23</u> , repeated 1 ... variable times: | | |
| descr1 | o | Limits Per Security Group |
| <u>cd033Grp24</u> , repeated 1 ... variable times: | | |
| <u>cd033KeyGrp24</u> | | |
| secuGrpCod | m | Security Group |
| <u>cd033RecB</u> , repeated 1 ... variable times: | | |
| collGrpLimFact | o | Limit |
| maxCollValSecuGrp | o | Limit Value |
| collValClgCurr | m | Coll Val ClgCurr |
| collValEff | m | Effective Collateral |
| sumMembCollValEff | o | Total Per Pool ID / Eff Coll Amnt |
| sumMembSurplShtfAmnt | o | Surplus / Shortage |
| <u>cd033Grp30</u> , repeated 1 ... variable times: | | |
| descr1 | o | Clearer Collateral Composition Summary |
| <u>cd033Grp51</u> , repeated 0 ... variable times: | | |
| membClgldCodTo | o | Clearing Member |
| mgnReqrAmnt | o | Margin Requirement In CM-Currency |
| clgMembCurrTypCod | o | ClgCur |
| <u>cd033Grp31</u> , repeated 0 ... variable times: | | |
| <u>cd033Grp32</u> , repeated 0 ... variable times: | | |
| <u>cd033KeyGrp32</u> | | |
| poolId | m | Pool ID |
| poolType | m | Pool Type |
| poolOwner | o | Pool Owner |
| <u>cd033RecC</u> , repeated 1 ... variable times: | | |
| collValBond | m | Bonds Coll Value |

| | | |
|--|---|-----------------------------------|
| collValCash | m | Cash Coll Value |
| collValStock | m | Stock Coll Value |
| sumCollValBond | o | |
| sumCollValCash | o | |
| sumCollValStock | o | |
| <u>cd033Grp41</u> , repeated 0 ... variable times: | | |
| descr1 | o | Clearer Limits Per Security Group |
| <u>cd033Grp42</u> , repeated 1 ... variable times: | | |
| <u>cd033KeyGrp42</u> | | |
| secuGrpCod | m | Security Group |
| <u>cd033RecE</u> , repeated 1 ... variable times: | | |
| collGrpLimFact | o | Limit |
| maxCollValSecuGrp | o | Limit Value |
| collValClgCurr | m | Coll Val ClgCurr |
| collValEff | m | Effective Collateral |
| sumMembCollValEff | o | Total Eff Coll Amnt |
| sumMembSurplShftAmnt | o | Surplus / Shortage |

Text Report Structure

NOTE: NO TEXT VERSION OF REPORT AVAILABLE FOR CD033.

4.3.9 CD037 Claim Amount Based Collaterals

| | |
|--------------|--|
| Description | This report lists all current pledged collateral balances. The report is available for EUREX/ECAG Members and EEX/ECC Members. The report will be available in XML and CSV formats only. |
| Frequency | Daily. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

cd037

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cd037Grp, repeated 0 ... variable times:

cd037KeyGrp

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

cd037Grp1, repeated 1 ... variable times:

cd037KeyGrp1

| | | |
|------------|---|---------|
| cshAcctCod | m | Usage |
| poolld | 1 | Pool ID |

cd037Grp3, repeated 1 ... variable times:

cd037KeyGrp3

| | | |
|---------------|---|-----------------|
| membExchldCod | m | Exchange Member |
|---------------|---|-----------------|

cd037Grp4, repeated 1 ... variable times:

cd037KeyGrp4

| | | |
|------------|---|----------|
| currTypCod | m | Currency |
|------------|---|----------|

cd037Rec, repeated 1 ... variable times:

| | | |
|----------------|---|------------|
| isinCod | m | SecurityId |
| seculd | o | Seculd |
| secuBlkCollQty | m | Bulk |
| 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 | |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CD037.

4.3.10 CD042 Daily Settlement Statement

| | |
|--------------|---|
| Description | <p>This report describes the daily settlements. It lists the necessary margin requirements, pledged cash and security balances and the cover credits and debits. The "over/under" cover values by currency are converted into the member's clearing currency and summed to calculate the net margin profit or deficit.</p> <p>Only for fully segregated DC Market Participants this report will contain data. For omnibus segregated DC Market Participants as well as not segregated DC Market Participants this report will always be empty.</p> <p>Entries for currencies with empty (zero) values will be omitted. However, the entry in the clearing currency will be available. i.e: If all the following fields are with zero value for a non-clearing currency (recA_secuTotBalAmnt), (recA_guarTotBalAmnt), (recA_cshCollAmnt), (recA_mgnReqrAmnt), the entire row will be omitted.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p> |
| Frequency | Daily. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

cd042

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLgINam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cd042Grp, repeated 0 ... variable times:

cd042KeyGrp

| | | |
|------------------|---|------------|
| membClgldCodFrom | m | (XML only) |
|------------------|---|------------|

cd042Grp10, repeated 0 ... variable times:

| | | |
|-------------------|---|-----------------|
| membClgldCod | m | Clearing Member |
| clgMembCurrTypCod | m | Currency |

cd042KeyGrp10

| | | |
|--------|---|---------|
| poolld | m | Pool ID |
|--------|---|---------|

cd042Grp11, repeated 0 ... variable times:

cd042KeyGrp11

| | | |
|---------------|---|------------|
| membExchIdCod | m | (XML only) |
|---------------|---|------------|

cd042RecA, repeated 0 ... variable times:

| | | |
|--------------------------|---|----------------|
| currTypCod | m | Curr |
| mgnReqrAmnt | m | RequiredMargin |
| cashCollAmnt | m | CashCollAmnt |
| secuTotBalAmnt | m | AdjSecu |
| guarTotBalAmnt | m | AdjGuar |
| ovrUndrCovAmnt | m | Ovr/Udr |
| adjExchRat | m | AdjExchRate |
| ovrUndrCovAmntClgCurr | m | Ovr/Udr |
| sumOvrUndrCovAmntClgCurr | m | Net Mgn Srpl |

cd042Grp20, repeated 0 ... variable times:

| | | |
|--------|---|------------------------------------|
| descr1 | o | Daily Settlement Statement Summary |
|--------|---|------------------------------------|

cd042Grp21, repeated 0 ... variable times:cd042RecB, repeated 0 ... variable times:

| | | |
|------------------|---|---|
| poolId | m | Pool ID |
| poolType | m | Pool Type |
| poolOwner | o | Pool Owner |
| poolSrplShfl | m | Surplus/Shortfall |
| poolUsedSrplShfl | m | Used Surplus/Shortfall |
| segMgnReqUncov | o | Uncovered Segregated Margin Requirement |

cd042Grp31, repeated 1 ... variable times:cd042RecC, repeated 0 ... variable times:

| | | |
|-----------------------|---|------------------------|
| poolId | m | Pool ID |
| poolType | m | Pool Type |
| poolOwner | o | Pool Owner |
| poolDefitSrplShfl | m | Surplus/Shortfall |
| poolDefitUsedSrplShfl | m | Used Surplus/Shortfall |
| sumNetMgnSrpl | m | Overall Net Mgn Srpl |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CD042.

4.3.11 CD044 Daily Client Collateral Allocation

| | |
|--------------|---|
| Description | This end-of-day report shows the allocation between direct client's (Collateral Direct Clients) and indirect client's collateral (Collateral Indirect Clients) for each Pool ID of a Clearing Member. The value of the collateral will be displayed for each client account and aggregated for all direct clients and all indirect clients on a collateral pool level. The value of the allocated collateral is denominated in the collateral pool currency. If the collateral pool holds collateral for clients in excess of the total margin requirement, this will be reported separately as collateral surplus. In case more than one collateral pool is assigned to a clearing member then the results are consolidated in a single report. This report is available for clearing and DCs with member ID. For fully segregated DCs with Member ID this report will contain data. For omnibus segregated DCs with Member ID this report will always be empty. |
| Frequency | Daily. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

cd044

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membId | o |
| membLgINam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cd044Grp, repeated 0 ... variable times:

cd044KeyGrp

| | | |
|--------------|---|-----------------|
| membClgIdCod | m | Clearing Member |
|--------------|---|-----------------|

cd044Grp1, repeated 1 ... variable times:

cd044KeyGrp1

| | | |
|---------------|---|-------|
| membExchIdCod | m | ExMbr |
|---------------|---|-------|

cd044Grp2, repeated 1 ... variable times:

cd044KeyGrp2

| | | |
|------------|---|----------|
| currTypCod | m | Currency |
|------------|---|----------|

cd044Grp3, repeated 1 ... variable times:

cd044KeyGrp3

| | | |
|--------------------|---|-----------------------------|
| poolId | m | Pool |
| cassTrnAccRef | o | CASS Transaction Account |
| mgnReqAmntClgCcyDC | m | Mrg Req Direct Clients |
| mgnReqAmntClgCcyIC | m | Mrg Req Indirect Clients |
| mgnCollAllocDC | m | Collateral Direct Clients |
| mgnCollAllocIC | m | Collateral Indirect Clients |
| collSrpl | m | Collateral Surplus |

cd044Rec, repeated 1 ... variable times:

| | | |
|------------------|---|--------------------|
| accountName | m | Account Name |
| acctTyp | m | Client Type |
| acctSegrTyp | m | Segregation Type |
| totMgnClgCurr | m | Margin Requirement |
| mgnCollAllocAcct | m | Collateral Value |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CD044.

4.3.12 CD045 LSOC Settlement Statement

| | |
|--------------|---|
| Description | <p>The report displays margin requirements and LSOC specific collateral values. The relevant collateral values are Legally Segregated Values (LSVs), FCM Buffer, Unallocated Excess (UE) and Assumed Allocation (AA). UE is displayed for information only. The LSOC Net Margin Surplus value ("IsocNetMgnSrpl") corresponds to the margin call issued to the FCM master pool in case it is negative. In case it is positive and the calculation model variable ("calcModel") is "without-Excess", it corresponds to the unused FCM Buffer ("fcmBuffer") of FCM master pool. In case it is positive and the calculation model variable ("calcModel") is "withExcess", it corresponds to the unused AA of FCM master pool ("assAlloc"). The Used FCM Buffer (usedFcm-Buffer) value displays the amount of the FCM Buffer that has been used to cover margin requirements. The report assumes a master pool to sub pool relation with one FCM master pool (i.e. type "LSOCMaster") that is assigned to one or more FCM Client sub pools (i.e. type "LSOCSub").</p> <p>The report is available for EUREX/ECAG Members.</p> |
| Frequency | Daily. |
| Availability | This report is available for clearing members only. |

XML Report Structure

M/O Text Report Heading

cd045

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cd045Grp, repeated 0 ... variable times:

cd045KeyGrp

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

cd045Grp1, repeated 0 ... variable times:

cd045KeyGrp1

| | | |
|------------|---|---------|
| mstrPoolld | m | Pool Id |
| currTypCod | m | Curr |

| | | |
|---|---|-----------------|
| IsocNetMgnSrpl | m | Net Mgn Srpl |
| usedFcmBuffer | m | Used FCM Buffer |
| <u>cd045Grp2</u> , repeated 1 ... variable times: | | |
| <u>cd045KeyGrp2</u> | | |
| poolId | m | Pool Id |
| <u>cd045Rec</u> , repeated 1 ... variable times: | | |
| IsocType | m | LSOCType |
| calcModel | m | CalcModel |
| fcmBuffer | m | FCM Buffer |
| unallocExc | m | UnallocExc |
| assAlloc | m | AssAlloc |
| legSegVal | m | LegSegVal |
| totalMargReq | m | MargReq |
| aggOvrUdr | m | AggOvrUdr |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CD045.

4.3.13 CD080 Monthly Collateral Movement

| | |
|--------------|--|
| Description | <p>This report lists the monthly transactions in the different security deposit accounts. It provides information on changes to the security deposits. Only for fully segregated DC Market Participants this report will contain data. For omnibus segregated DC Market Participants as well as not segregated DC Market Participants this report will always be empty.</p> <p>The field transaction ID (trnldNo2) has a length of 15 instead of 9 as expected in this report.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p> <p>The report will be available in XML and CSV formats only.</p> |
| Frequency | Monthly. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

cd080

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cd080Grp, repeated 0 ... variable times:

cd080KeyGrp

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

cd080Grp1, repeated 1 ... variable times:

cd080KeyGrp1

| | | |
|-------------|---|----------|
| cashAcctCod | m | Usage |
| poolld | m | Pool Id |
| owner | m | Owner |
| currTypCod | m | Currency |

cd080Grp2, repeated 1 ... variable times:

cd080KeyGrp2

| | | |
|---------|---|-------------|
| isinCod | m | Security Id |
|---------|---|-------------|

| | | |
|--|---|------------------|
| seculd | o | Seculd |
| csdld | o | CSD Id |
| membCsdAct | o | CSD Account |
| <u>cd080Rec</u> , repeated 1 ... variable times: | | |
| trnDat | m | TrnDat |
| trnldNo2 | o | Tran Id |
| trnTyp | o | Transaction Type |
| secuBlkCollQty | m | Bulk |
| secuCntrCovQty | o | SpecEquColl |
| trnBalAmnt | o | Balance |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CD080.

4.3.14 CD100 Audit Trail Coll Transactions

| | |
|--------------|---|
| Description | <p>This report lists all collateral transactions which were entered or changed during the current day. It displays the state transition per transaction Id with the time when it was processed. Only for fully segregated DC Market Participants this report will contain data. For omnibus segregated DC Market Participants as well as not segregated DC Market Participants this report will always be empty.</p> <p>The field transaction ID (trnIdNo2) has a length of 15 instead of 9 as expected in this report.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p> <p>The report will be available in XML and CSV formats only.</p> |
| Frequency | Daily. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

cd100

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membId | o |
| membLgINam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cd100Grp, repeated 0 ... variable times:

cd100KeyGrp

| | | |
|--------------|---|-----------------|
| membClgIdCod | m | Clearing Member |
|--------------|---|-----------------|

cd100Grp1, repeated 1 ... variable times:

cd100KeyGrp1

| | | |
|-------------|---|----------|
| cashAcctCod | m | Usage |
| poolId | m | Pool Id |
| owner | m | Owner |
| currTypCod | m | Currency |

cd100Grp2, repeated 1 ... variable times:

cd100KeyGrp2

| | | |
|-------|---|--------|
| csdId | o | CSD Id |
|-------|---|--------|

| | | |
|--|---|------------------|
| membCsdAct | o | CSD Account |
| isinCod | m | Security Id |
| <u>cd100Rec</u> , repeated 1 ... variable times: | | |
| updCod | m | UpdCod |
| trnDat | m | TrnDat |
| trnTim | m | TrnTime |
| trnIdNo2 | m | Tran Id |
| trnTyp | m | Transaction Type |
| collStsCod | m | CollSts |
| secuBikCollQty | m | Bulk |
| dlvDueDat | o | DueDat |
| partIdCod | o | User |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CD100.

4.3.15 CD230 Monthly Interest Report

| | |
|--------------|---|
| Description | <p>This report shows the interest earned on cash collateral held with Eurex Clearing and the respective cash handling fee, summed up for each calendar day, and aggregated for the month.</p> <p>The report is generated per pool ID ('poolID'), type of money ('typeOfMoney') and currency ('currTypCod') once the interest is calculated and posted.</p> <p>The report shows the ending balances of the interest earned on cash and the cash handling fee ('intErnCshBalAmnt', 'feeCshBalAmnt'), the applied interest and fee rates ('intErnRatPct', 'feeRatPct'), the calculated values of the interest and fee for each calendar day ('dlyInErnAmnt', 'dlyFeeAmnt'), their sum ('dlyIntAmnt'), and an overall value for the month ('sumCurrDlyIntAmnt'). It also shows the accrued net interest to date ('aggAmntToDate'). In addition, the report shows the details of the effective transactions at CM level ('trnCurrTypCod', 'trnValDat', 'trnAmount'). The outcome can be either i) credit of interest earned after deduction of the cash handling fee (if 'trnAmount' is positive) or ii) a payment to Eurex Clearing (if 'trnAmount' is negative). The CM's version of the report contains all pools of the CM and its DC Market Participants as well as all pools of their ISA Direct members. The ISA Direct members will receive the report displaying their pools. The data at DC Market Participant level is provided only if they are fully segregated. For other clients the report will be empty.</p> <p>The report is available for ECAG Members.</p> |
| Frequency | Monthly. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

cd230

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cd230Grp, repeated 0 ... variable times:

cd230KeyGrp

| | | |
|--|---|------------------------------|
| membClgldCod | m | (XML only) |
| defaultPoolId | m | Default Pool ID |
| <u>cd230Grp10</u> , repeated 1 ... variable times: | | |
| <u>cd230KeyGrp10</u> | | |
| membExchldCod | m | Member ID |
| <u>cd230Grp11</u> , repeated 0 ... variable times: | | |
| <u>cd230KeyGrp11</u> | | |
| poolId | m | Pool ID |
| poolOwner | m | (XML only) |
| <u>cd230Grp12</u> , repeated 0 ... variable times: | | |
| <u>cd230KeyGrp12</u> | | |
| currTypCod | m | Curr |
| typeOfMoney | m | Type Of Money |
| <u>cd230RecA</u> , repeated 1 ... variable times: | | |
| date | m | Date |
| feeCshBalAmnt | m | Fee Balance |
| intErnCshBalAmnt | m | Interest Earned Balance |
| feeNam | m | Fee Name |
| intErnNam | m | Interest Earned Name |
| feeRatPct | m | Fee Rate |
| intErnRatPct | m | Interest Earned Rate |
| dlyFeeAmnt | m | Daily Fee Amount |
| dlyIntErnAmnt | m | Daily Interest Earned Amount |
| dlyIntAmnt | m | Daily Interest |
| aggAmntToDate | m | Aggregated Interest to Date |
| sumCurrDlyIntAmnt | o | Total per Curr |
| <u>cd230Grp20</u> , repeated 0 ... variable times: | | |
| <u>cd230KeyGrp20</u> | | |
| trnCrrTypCod | m | Transaction Currency |
| <u>cd230RecB</u> , repeated 1 times: | | |
| trnValDat | m | Transaction Value Date |
| trnAmount | m | Transaction Amount |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CD230.

4.3.16 CD231 Daily Preliminary Interest Report

| | |
|--------------|--|
| Description | <p>This preliminary report shows the interest earned on cash collateral held with Eurex Clearing and the respective cash handling fee, summed up for each calendar day, and aggregated to date.</p> <p>The report is generated per pool ID ('poolID'), type of money ('typeOfMoney') and currency ('currTypCod') and is provided every business day.</p> <p>The report shows the ending balances of the interest earned on cash and the cash handling fee ('intErnCshBalAmnt', 'feeCshBalAmnt '), the applied interest and fee rates ('intErnRatPct', 'feeRatPct'), the calculated values of the interest and fee for each calendar day ('dlyInErnAmnt', 'dlyFeeAmnt'), their sum ('dlyIntAmnt'), and the accrued value for the current month ('sumCurrDlyIntAmnt'). It also shows the accrued net interest to date ('aggAmntToDate'). In addition, the report shows the preliminary details of the expected transactions at CM level ('trnCurrTypCod', 'trnAmount'). The outcome can be either i) credit of interest earned after deduction of the cash handling fee (if 'trnAmount' is positive) or ii) a payment to Eurex Clearing (if 'trnAmount' is negative). The CM's version of the report contains all pools of the CM and its DC Market Participants as well as all pools of their ISA Direct members. The ISA Direct members will receive the report displaying their pools. The data at DC Market Participant level is provided only if they are fully segregated. For other clients the report will be empty.</p> <p>The report is available for ECAG Clearing Members.</p> |
| Frequency | Daily. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

cd231

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cd231Grp, repeated 0 ... variable times:

cd231KeyGrp

| | | |
|--|---|------------------------------|
| membClgldCod | m | (XML only) |
| defaultPoolId | m | Default Pool ID |
| <u>cd231Grp10</u> , repeated 1 ... variable times: | | |
| <u>cd231KeyGrp10</u> | | |
| membExchldCod | m | Member ID |
| <u>cd231Grp11</u> , repeated 0 ... variable times: | | |
| <u>cd231KeyGrp11</u> | | |
| poolId | m | Pool ID |
| poolOwner | m | (XML only) |
| <u>cd231Grp12</u> , repeated 0 ... variable times: | | |
| <u>cd231KeyGrp12</u> | | |
| currTypCod | m | Curr |
| typeOfMoney | m | Type Of Money |
| <u>cd231RecA</u> , repeated 1 ... variable times: | | |
| date | m | Date |
| feeCshBalAmnt | m | Fee Balance |
| intErnCshBalAmnt | m | Interest Earned Balance |
| feeNam | m | Fee Name |
| intErnNam | m | Interest Earned Name |
| feeRatPct | m | Fee Rate |
| intErnRatPct | m | Interest Earned Rate |
| dlyFeeAmnt | m | Daily Fee Amount |
| dlyIntErnAmnt | m | Daily Interest Earned Amount |
| dlyIntAmnt | m | Daily Interest |
| aggAmntToDate | m | Aggregated Interest to Date |
| sumCurrDlyIntAmnt | o | Total per Curr |
| <u>cd231Grp20</u> , repeated 0 ... variable times: | | |
| <u>cd231KeyGrp20</u> | | |
| trnCrrTypCod | m | Transaction Currency |
| <u>cd231RecB</u> , repeated 1 times: | | |
| trnAmount | m | Transaction Amount |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CD231.

4.3.17 CD709 Daily Cash Transactions - Manually Entered

| | |
|--------------|--|
| Description | <p>The report describes daily cash transactions entered via GUI. This report contains only cash transaction types 297 (Member's cash debits) and 298 (Member's cash credits).</p> <p>The report is available only for EEX/ECC Members.</p> <p>The report is available only in XML and CSV.</p> |
| Frequency | Daily. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

cd709

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cd709Grp, repeated 0 ... variable times:

cd709KeyGrp

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

cd709Grp1, repeated 1 ... variable times:

cd709KeyGrp1

| | | |
|------------|---|----------|
| currTypCod | m | Currency |
| poolld7 | m | Pool Id |

cd709Grp2, repeated 1 ... variable times:

cd709KeyGrp2

| | | |
|-------|---|-------|
| owner | m | Owner |
|-------|---|-------|

cd709Grp3, repeated 1 ... variable times:

cd709KeyGrp3

| | | |
|-----------|---|------------------|
| trnValDat | o | Value Date |
| trnTyp7 | o | Type Description |

cd709Rec, repeated 1 ... variable times:

| | | |
|---------------|---|-----------------|
| membExchldCod | m | Exchange Member |
| trnldNo7 | o | Trn Id |

| | | |
|-----------------------------------|---|--|
| trnDebAmnt | o | Debit |
| trnCrdAmnt | o | Credit |
| ReferenceText | o | Text |
| sumTrnDebAmnt action Type | o | Totals debit per Value Date and Trans- |
| sumTrnCrdAmnt Transaction Type | o | Totals credits per Value Date and |
| sumPoolDebAmnt | o | Total debit per Pool Id |
| sumPoolCrdAmnt | o | Total credit per Pool Id |
| sumCurrDebAmnt | o | Total debit per Currency |
| sumCurrCrdAmnt | o | Total credit per Currency |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CD709.

4.3.18 CD710 Daily Cash Account CM

| | |
|--------------|--|
| Description | This report contains the details of balances and transaction amounts of the cash account. The report is available for EEX/ECC Members and ECAG Members. |
| Frequency | Daily. |
| Availability | This report is available for clearing members only. |

XML Report Structure

M/O Text Report Heading

cd710

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cd710Grp, repeated 0 ... variable times:

cd710KeyGrp

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

cd710Grp1, repeated 1 ... variable times:

cd710KeyGrp1

| | | |
|---------------|---|----------------|
| membExchldCod | m | Account Holder |
|---------------|---|----------------|

cd710Grp2, repeated 1 ... variable times:

cd710KeyGrp2

| | | |
|---------------|---|--------------|
| cshAcctNo7 | m | Cash Account |
| cshLocKeyCod7 | m | Locld |
| currTypCod | m | Curr |
| cshRefCod7 | m | Reference |
| cshStlRun7 | m | Run |
| clgHselnd7 | m | CHI |

cd710Rec, repeated 1 ... variable times:

| | | |
|------------|---|-----------|
| date | m | TranDate |
| trnValDat | o | ValDate |
| poolld7 | o | Pool ID |
| cshInstld7 | o | CshInstld |

- trnTyp7 o Typ
- csHStatus o csHStatus
- trnTypText7 o Type Description
- trnDebAmnt o Debit
- trnCrdAmnt o Credit
- TrnRecordTotalDebit o Trn Record Total
- TrnRecordTotalCredit o

Text Report Structure

| Clearing Member | | | Account Holder | | | | | |
|--------------------------------------|----------|----------------------|---------------------------------|------|--------------------------------------|------------------------------|--------------------|-------------------|
| ----- | | | ----- | | | | | |
| XXXXX - MEMBER LONG NAME | | | XXXXX - ACCOUNT OWNER LONG NAME | | | | | |
| Cash Account | LocId | Curr | Reference | Run | CHI | | | |
| ----- | | | ----- | | | | | |
| XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX | | | XXXXX | XXXX | XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX | XXXXXXXXXX | XXXXXXXXXXXX | |
| TranDate | ValDate | Pool ID | CshInstId | Typ | csHStatus | Type Description | Debit | Credit |
| ----- | | | ----- | | | | ----- | |
| 31-12-09 | 31-12-09 | XXXXXXXXXXXXXXXXXXXX | XXXXXXXXXXXXXXXXXXXXXXXXXXXX | XXX | XXXXXXXXXXXX | XXXXXXXXXXXXXXXXXXXXXXXXXXXX | 999,999,999,999.99 | 99,999,999,999.99 |
| ----- | | | ----- | | | | ----- | |
| Trn Record Total | | | | | | | 999,999,999,999.99 | 99,999,999,999.99 |

4.3.19 CD711 Daily Cash Account Holder

| | |
|--------------|---|
| Description | This report contains the details of balances and Instructions amounts of the cash account. The Report is available for EEX/ECC Members and ECAG Members. |
| Frequency | Daily. |
| Availability | This report is available for trading members only. |

XML Report Structure

M/O Text Report Heading

cd711

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cd711Grp, repeated 0 ... variable times:

cd711KeyGrp

| | | |
|---------------|---|----------------|
| membExchldCod | m | Account Holder |
|---------------|---|----------------|

cd711Grp1, repeated 1 ... variable times:

cd711KeyGrp1

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

cd711Grp2, repeated 1 ... variable times:

cd711KeyGrp2

| | | |
|---------------|---|--------------|
| cshAcctNo7 | m | Cash Account |
| cshLocKeyCod7 | m | Locld |
| currTypCod | m | Curr |
| cshRefCod7 | m | Reference |
| cshStlRun7 | m | Run |
| clgHselnd7 | m | CHI |

cd711Rec, repeated 1 ... variable times:

| | | |
|------------|---|-----------|
| date | m | TranDate |
| trnValDat | o | ValDate |
| cshInstld7 | o | CshInstld |
| trnTyp7 | o | Typ |

- o cshStatus
- o Type Description
- o Debit
- o Credit

Text Report Structure

| Account Holder | | Clearing Member | | | | | |
|--------------------------------------|----------|------------------------------|--------------------------------------|--------------|--------------------------------------|--------------------|-------------------|
| ----- | | ----- | | | | | |
| XXXXX - HOLDER LONG NAME | | XXXXX - MEMBER LONG NAME | | | | | |
| Cash Account | LocId | Curr | Reference | Run | CHI | | |
| ----- | ----- | ----- | ----- | ----- | ----- | | |
| XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX | XXXXX | XXXX | XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX | XXXXXXXXXX | XXXXXXXXXXXXXX | | |
| TranDate | ValDate | CshInstId | Typ | cshStatus | Type Description | Debit | Credit |
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| 31-12-09 | 31-12-09 | XXXXXXXXXXXXXXXXXXXXXXXXXXXX | XXX | XXXXXXXXXXXX | XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX | 999,999,999,999.99 | 99,999,999,999.99 |

4.3.20 CD712 Daily Cash Account NCM / RC

| | |
|--------------|--|
| Description | This report contains the details of balances and transaction amounts of the cash account. Report contains data only for Full segregated DCs with Member ID. The Report is available for EEX/ECC Members and ECAG Members. |
| Frequency | Daily. |
| Availability | This report is available for trading members only. |

XML Report Structure

M/O Text Report Heading

cd712

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cd712Grp, repeated 0 ... variable times:

cd712KeyGrp

| | | |
|-------------------|---|------------|
| membExchldCodFrom | m | (XML only) |
|-------------------|---|------------|

cd712Grp1, repeated 1 ... variable times:

cd712KeyGrp1

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

cd712Grp2, repeated 1 ... variable times:

cd712KeyGrp2

| | | |
|---------------|---|------------|
| membExchldCod | m | Pool Owner |
|---------------|---|------------|

cd712Grp3, repeated 1 ... variable times:

cd712KeyGrp3

| | | |
|------------|---|-----------|
| currTypCod | m | Curr |
| cshRefCod7 | m | Reference |
| cshStlRun7 | m | Run |
| clgHselnd7 | m | CHI |

cd712Grp4, repeated 1 ... variable times:

cd712KeyGrp4

| | | |
|------|---|----------|
| date | m | TranDate |
|------|---|----------|

| | | |
|--|---|------------------|
| trnValDat | o | ValDate |
| <u>cd712Rec</u> , repeated 1 ... variable times: | | |
| poolId7 | o | Pool ID |
| trnTyp7 | o | Typ |
| trnTypText7 | o | Type Description |
| trnDebAmnt | o | Debit |
| trnCrdAmnt | o | Credit |
| trnTyp2Art7 | o | |
| trnTypTextArt7 | o | |
| artDebAmnt | o | |
| artCrdAmnt | o | |
| TrnRecordTotalDebit | o | Trn Record Total |
| TrnRecordTotalCredit | o | |
| sumCashRunDebAmnt | o | Total |
| sumCashRunCrdAmnt | o | |

Text Report Structure

| Clearing Member | Pool Owner | Curr | Reference | Run | CHI |
|--------------------------|------------------------------|-------|--------------------------------------|----------------------|----------------------|
| ----- | ----- | ----- | ----- | ----- | ----- |
| XXXXX - MEMBER LONG NAME | XXXXX - POOL OWNER LONG NAME | XXXX | XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX | XXXXX | XXXXX |
| ----- | ----- | ----- | ----- | ----- | ----- |
| TranDate ValDate | Pool ID | Typ | Type Description | Debit | Credit |
| ----- | ----- | ----- | ----- | ----- | ----- |
| 31-12-09 31-12-09 | XXXXXXXXXXXXXXXXXX | XXX | XXXXXXXXXXXXXXXXXXXXXXXXXXXX | 999,999,999,999.99 | 99,999,999,999.99 |
| | | | --- | ----- | ----- |
| | | | XXX XXXXXXXXXXXXXXXXXXXXXXX | 9,999,999,999,999.99 | 9,999,999,999,999.99 |
| | | | ----- | ----- | ----- |
| Trn Record Total | | | | 999,999,999,999.99 | 999,999,999,999.99 |
| | | | | ----- | ----- |
| Total | | | | 9,999,999,999,999.99 | 9,999,999,999,999.99 |

4.3.21 CD715 Detailed Account Statement

| | |
|--------------|---|
| Description | This report contains the details of balances and transaction amounts of the cash account. Only transaction types 224, 226, 235, 236, 294, 296 are shown on the report. The report is available for ECAG Members and ECC Members. |
| Frequency | Daily. |
| Availability | This report is available for clearing members only. |

XML Report Structure

M/O Text Report Heading

cd715

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

cd715Grp, repeated 0 ... variable times:

cd715KeyGrp

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

cd715Grp1, repeated 1 ... variable times:

cd715KeyGrp1

| | | |
|---------------|---|---------------|
| membExchldCod | m | Account Owner |
|---------------|---|---------------|

cd715Grp2, repeated 1 ... variable times:

cd715KeyGrp2

| | | |
|---------------|---|--------------|
| cshAcctNo7 | m | Cash Account |
| cshLocKeyCod7 | m | Locld |
| currTypCod | m | Curr |
| cshRefCod7 | m | Reference |
| cshStlRun7 | m | Run |
| clgHselnd7 | m | CHI |

cd715Grp3, repeated 1 ... variable times:

cd715KeyGrp3

| | | |
|-----------|---|------------|
| poolld7 | o | Pool ID |
| poolOwner | m | Pool Owner |

cd715Grp4, repeated 1 ... variable times:

cd715KeyGrp4

date m TranDate

cd715Grp5, repeated 1 ... variable times:

cd715KeyGrp5

trnValDat o ValDate

cd715Grp6, repeated 1 ... variable times:

cd715KeyGrp6

acctTypFlexible m Account

cd715Rec, repeated 1 ... variable times:

trnTyp7 o Typ
trnTypText7 o Type Description
trnDebAmnt o Debit
trnCrdAmnt o Credit
sumAcctDebAmnt o Sum per Account
sumAcctCrdAmnt o
sumPoolDebAmnt o Sum per Pool
sumPoolCrdAmnt o

Text Report Structure

| Clearing Member | | | | Account Owner | | | |
|---|----------|----------------------------------|-----------|----------------------------------|----------------------|----------------------|------------|
| ----- | | | | ----- | | | |
| XXXXX - MEMBER LONG NAME | | | | XXXXX - ACCOUNT OWNER LONG NAME | | | |
| Cash Account | LocId | Curr | Reference | Run | CHI | Pool ID | Pool Owner |
| ----- | | | | | | | |
| XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX - OWNER LONG NAME | | | | | | | |
| TranDate | ValDate | Account | Typ | Type Description | Debit | Credit | |
| ----- | | | | | | | |
| 31-12-09 | 31-12-09 | XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX | XXX | XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX | 999,999,999,999.99 | 99,999,999,999.99 | |
| Sum per Account | | | | | 9,999,999,999,999.99 | 9,999,999,999,999.99 | |
| Sum per Pool | | | | | 9,999,999,999,999.99 | 9,999,999,999,999.99 | |

4.4 CE Clearing Exercise and Delivery

4.4.1 CE038 Deliverable Bonds

| | |
|--------------|--|
| Description | <p>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.</p> <p>The report is available in xml- and csv-format.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p> |
| Frequency | Daily. |
| Availability | This report is available for all members. |
| CRE Area | Public. |

XML Report Structure

M/O Text Report Heading

ce038

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

ce038Grp, repeated 0 ... variable times:

ce038KeyGrp

| | | |
|------------|---|--------------|
| prodTypId | m | Product Type |
| prodId | m | Product |
| currTypCod | m | Currency |

ce038Grp1, repeated 1 ... variable times:

ce038KeyGrp1

futCntrlGrp

| | | |
|--|---|----------------|
| prodId | m | Contract |
| cntrExpMthDat | o | |
| cntrExpYrDat | o | |
| cntrDat | m | |
| cntrExpDat | m | |
| settlTyp | m | |
| cntrFrequency | m | |
| cntrMnemonic | m | |
| uniqueCntrlId | m | |
| IstSetlmtPrc | o | LstSetlPrc |
| <u>ce038Rec</u> , repeated 1 ... variable times: | | |
| isinCod | m | SecurityId |
| secuShtNam | m | Security Name |
| matuDat | m | Maturity |
| cpnRat | m | CpnRat |
| secuLstCoupDat | m | LastCouponDate |
| <u>secuRemaLife</u> | | |
| secuRemaLifeYr | m | RemLife |
| secuRemaLifeMth | m | |
| convFact | m | ConvFact |
| acrlnt | m | AccruedInt |
| invcAmnt | o | Invoice Amount |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE038.

4.4.2 CE051 FX Transactions & Instructions

| | |
|--------------|--|
| Description | This report inform the customer about the status of the delivery until settlement. All FX-transactions including their status are reported. lists the resulting payments (delivery and final settlement) for expired currency futures and exercised/assignend options that are handled manually via the CLS bank. The report is available for EUREX/ECAG Members. |
| Frequency | Daily. |
| Availability | This report is available for clearing members only. |

XML Report Structure

M/O Text Report Heading

ce051

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

ce051Grp, repeated 0 ... variable times:

ce051KeyGrp

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

ce051Grp10, repeated 0 ... variable times:

| | | |
|--------|---|-----------------|
| descr1 | o | FX TRANSACTIONS |
|--------|---|-----------------|

ce051Grp11, repeated 1 ... variable times:

| | | |
|--------------|---|-----------|
| Date | o | Trn.Date |
| trnValDat | o | Val.Date |
| transRef | o | Reference |
| intrnlTranld | o | Trn.Id |
| trnTyp | o | Typ |
| trnStatus | o | Sts |

ce051RecTrans, repeated 1 ... variable times:

| | | |
|------------|---|------|
| trnRecTyp | o | |
| currTypCod | o | Cur |
| exchRat5 | o | Rate |

| | | |
|--|---|------------------------------------|
| baseFxAmnt | o | Trans. Amount |
| pendingAmnt | o | Pending Amount |
| confirmAmnt | o | Confirmed Amount |
| abortAmnt | o | Aborted Amount |
| <u>ce051Grp20</u> , repeated 0 ... variable times: | | |
| descr1 | o | FX INSTRUCTIONS |
| <u>ce051Grp21</u> , repeated 0 ... variable times: | | |
| Date | o | Trn.Date |
| trnValDat | o | Val.Date |
| currTypCod | o | Cur |
| baseFxAmnt | o | Base Amount |
| settlCurr | o | Sttl Cur |
| exchRat5 | o | Rate |
| settlFxAmnt | o | Settlement Amount |
| buyCod | o | B/S |
| instSts | o | Ins Sts |
| transRef | o | Reference |
| intrnlTranId | o | Tran.Id |
| senderRef | o | Sender Reference |
| alignText | o | |
| alignValue | o | |
| bicClr | o | BIC Codes Clearer/Third Party/ECAG |
| Third party/ECAG | | |

4.4.3 CE054 End of Day FX Cashflow Forecast Against Limits Report

| | |
|--------------|---|
| Description | The End-of-day FX Cashflow Forecast Against Limits Report displays Settlement Limits per Member, Currency and Offset Days. From 30 days in advance of settlement, this report provides the CM projection showing net settlement amount and if they are above, how much above the limit the Clearing Member is. |
| Frequency | Daily. |
| Availability | This report is available for clearing members only. |

XML Report Structure

M/O Text Report Heading

ce054

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

ce054Grp, repeated 0 ... variable times:

ce054KeyGrp

| | | |
|---------------|---|-------------------------------|
| clgHseInd2 | m | Clearing House (ie.ECAG) |
| clearingHouse | m | Clearing House name (ie.ECAG) |

ce054Grp1, repeated 1 ... variable times:

ce054KeyGrp1

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

ce054Grp2, repeated 1 ... variable times:

ce054KeyGrp2

| | | |
|--------------|---|-----------------|
| daySettlDate | m | Settlement Date |
| offset | m | Offset Days |

ce054Grp3, repeated 1 ... variable times:

ce054KeyGrp3

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

ce054Grp4, repeated 1 ... variable times:

ce054KeyGrp4

| | | |
|---|---|--------------------------------------|
| mbrAccount | m | Member Account |
| <u>ce054Rec</u> , repeated 1 ... variable times: | | |
| currTypCod | m | Currency |
| settlAmount | m | Settlement Amount |
| projVMAMnt | o | Projected VM Amount |
| totSettlAmount | m | Total Settlement Amount |
| totPayInAgLimit | o | Total Pay-In Against Limit |
| totPayOutAgLimit | o | Total Pay-Out Against Limit |
| toBePrefunded | o | To be prefunded Amount |
| prefAmount | o | Prefunded Amount |
| totPayInAgLimitSVM | o | Total Pay-In Against Limit with SVM |
| totPayOutAgLimitSVM | o | Total Pay-Out Against Limit with SVM |
| stressedVM | o | Stressed Variation Margin |
| <u>ce054SumPartRec</u> , repeated 1 ... variable times: | | |
| currTypCod | m | Currency |
| sumSettlAmount | m | Settlement Amount |
| sumProjVMAMnt | o | Projected VM Amount |
| sumTotSettlAmount | m | Total Settlement Amount |
| sumTotPayInAgLimit | o | Total Pay-In Against Limit |
| sumTotPayOutAgLimit | o | Total Pay-Out Against Limit |
| sumToBePrefunded | o | To be prefunded Amount |
| sumPrefAmount | o | Prefunded Amount |
| sumTotPayInAgLimSVM | o | Total Pay-In Against Limit with SVM |
| sumTotPayOutAgLimSVM | o | Total Pay-Out Against Limit with SVM |
| sumStressedVM | o | Stressed Variation Margin |
| <u>ce054CMRec</u> , repeated 1 ... variable times: | | |
| currTypCod | m | Currency |
| sumSettlAmount | m | Settlement Amount |
| sumProjVMAMnt | o | Projected VM Amount |
| sumTotSettlAmount | m | Total Settlement Amount |
| sumTotPayInAgLimit | o | Total Pay-In Against Limit |
| sumTotPayOutAgLimit | o | Total Pay-Out Against Limit |
| dlyPayInSettLimit | o | Daily Pay-In Settlement Limit |
| dlyPayOutSettLimit | o | Daily Pay-Out Settlement Limit |
| sumToBePrefunded | o | To be prefunded Amount |
| cMPayInLimitBreach | o | ClgMbr Pay-In LimitBreach |
| cMPayOutLimitBreach | o | ClgMbr Pay-Out LimitBreach |
| sumPrefAmount | o | Prefunded Amount |
| vMBuffer | o | VM Buffer |
| sumTotPayInAgLimSVM | o | Total Pay-In Against Limit with SVM |

| | | |
|----------------------|---|--------------------------------------|
| sumTotPayOutAgLimSVM | o | Total Pay-Out Against Limit with SVM |
| payInLimBreachAmnt | o | Pay-In Limit Breach Amount |
| payOutLimBreachAmnt | o | Pay-Out Limit Breach Amount |
| breach200 | o | 200% Pay-In Breach |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE054.

4.4.4 CE055 FX Settlement Limit Report

| | |
|--------------|---|
| Description | <p>This report shows the projected settlement amounts from FX futures and options positions held by Clearing Member, resulting from FX futures notification/allocation and from FX options exercise/assignment, and checks these against pre-determined settlement amount limits. The projected settlement amounts are calculated and reported daily only for the next expiry month, i.e. the front month (futures and options have the same expiry date). Then the projected settlement amounts are held against the settlement limits. Only short settlement amounts i.e. settlement amounts that the Clearing Member has to pay are considered.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p> |
| Frequency | Daily. |
| Availability | This report is available for clearing members only. |

XML Report Structure

M/O Text Report Heading

ce055

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

ce055Grp, repeated 0 ... variable times:

| | | |
|-------------|---|-----|
| rptEffDat | o | S-x |
| nextExpDat | o | S-2 |
| nextStlmDat | o | S |

ce055KeyGrp

| | | |
|--------------|---|-------|
| membClgldCod | m | CIMbr |
|--------------|---|-------|

ce055Rec, repeated 1 ... variable times:

fxRatesRec, repeated 0 ... variable times:

| | | |
|----------|---|----------|
| ccyPair | o | CCY Pair |
| exchRat5 | o | FX Rates |

futStlmtDtIsRec, repeated 0 ... variable times:

| | | |
|--------|---|------------|
| prodId | o | Product Id |
|--------|---|------------|

| | | |
|-------------------|---|---------------------------------|
| noOfCntrcts | o | No. Of Contracts |
| stlmtAmntBaseCcy | o | Settlement Amounts in Base Ccy |
| baseCurrency | o | Base Currency |
| stlmtAmntQuoteCcy | o | Settlement Amounts in Quote Ccy |
| QuoteCurrency | o | Quote Currency |

futGrossShortAmntInCcy, repeated 0 ... variable times:

amntInCcyRec, repeated 0 ... variable times:

| | | |
|-----------------|---|--------------|
| amntEUR | o | EUR |
| amntUsd | o | USD |
| amntGBP | o | GBP |
| amntCHF | o | CHF |
| amntJPY | o | JPY |
| amntAud | o | AUD |
| amntNzd | o | NZD |
| sumAmntEUR | o | |
| sumAmntUsd | o | |
| sumAmntGBP | o | |
| sumAmntCHF | o | |
| sumAmntJPY | o | |
| sumAmntAud | o | |
| sumAmntNzd | o | |
| sumEURAmntInEUR | o | (EUR in)EUR |
| sumUSDAmntInEUR | o | (USD in)EUR |
| sumGBPAmntInEUR | o | (GBP in)EUR |
| sumCHFAmntInEUR | o | (CHF in)EUR |
| sumJPYAmntInEUR | o | (JPY in)EUR |
| sumAUDAmntInEUR | o | (AUD in)EUR |
| sumNZDAmntInEUR | o | (NZD in)EUR |

optStlmtDtlsRec, repeated 0 ... variable times:

| | | |
|-------------------|---|---------------------------------|
| prodId | o | Product Id |
| noOfCntrcts | o | No. Of Contracts |
| indCallOrPut | o | Call/ Put |
| strkPrc | o | Strike |
| stlmtAmntBaseCcy | o | Settlement Amounts in Base Ccy |
| baseCurrency | o | Base Currency |
| stlmtAmntQuoteCcy | o | Settlement Amounts in Quote Ccy |
| QuoteCurrency | o | Quote Currency |

optGrossShortAmntInCcy, repeated 0 ... variable times:

amntInCcyRec, repeated 0 ... variable times:

| | | |
|---------|---|-----|
| amntEUR | o | EUR |
|---------|---|-----|

| | | |
|-----------------|---|--------------|
| amntUsd | o | USD |
| amntGBP | o | GBP |
| amntCHF | o | CHF |
| amntJPY | o | JPY |
| amntAud | o | AUD |
| amntNzd | o | NZD |
| sumAmntEUR | o | |
| sumAmntUsd | o | |
| sumAmntGBP | o | |
| sumAmntCHF | o | |
| sumAmntJPY | o | |
| sumAmntAud | o | |
| sumAmntNzd | o | |
| sumEURAmntInEUR | o | (EUR in)EUR |
| sumUSDAmntInEUR | o | (USD in)EUR |
| sumGBPAmntInEUR | o | (GBP in)EUR |
| sumCHFAMntInEUR | o | (CHF in)EUR |
| sumJPYAmntInEUR | o | (JPY in)EUR |
| sumAUDAmntInEUR | o | (AUD in)EUR |
| sumNZDAmntInEUR | o | (NZD in)EUR |

limitRec, repeated 1 ... variable times:

limitAmntInCcyRec, repeated 0 ... 1 times:

| | | |
|-------------------------|---|-----------------|
| indivLimitAmntEURinEUR | o | (EUR in)EUR |
| indivLimitAmntUSDinEUR | o | (USD in)EUR |
| indivLimitAmntGBPInEUR | o | (GBP in)EUR |
| indivLimitAmntCHFinEUR | o | (CHF in)EUR |
| indivLimitAmntJPYinEUR | o | (JPY in)EUR |
| indivLimitAmntAUDinEUR | o | (AUD in)EUR |
| indivLimitAmntNZDinEUR | o | (NZD in)EUR |
| indivLimitOverAllinEUR1 | o | Overall One EUR |
| indivLimitOverAllinEUR2 | o | Overall Two EUR |

grossShortAmntRec, repeated 0 ... 1 times:

| | | |
|------------------------------|---|--|
| indivGrossShortAmntEURinEUR | o | |
| indivGrossShortAmntUSDinEUR | o | |
| indivGrossShortAmntGBPInEUR | o | |
| indivGrossShortAmntCHFinEUR | o | |
| indivGrossShortAmntJPYinEUR | o | |
| indivGrossShortAmntAUDinEUR | o | |
| indivGrossShortAmntNZDinEUR | o | |
| indivGrossShortOverAllInEUR1 | o | |

| | |
|--|---|
| indivGrossShortOverAllInEUR2 | o |
| <u>limitUsageRec</u> , repeated 0 ... 1 times: | |
| limitUsageAmntEURInEUR | o |
| limitUsageAmntUSDInEUR | o |
| limitUsageAmntGBPInEUR | o |
| limitUsageAmntCHFInEUR | o |
| limitUsageAmntJPYInEUR | o |
| limitUsageAmntAUDInEUR | o |
| limitUsageAmntNZDInEUR | o |
| limitUsageOverAllInEUR1 | o |
| limitUsageOverAllInEUR2 | o |

Limit 1

| (EUR in)EUR | (USD in) EUR | (GBP in) EUR | (CHF in) EUR | (JPY in) EUR | (AUD in) EUR | (NZD in) EUR |
|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| +99999999999.99 | +99999999999.99 | +99999999999.99 | +99999999999.99 | +99999999999.99 | +99999999999.99 | +99999999999.99 |
| +99999999999.99 | +99999999999.99 | +99999999999.99 | +99999999999.99 | +99999999999.99 | +99999999999.99 | +99999999999.99 |

Limit 1

Limit 2

| Overall EUR | Overall EUR |
|-----------------|-----------------|
| ----- | ----- |
| +99999999999.99 | +99999999999.99 |
| +99999999999.99 | +99999999999.99 |

4.4.5 CE056 End of Day CLS Settlement Report

| | |
|--------------|--|
| Description | <p>This Report displays per Member, currency and instruction Id, the transactions that are due to settle over CL on T+1 as well as the respective instruction amount. These transactions have settlement date T+1 and have been processed in the Night Time FX Processing (netting run is filled with NTPFX or EXCLR). Offsetting transactions and the resulting instructions with zero amounts are also displayed. Please note that instructions with zero amounts are not sent for settlement to CLS nor to members.</p> <p>Moreover, this report shows Immediate FX Instructions (netting run is filled with IFXI) which have already been settled on T. These transactions have settlement date T, the instruction id is filled.</p> |
| Frequency | Daily. |
| Availability | This report is available for clearing members only. |

XML Report Structure

M/O Text Report Heading

ce056

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

ce056Grp, repeated 0 ... variable times:

ce056KeyGrp

| | | |
|---------------|---|----------------|
| clgHseInd2 | m | Clearing House |
| clearingHouse | m | Clearing House |

ce056Grp1, repeated 1 ... variable times:

ce056KeyGrp1

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

ce056Grp2, repeated 0 ... variable times:

ce056KeyGrp2

| | | |
|--------------|---|-----------------|
| daySettlDate | m | Settlement Date |
|--------------|---|-----------------|

ce056Grp3, repeated 0 ... variable times:

ce056KeyGrp3

currTypCod m Currency

instrId o FX instruction Id

ce056Rec, repeated 1 ... variable times:

transDate m Transaction Date

amount m Amount

settlLocat m Settlement Location

typeOfTransactions o Type of Transactions

nettingRun m FX netting run

tradeIdFX o FX trade id

tranIdFX m FX transaction id

tranTypFX m FX transaction type

accountCMFX m FX account CM

memblId o Member

accountName o Account

poolId o Pool Id

netAmount m Netted Amount per instruction id and

currency

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE056.

4.4.6 CE058 OTC FX Pay-Out Penalty Report

| | |
|--------------|--|
| Description | <p>Out of the Enhanced Liquidity Framework there is a requirement to charge penalties to the CMs who breached their pay out limits. Currently, there is no automated way how to determine the penalty amount. Thus, Operations requested the new OTC FX Pay-Out Penalty Report, which summarizes the input data for the calculation as well as the final penalty amount to be charged.</p> <p>Two versions of the OTC FX Pay-Out Penalty Report will be generated:</p> <ul style="list-style-type: none"> - the Member specific report, which will be sent to each Clearing Member and - the Eurex report, which will not be distributed to Members and includes data for all Members. |
| Frequency | Daily. |
| Availability | This report is available for clearing members only. |

XML Report Structure

M/O Text Report Heading

ce058

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

ce058Grp, repeated 0 ... variable times:

ce058KeyGrp

| | | |
|---------------|---|-------------------------------|
| clgHseInd2 | m | Clearing House (ie.ECAG) |
| clearingHouse | m | Clearing House name (ie.ECAG) |

ce058Grp1, repeated 1 ... variable times:

ce058KeyGrp1

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

ce058Grp2, repeated 1 ... variable times:

ce058KeyGrp2

| | | |
|--------------|---|-----------------|
| daySettlDate | m | Settlement Date |
|--------------|---|-----------------|

ce058Rec, repeated 1 ... variable times:

| | | |
|-----------------------------|---|--------------------------------------|
| currTypCod | m | Currency |
| vMCFAmount | o | VM cashflow of the actual VM |
| VM | o | Actual VM |
| settlAmount | m | Settlement Amount |
| settlAmountVMCFAmount | o | TradeSettlAmt + VMcf |
| totSettlAmount | m | SettlAmount + Actual VM |
| dlyPayOutSettLimit | m | Daily Pay-Out Settlement Limit |
| vMBuffer | o | VM Buffer |
| dlyPayOutSettLimitVMBuffer | o | Pay-out Settlement Limit + VM Buffer |
| excessSettlAmountVMCFAmount | o | Excess amount from condition I |
| excessTotSettlAmount | o | Excess amount from condition II |
| finalExcessAmount | m | Final excess amount |
| penaltyRate | m | Penalty rate |
| clrCurrTypCod | m | Clearing Currency |
| exchRate | m | Exchange rate |
| penaltyAmount | m | Penalty Amount |
| penaltyFloor | m | Penalty Floor |
| penaltyCap | m | Penalty Cap |
| finalPenaltyAmount | m | Final penalty Amount |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE058.

4.4.7 CE710 Contract Expiration

| | |
|--------------|--|
| Description | <p>This C7 report provides information related to option series with a time till expiry of not more than ten trading days. The report contains:</p> <ul style="list-style-type: none"> - The In- or Out-of-the-money value per unit - Positions, which are held in this series at the end of the day - The amount reflecting how far a long position of a series is in-the-money. <p>The report contains detailed information about expiring option series per member, currency and account. The total amounts of the long and short positions as well as the in-the-money amount are listed. On the expiration day the final position after automatic exercises but before contract expiration is shown.</p> <p>The report is available in xml- and csv-format.</p> <p>In addition the report contains information on flexible contracts.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p> |
| Frequency | Two weeks before expiration date through the expiration date.. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

ce710

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

ce710Grp, repeated 0 ... variable times:

ce710KeyGrp

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

ce710Grp1, repeated 1 ... variable times:

ce710KeyGrp1

| | | |
|---------------|---|-----------------|
| membExchldCod | m | Exchange Member |
|---------------|---|-----------------|

ce710Grp2, repeated 1 ... variable times:

ce710KeyGrp2

| | | |
|---|---|-------------------------|
| currTypCod | m | Product Currency |
| accountName | m | Account |
| <u>ce710Grp3</u> , repeated 1 ... variable times: | | |
| <u>ce710KeyGrp3</u> | | |
| prodTypId | m | ProductType |
| prodId | m | Product |
| ticSiz | m | Tick Size |
| ticVal | m | TickVal |
| undrIdCod | m | UnderId |
| undrIdLngNam | m | Underlying |
| undrLstClsPrc | m | UnderlyingClose |
| <u>ce710Grp4</u> , repeated 1 ... variable times: | | |
| <u>ce710KeyGrp4</u> | | |
| cntrExpDat | m | ExpireDate |
| cntrDat | m | |
| cntrClasCod | m | Contract Class |
| <u>ce710Rec</u> , repeated 1 ... variable times: | | |
| <u>cntrIdGrpSC7</u> | | |
| cntrClasCod | o | |
| prodId | m | |
| <u>cntrDtlGrpC7</u> | | |
| cntrExpMthDat | o | |
| cntrExpYrDat | o | |
| cntrDat | m | |
| cntrExpDat | m | |
| cntrExercisePrice | o | |
| flxCntrSynProdId | o | |
| cntrVersNo | o | |
| exerStylTyp | o | |
| settlTyp | m | |
| cntrTyp | m | |
| cntrFrequency | m | |
| cntrMnemonic | m | |
| uniqueCntrId | m | |
| packageld | 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 | |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE710.

4.4.8 CE735 Expired Series Information

| | |
|--------------|---|
| Description | <p>This C7 report provides details on expired series and positions that are in these series.</p> <p>It is arranged by clearing member, exchange member, currency, account type, product type and options class. It contains details about expired series and totals for the position balance by class, by Eurex product and by exchange member.</p> <p>The report is available in xml- and csv-format.</p> <p>In addition the report contains information on flexible contracts.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p> |
| Frequency | Expiration date of options. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

ce735

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

ce735Grp, repeated 0 ... variable times:

ce735KeyGrp

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

ce735Grp1, repeated 1 ... variable times:

ce735KeyGrp1

| | | |
|---------------|---|-----------------|
| membExchldCod | m | Exchange Member |
|---------------|---|-----------------|

ce735Grp2, repeated 1 ... variable times:

ce735KeyGrp2

| | | |
|------------|---|-----------------|
| currTypCod | m | Currency |
| cntrExpDat | m | Expiration Date |
| cntrDat | m | |

ce735Grp3, repeated 1 ... variable times:

ce735KeyGrp3

| | | |
|---|---|----------------------------------|
| accountName | m | Account |
| prodTypId | m | Product Type |
| <u>ce735Grp4</u> , repeated 1 ... variable times: | | |
| <u>ce735KeyGrp4</u> | | |
| prodId | m | Product |
| <u>ce735Grp5</u> , repeated 1 ... variable times: | | |
| <u>ce735KeyGrp5</u> | | |
| cntrClasCod | m | Class |
| <u>ce735Rec</u> , repeated 1 ... variable times: | | |
| <u>cntrIdGrpSC7</u> | | |
| cntrClasCod | o | |
| prodId | m | |
| <u>cntrDtlGrpC7</u> | | |
| cntrExpMthDat | o | |
| cntrExpYrDat | o | |
| cntrDat | m | |
| cntrExpDat | m | |
| cntrExercisePrice | o | |
| flxCntrSynProdId | o | |
| cntrVersNo | o | |
| exerStylTyp | o | |
| settlTyp | m | |
| cntrTyp | m | |
| cntrFrequency | m | |
| cntrMnemonic | m | |
| uniqueCntrId | m | |
| packageld | o | Unique Id for baskets |
| posnLngBal | m | Expired PosLng |
| posnShtBal | m | Expired PosSht |
| sumClasPosnLngBal | m | Total long position per Class |
| sumClasPosnShtBal | m | Total short position per Class |
| sumSecuAcctLngPst | m | Total long position per Product |
| sumSecuAcctShtPst | m | Total short position per Product |
| sumCurrAcctLngPst | m | Total long position per Member |
| sumCurrAcctShtPst | m | Total short position per Member |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE735.

4.4.9 CE750 Expiration Payment-vs-Payment Overview

| | |
|--------------|--|
| Description | <p>This C7 report lists the resulting payments (delivery and final settlement) for expired FX futures and exercised/assigned FX options that are handled via the CLS bank.</p> <p>The report is available in xml- and csv-format.</p> <p>In addition the report contains information on flexible contracts.</p> <p>The report is available for EUREX/ECAG Members.</p> |
| Frequency | Expiration date of FX Derivatives. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

ce750

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

ce750Grp, repeated 0 ... variable times:

ce750KeyGrp

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

ce750Grp1, repeated 1 ... variable times:

ce750KeyGrp1

| | | |
|---------------|---|---------------------|
| dlvCurrTypCod | m | Delivery Currency |
| currTypCod | m | Settlement Currency |

ce750Grp2, repeated 1 ... variable times:

ce750KeyGrp2

| | | |
|---------------|---|-----------------|
| membExchldCod | m | Exchange Member |
|---------------|---|-----------------|

ce750Grp3, repeated 1 ... variable times:

ce750KeyGrp3

| | | |
|-------------|---|----|
| accountName | m | Ac |
|-------------|---|----|

ce750Grp4, repeated 1 ... variable times:

ce750KeyGrp4

cntrlGrpSC7

| | | |
|--|---|--------------------------------|
| cntrClasCod | o | |
| prodId | m | |
| <u>cntrDtlGrpC7</u> | | |
| cntrExpMthDat | o | |
| cntrExpYrDat | o | |
| cntrDat | m | |
| cntrExpDat | m | |
| cntrExercisePrice | o | |
| flxCntrSynProdId | o | |
| cntrVersNo | o | |
| exerStylTyp | o | |
| settlTyp | m | |
| cntrTyp | m | |
| cntrFrequency | m | |
| cntrMnemonic | m | |
| uniqueCntrlId | m | |
| buyCod | m | Side |
| cntrFaceVal | m | CntrFaceVal |
| finSetlmtPrc | o | FinSetlPrc |
| <u>ce750Rec</u> , repeated 0 ... variable times: | | |
| posnBal | m | PosnBal |
| dlvCurrAmnt | m | DivCurrAmnt |
| dlvSetlmtAmnt | m | DivSetlAmnt |
| trnValDat | m | ValueDat |
| cashRefld | m | cashRefld |
| sumCurrDivCurrAmntOpt | m | Total per Curr Options |
| sumCurrDivSetlmtAmntOpt | m | |
| sumCurrDivCurrAmntFut | m | Total per Curr Futures |
| sumCurrDivSetlmtAmntFut | m | |
| <u>ce750SumMbrLvlRecOpt</u> , repeated 0 ... variable times: | | |
| currTypCod | m | Totals per Currency per Member |
| Options | | |
| sumCurrDivPayAmnt | m | DivPayAmnt |
| sumCurrDivRcvAmnt | m | DivRcvAmnt |
| sumCurrDivTotAmnt | m | DivTotAmnt |
| <u>ce750SumMbrLvlRecFut</u> , repeated 0 ... variable times: | | |
| currTypCod | m | Totals per Currency per Member |
| Futures | | |
| sumCurrDivPayAmnt | m | DivPayAmnt |
| sumCurrDivRcvAmnt | m | DivRcvAmnt |

| | | |
|---|---|-----------------------------|
| sumCurrDivTotAmnt | m | DivTotAmnt |
| <u>ce750SumGrp</u> , repeated 0 ... 1 times: | | |
| <u>ce750SumRecOpt</u> , repeated 0 ... variable times: | | |
| currTypCod | m | Totals per Currency Options |
| sumCurrDivPayAmnt | m | DivPayAmnt |
| sumCurrDivRcvAmnt | m | DivRcvAmnt |
| sumCurrDivTotAmnt | m | DivTotAmnt |
| <u>ce750SumRecFut</u> , repeated 0 ... variable times: | | |
| currTypCod | m | Totals per Currency Futures |
| sumCurrDivPayAmnt | m | DivPayAmnt |
| sumCurrDivRcvAmnt | m | DivRcvAmnt |
| sumCurrDivTotAmnt | m | DivTotAmnt |
| <u>ce750SumRecOptUsd</u> , repeated 0 ... variable times: | | |
| currTypCod | m | Totals In USD Options |
| sumCurrDivPayAmnt | m | DivPayAmnt |
| sumCurrDivRcvAmnt | m | DivRcvAmnt |
| sumCurrDivTotAmnt | m | DivTotAmnt |
| <u>ce750SumRecFutUsd</u> , repeated 0 ... variable times: | | |
| currTypCod | m | Totals In USD Futures |
| sumCurrDivPayAmnt | m | DivPayAmnt |
| sumCurrDivRcvAmnt | m | DivRcvAmnt |
| sumCurrDivTotAmnt | m | DivTotAmnt |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE750.

4.4.10 CE770 Exercise And Assign Overview

| | |
|--------------|--|
| Description | <p>This C7 report lists exercised long positions and assigned short positions of stock options contracts. It contains information about the daily exercises and assignments in each series, arranged by clearing member, currency, product type, exchange member and account type.</p> <p>There is also a list of delivery instructions resulting from the exercise process. It shows EUREX-CSD as the contracting party.</p> <p>The data is sorted by exchange member and underlying. Cash settlement only contains an amount when the payment is made in cash.</p> <p>The report is available in xml- and csv-format.</p> <p>In addition the report contains information on flexible contracts.</p> <p>The report is available for EUREX/ECAG Members.</p> |
| Frequency | Daily. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

ce770

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

ce770Grp, repeated 0 ... variable times:

ce770KeyGrp

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

ce770Grp1, repeated 1 ... variable times:

ce770KeyGrp1

| | | |
|---------------|---|------------|
| currTypCod | m | ProdCurr |
| prodTypId | m | (XML only) |
| prodId | m | Product |
| undrLstClsPrc | m | UnderClose |

ce770Grp2, repeated 1 ... variable times:

ce770KeyGrp2

| | | |
|---|---|-----------------------|
| membExchIdCod | m | ExMbr |
| <u>ce770Grp3</u> , repeated 1 ... variable times: | | |
| <u>ce770KeyGrp3</u> | | |
| accountName | m | Ac |
| <u>ce770Grp4</u> , repeated 1 ... variable times: | | |
| <u>ce770KeyGrp4</u> | | |
| <u>cntrIdGrpSC7</u> | | |
| cntrClasCod | o | |
| prodId | m | |
| <u>cntrDtlGrpC7</u> | | |
| cntrExpMthDat | o | |
| cntrExpYrDat | o | |
| cntrDat | m | |
| cntrExpDat | m | |
| cntrExercisePrice | o | |
| flxCntrSynProdId | o | |
| cntrVersNo | o | |
| exerStylTyp | o | |
| settlTyp | m | |
| cntrTyp | m | |
| cntrFrequency | m | |
| cntrMnemonic | m | |
| uniqueCntrId | m | |
| <u>ce770Grp5</u> , repeated 1 ... variable times: | | |
| <u>ce770KeyGrp5</u> | | |
| stlCurrTypCod | m | StlC |
| undrlsin | m | ISIN |
| packageld | o | Unique Id for baskets |
| <u>undrDecCodGrp</u> | | |
| undrIdCod | m | Underlying |
| undrIdLngNam | m | |
| ctpyAcct | o | CtpyAcct |
| <u>ce770Grp6</u> , repeated 1 ... variable times: | | |
| <u>ce770KeyGrp6</u> | | |
| recTypCod | m | (XML only) |
| <u>ce770Rec2ExAs</u> , repeated 0 ... variable times: | | |
| exerQty | o | Exerc |
| asgnQty | o | Assg |
| dlvClgHseTrnNo | o | DivIdNo |
| setlmtSecuQty | o | UnitsRec/Del |

| | | |
|----------------------|---|---------------|
| dlvSetlmtAmnt | o | SettlAmnt |
| cashSetlmtAmnt | o | CashSettlAmnt |
| settlDat | o | Settl Date |
| trdUnt | o | (XML only) |
| sumAcctSetlmtSecuQty | m | Account Total |
| sumAcctDivSetlmtAmnt | m | |
| sumAcctCshSetlmtAmnt | m | |
| sumMembSetlmtSecuQty | o | Member Total |
| sumMembDivSetlmtAmnt | o | |
| sumMembCshSetlmtAmnt | o | |
| sumProdSetlmtSecuQty | o | Product Total |
| sumProdDivSetlmtAmnt | o | |
| sumProdCshSetlmtAmnt | o | |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE770.

4.4.11 CE771 OptOn Fut ExerAssign Overview

| | |
|--------------|---|
| Description | <p>This C7 report provides information on exercised long positions and assigned short positions of options on futures. It provides information about the daily exercises and assignments in each series, arranged by exchange member, account type and underlying futures contract.</p> <p>The report is available in xml- and csv-format.</p> <p>In addition the report contains information on flexible contracts.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p> |
| Frequency | Daily. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

ce771

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

ce771Grp, repeated 0 ... variable times:

ce771KeyGrp

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

ce771Grp1, repeated 1 ... variable times:

ce771KeyGrp1

| | | |
|---------------|---|-----------------|
| membExchldCod | m | Exchange Member |
|---------------|---|-----------------|

ce771Grp2, repeated 1 ... variable times:

ce771KeyGrp2

| | | |
|-------------|---|-------------|
| currTypCod | m | Currency |
| prodTypId | m | ProductType |
| accountName | m | Account |

undrFutCntrlGrp, repeated 0 ... 1 times:

| | | |
|------------------|---|-----------------------|
| undrFutProdId | m | UnderlyingFutContract |
| undrFutExpMthDat | o | |

| | | |
|---|---|-----------------------|
| undrFutExpYrDat | o | |
| undrFutCntrDat | m | |
| undrFutCntrMnemonic | m | |
| undrFutUniqueCntrId | m | |
| trdUnt | m | TradUnit |
| lstSetlmtPrc | m | LstSetlPrc |
| <u>ce771Grp3</u> , repeated 1 ... variable times: | | |
| <u>ce771KeyGrp3</u> | | |
| cntrClasCod | m | (XML only) |
| <u>ce771Rec</u> , repeated 1 ... variable times: | | |
| <u>cntrlGrpSC7</u> , repeated 0 ... 1 times: | | |
| cntrClasCod | o | Contract |
| prodId | m | |
| <u>cntrDtlGrpC7</u> | | |
| cntrExpMthDat | o | |
| cntrExpYrDat | o | |
| cntrDat | m | |
| cntrExpDat | m | |
| cntrExercisePrice | o | |
| flxCntrSynProdId | o | |
| cntrVersNo | o | |
| exerStylTyp | o | |
| settlTyp | m | |
| cntrTyp | m | |
| cntrFrequency | m | |
| cntrMnemonic | m | |
| uniqueCntrId | m | |
| packageld | o | Unique Id for baskets |
| buyCod | o | B |
| exerQty | o | Exerc |
| asgnQty | o | Assg |
| undrLngQty | o | FuturesCreationLong |
| undrShtQty | o | FuturesCreationShort |
| sumSrsSrsExerQty | o | Total per Class |
| sumSrsSrsAsgnQty | o | |
| sumSrsUndrLngQty | o | |
| sumSrsUndrShtQty | o | |
| sumUndrUndrLngQty | o | Total per Underlying |
| sumUndrUndrShtQty | o | |

| | |
|---|-----------------|
| Eurex | |
| Eurex Clearing XML Reports – Reference Manual | Version V 8.1.0 |
| | 21.10.2021 |
| XML Report Descriptions | Page 219 |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE771.

4.4.12 CE775 Notification/Allocation Information

| | |
|--------------|---|
| Description | <p>This C7 report provides information on deliveries resulting from notification or allocation notice (per reference number). The contracting party is listed for internal deliveries (either a DC Market Participant or a clearing member proprietary account).</p> <p>The contracting party is not displayed on the report for external deliveries that are carried out through the CSD. As a complementary report to the delivery list, it supports the CSD concerning the release of deliveries and serves as a basis for internal deliveries to the CSD.</p> <p>The report is available in xml- and csv-format.</p> <p>In addition the report contains information on flexible contracts.</p> <p>The report is available for EUREX/ECAG Members.</p> |
| Frequency | Expiration date of physically settled futures. |
| Availability | This report is available for clearing members only. |

XML Report Structure

M/O Text Report Heading

ce775

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

ce775Grp, repeated 0 ... variable times:

ce775KeyGrp

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

ce775Grp1, repeated 1 ... variable times:

ce775KeyGrp1

| | | |
|------------|---|----------|
| currTypCod | m | Currency |
|------------|---|----------|

ce775Grp2, repeated 1 ... variable times:

ce775KeyGrp2

| | | |
|-----------|---|--------------|
| prodTypId | m | Product Type |
|-----------|---|--------------|

cntrIdFutGrpC7

| | |
|---------------|---|
| prodId | m |
| cntrExpMthDat | o |

| | | |
|---|---|-----------------------|
| cntrExpYrDat | o | |
| cntrDat | m | |
| cntrExpDat | m | |
| flxCntrSynProdlId | o | |
| settlTyp | m | |
| cntrTyp | m | |
| cntrFrequency | m | |
| cntrMnemonic | m | |
| uniqueCntrlId | m | |
| <u>ce775Grp3</u> , repeated 1 ... variable times: | | |
| <u>ce775KeyGrp3</u> | | |
| isinCod | m | Deliverable Security |
| ctpyAcct | o | CtpyAcct |
| <u>ce775Rec</u> , repeated 1 ... variable times: | | |
| membExchIdCodNotif | o | NotifMbr |
| accountNameNotif | o | Ac |
| trnQtyNotif | o | Contracts |
| membExchIdCodAllc | o | AllocMbr |
| accountNameAllc | o | Ac |
| trnQtyAllc | o | Contracts |
| netQty | o | NetQty |
| faceAmnt | o | Face Amount |
| invcAmnt | o | Invoice Amount |
| divTrnNo | o | DivTrnNo |
| packageld | o | Unique Id for baskets |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE775.

4.4.13 CE780 Exercise Abandon Daily Maintenance Overview

| | |
|--------------|---|
| Description | This report lists the abandoned and unabandoned transactions for audit trailing. The report is available in xml- and csv-format. In addition the report contains information on flexible contracts. |
| Frequency | Daily. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

ce780

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

ce780Grp, repeated 0 ... variable times:

ce780KeyGrp

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

ce780Grp1, repeated 1 ... variable times:

ce780KeyGrp1

| | | |
|---------------|---|-----------------|
| membExchldCod | m | Exchange Member |
|---------------|---|-----------------|

ce780Grp2, repeated 1 ... variable times:

ce780KeyGrp2

cntrldGrpSC7

| | |
|-------------|---|
| cntrClasCod | o |
| prodld | m |

cntrDtlGrpC7

| | |
|-------------------|---|
| cntrExpMthDat | o |
| cntrExpYrDat | o |
| cntrDat | m |
| cntrExpDat | m |
| cntrExercisePrice | o |
| flxCntrSynProdld | o |

| | | |
|--|---|-----------------------|
| cntrVersNo | o | |
| exerStylTyp | o | |
| settlTyp | m | |
| cntrTyp | m | |
| cntrFrequency | m | |
| cntrMnemonic | m | |
| uniqueCntrId | m | |
| <u>ce780Rec</u> , repeated 1 ... variable times: | | |
| accountName | m | Ac |
| packageld | o | Unique Id for baskets |
| trnTim | m | Trn Time |
| trdr | o | Trader |
| membExchIdCodObo | o | OnBehalf Member |
| partIdCodObo | o | OnBehalf User |
| abdnTrnQty | m | Abandoned Qty |
| totAbdnTrnQty | m | Total Qty |
| Text1 | o | Text 1 |
| Text2 | o | Text 2 |
| Text3 | o | Text 3 |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE780.

4.4.14 CE790 In-the-money Configuration

| | |
|--------------|--|
| Description | This C7 report provides an overview of all changes to In-the-money parameter configuration for all members. It is arranged by clearing house, clearing member, exchange member and account name. The report is available in xml- and csv-format. The report is available for EUREX/ECAG Members. |
| Frequency | Daily. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

ce790

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

ce790Grp, repeated 0 ... variable times:

ce790KeyGrp

| | | |
|------------|---|----------------|
| clgHselnd2 | m | Clearing House |
|------------|---|----------------|

ce790Grp1, repeated 0 ... variable times:

ce790KeyGrp1

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

ce790Grp2, repeated 1 ... variable times:

ce790KeyGrp2

| | | |
|---------------|---|-----------------|
| membExchldCod | m | Exchange Member |
|---------------|---|-----------------|

ce790Grp3, repeated 1 ... variable times:

ce790KeyGrp3

| | | |
|-------------|---|-------------|
| accountName | m | AccountName |
|-------------|---|-------------|

ce790Grp4, repeated 1 ... variable times:

ce790KeyGrp4

| | | |
|------------|---|----------|
| prodld | m | Product |
| currTypCod | m | Currency |

ce790Rec, repeated 1 ... variable times:

| | | |
|------------------|---|-----------|
| memblId | o | Member |
| partIdCod | o | User ID |
| updDat | m | Upd Date |
| updTim | m | Upd Time |
| maintOperation | m | Operation |
| itmAmntConfig | m | |
| itmAmntConfigbef | m | |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE790.

4.5 CI Intraday Reports

4.5.1 CI012 Account Statement

| | |
|--------------|--|
| Description | <p>This C7 report lists the opening positions in the option series and futures for flexible and standard contracts, the daily position movements at a transaction level and the up to date positions in the individual accounts of the exchange member. For each transaction, the report contains the variation margin payments for futures contracts, the premiums on options calculated in the "traditional" way and the variation margins for "futures-style" settled options.</p> <p>The report displays detailed position data according to currency, account and product. Premiums and variation margins are added per series of an option class (Call/Put) or a futures contract. Totals are calculated per product and account in product currency.</p> <p>The report is available in xml- and csv-format.</p> <p>In addition the report contains information on flexible contracts.</p> <p>The report is available for EEX/ECC Members.</p> |
| Frequency | Intraday. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

ci012

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLgINam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

ci012Grp, repeated 0 ... variable times:

ci012KeyGrp

| | | |
|--------------|---|-------|
| membClgldCod | m | CIMbr |
|--------------|---|-------|

ci012Grp1, repeated 1 ... variable times:

ci012KeyGrp1

| | | |
|---------------|---|-------|
| membExchldCod | m | ExMbr |
|---------------|---|-------|

ci012Grp2, repeated 1 ... variable times:

ci012KeyGrp2

currTypCod m Currency

ci012Grp3, repeated 1 ... variable times:

ci012KeyGrp3

accountName m Account

ci012Grp4, repeated 1 ... variable times:

ci012KeyGrp4

prodTypId m ProdType

prodId m Prod

prodExchAff o

ticSiz o Tick Size

ticVal o TickVal

ci012Grp5, repeated 1 ... variable times:

ci012KeyGrp5

cntrlGrpSC7

cntrClasCod o

prodId m

cntrDtlGrpC7

cntrExpMthDat o

cntrExpYrDat o

cntrDat m

cntrExpDat m

cntrExercisePrice o

flxCntrSynProdId o

cntrVersNo o

exerStylTyp o

settlTyp m

cntrTyp m

cntrFrequency m

cntrMnemonic m

uniqueCntrlId m

packageld o

IstSetlmtPrc_1 o SetlmtPrc

currSetlmtPrc_1 o

secuTrdUntNo o TradingUnit

ci012Rec, repeated 1 ... variable times:

c7TransactionIdentificationGroup

TransactionId o

TransactionIdSuffix o

| | | |
|--------------------------------|---|--------------------------|
| ParentTransactionId | o | |
| ParentTransactionIdSuffix | o | |
| relatedTransactionId | o | |
| positionId | m | |
| UTI | m | |
| trnDat | o | Transaction Date |
| trnTim | o | Transaction Time |
| trnDatCet | o | Transaction Date CET |
| trnTimCet | o | Transaction Time CET |
| buyCod | o | B |
| opnClsCod | o | O |
| trnLngQty | o | MovLng |
| trnShtQty | o | MovSht |
| netQty | o | NetQty |
| trnPrc | o | StlPrc/Prc |
| prmVmarAmnt | o | PremVarMar |
| mkToMktTick | o | Mk2Mkt |
| rateIdentifier | o | |
| residual | o | |
| prelimFlg | o | |
| ordOriginFirm | o | External Member |
| beneficiary | o | |
| membExchIdCod | o | Exchange Member |
| partIdCod | o | Participant |
| membExchIdCodObo | o | ExMbrObo |
| partIdCodObo | o | |
| trnTyp | o | TrnTyp |
| trnAdjStsCod | o | |
| trnHistInd | o | H |
| Text1 | o | Text 1 |
| Text2 | o | Text 2 |
| Text3 | o | Text 3 |
| firmTrdId | o | Members Own Reference ID |
| <u>originTradingSystemData</u> | | |
| origExchId | o | OrigExc |
| origTrdMatchId | o | |
| origTrdDat | o | OrigTrdDat |
| origTrdTim | o | OrigTrdTim |
| origTrdDatCet | o | OrigTrdDatCet |
| origTrdTimCet | o | OrigTrdTimCet |

| | | |
|--------------------|---|---------------------------|
| trdTyp | o | TrT |
| TrdPubInd | o | Deferred Publication Flag |
| origTradeld | o | |
| origCIOrdId | o | |
| origRpdOrdNo | o | OrigRpdOrdNo |
| origOrderCategory | o | |
| origOrderType | o | |
| origMLegRptTyp | o | |
| origTotNumTrdRpts | o | |
| origStratInstrTyp | o | |
| origStrategyLinkId | o | |
| strategyType | o | Strategy Type |
| strategySubType | o | Strategy Sub Type |
| sumTrnLngQty | o | Total per Contract |
| sumTrnShtQty | o | |
| sumCntrPrmVmarAmnt | o | |
| sumProdPrmVmarAmnt | o | Total Per Product |
| sumAcctPrmVmarAmnt | o | Total Per Account |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CI012.

4.5.2 CI054 Preliminary FX Cashflow Forecast Against Limits Report

| | |
|--------------|--|
| Description | The Preliminary FX Cashflow Forecast Against Limits Report displays Settlement Limits per Member, Currency and Offset Days. From 30 days in advance of settlement, this report provides the CM projection showing net settlement amount and if they are above, how much above the limit the Clearing Member is. |
| Frequency | Daily. |
| Availability | This report is available for clearing members only. |

XML Report Structure

M/O Text Report Heading

ci054

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

ci054Grp, repeated 0 ... variable times:

ci054KeyGrp

| | | |
|---------------|---|-------------------------------|
| clgHseInd2 | m | Clearing House (ie.ECAG) |
| clearingHouse | m | Clearing House name (ie.ECAG) |

ci054Grp1, repeated 1 ... variable times:

ci054KeyGrp1

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

ci054Grp2, repeated 1 ... variable times:

ci054KeyGrp2

| | | |
|--------------|---|-----------------|
| daySettlDate | m | Settlement Date |
| offset | m | Offset Days |

ci054Grp3, repeated 1 ... variable times:

ci054KeyGrp3

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

ci054Grp4, repeated 1 ... variable times:

ci054KeyGrp4

| | | |
|---|---|--------------------------------------|
| mbrAccount | m | Member Account |
| <u>ci054Rec</u> , repeated 1 ... variable times: | | |
| currTypCod | m | Currency |
| settlAmount | m | Settlement Amount |
| projVMAMnt | o | Projected VM Amount |
| totSettlAmount | m | Total Settlement Amount |
| totPayInAgLimit | o | Total Pay-In Against Limit |
| totPayOutAgLimit | o | Total Pay-Out Against Limit |
| toBePrefunded | o | To be prefunded Amount |
| prefAmount | o | Prefunded Amount |
| totPayInAgLimitSVM | o | Total Pay-In Against Limit with SVM |
| totPayOutAgLimitSVM | o | Total Pay-Out Against Limit with SVM |
| stressedVM | o | Stressed Variation Margin |
| <u>ci054SumPartRec</u> , repeated 1 ... variable times: | | |
| currTypCod | m | Currency |
| sumSettlAmount | m | Settlement Amount |
| sumProjVMAMnt | o | Projected VM Amount |
| sumTotSettlAmount | m | Total Settlement Amount |
| sumTotPayInAgLimit | o | Total Pay-In Against Limit |
| sumTotPayOutAgLimit | o | Total Pay-Out Against Limit |
| sumToBePrefunded | o | To be prefunded Amount |
| sumPrefAmount | o | Prefunded Amount |
| sumTotPayInAgLimSVM | o | Total Pay-In Against Limit with SVM |
| sumTotPayOutAgLimSVM | o | Total Pay-Out Against Limit with SVM |
| sumStressedVM | o | Stressed Variation Margin |
| <u>ci054CMRec</u> , repeated 1 ... variable times: | | |
| currTypCod | m | Currency |
| sumSettlAmount | m | Settlement Amount |
| sumProjVMAMnt | o | Projected VM Amount |
| sumTotSettlAmount | m | Total Settlement Amount |
| sumTotPayInAgLimit | o | Total Pay-In Against Limit |
| sumTotPayOutAgLimit | o | Total Pay-Out Against Limit |
| dlyPayInSettLimit | o | Daily Pay-In Settlement Limit |
| dlyPayOutSettLimit | o | Daily Pay-Out Settlement Limit |
| sumToBePrefunded | o | To be prefunded Amount |
| cMPayInLimitBreach | o | ClgMbr Pay-In LimitBreach |
| cMPayOutLimitBreach | o | ClgMbr Pay-Out LimitBreach |
| sumPrefAmount | o | Prefunded Amount |
| vMBuffer | o | VM Buffer |
| sumTotPayInAgLimSVM | o | Total Pay-In Against Limit with SVM |

| | | |
|----------------------|---|--------------------------------------|
| sumTotPayOutAgLimSVM | o | Total Pay-Out Against Limit with SVM |
| payInLimBreachAmnt | o | Pay-In Limit Breach Amount |
| payOutLimBreachAmnt | o | Pay-Out Limit Breach Amount |
| breach200 | o | 200% Pay-In Breach |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CI054.

4.5.3 CI056 Preliminary CLS Settlement Report

| | |
|--------------|---|
| Description | <p>This Report displays per Member and currency, the transactions that are due to settle over CLS on T+1 as well as aggregated amounts per currency. These transactions have settlement date T+1 and have been processed in the Preliminary FX run (netting run is filled with PREFX). Offsetting transactions with an aggregated amount equal to zero are also displayed. Please note that for transactions displayed in this report no instruction is created yet, therefore, the instruction id is not sent.</p> <p>Moreover, this report shows Immediate FX Instructions (netting run is filled with IFXI) which have already been settled on T. These transactions have settlement date T, the instruction id is filled.</p> |
| Frequency | Daily. |
| Availability | This report is available for clearing members only. |

XML Report Structure

M/O Text Report Heading

ci056

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLgINam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

ci056Grp, repeated 0 ... variable times:

ci056KeyGrp

| | | |
|---------------|---|----------------|
| clgHseInd2 | m | Clearing House |
| clearingHouse | m | Clearing House |

ci056Grp1, repeated 1 ... variable times:

ci056KeyGrp1

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

ci056Grp2, repeated 0 ... variable times:

ci056KeyGrp2

| | | |
|--------------|---|-----------------|
| daySettlDate | m | Settlement Date |
|--------------|---|-----------------|

ci056Grp3, repeated 0 ... variable times:

ci056KeyGrp3

| | | |
|------------|---|-------------------|
| currTypCod | m | Currency |
| instrId | o | FX instruction Id |

ci056Rec, repeated 1 ... variable times:

| | | |
|--------------------|---|----------------------|
| transDate | m | Transaction Date |
| amount | m | Amount |
| settlLocat | m | Settlement Location |
| typeOfTransactions | o | Type of Transactions |
| nettingRun | m | FX netting run |
| tradeIdFX | o | FX trade id |
| tranIdFX | m | FX transaction id |
| tranTypFX | m | FX transaction type |
| accountCMFX | m | FX account CM |
| membId | o | Member |
| accountName | o | Account |
| poolId | o | Pool Id |

| | | |
|-----------|---|--------------------------------------|
| netAmount | m | Netted Amount per instruction id and |
|-----------|---|--------------------------------------|

currency

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CI056.

4.5.4 CI720 Intraday Collateral Transaction Report

| | |
|--------------|--|
| Description | This report lists the collateral transactions for the given business day. Displayed are transactions related to the collateral pools for which the recipient of the report is a sponsor or owner. This report is available for collateral pool sponsors and collateral pool owners who are EUREX/ ECAG or EEX/ECC Members. |
| Frequency | Hourly from 5:00 until 22:00 CE(S)T. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

ci720

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

ci720Grp, repeated 0 ... variable times:

ci720KeyGrp

| | | |
|-------------|---|--------------|
| poolSponsor | m | Pool Sponsor |
|-------------|---|--------------|

ci720Grp1, repeated 1 ... variable times:

ci720KeyGrp1

| | | |
|-----------|---|---------------|
| poolId | m | Pool Id |
| poolUsage | m | Pool Usage |
| poolOwner | m | Pool Owner |
| poolCcy | m | Pool Currency |

ci720Grp2, repeated 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 |
| seculd | o | Secu Id |

| | | |
|--|---|-----------------------------|
| secuShtNam | o | Security Short Name |
| secuGrpCod | o | Security Group Code |
| CountryCode | o | Country Code |
| collLoc | o | Collateral Location |
| collRef | o | Collateral Reference |
| clientRefId | o | Client Reference ID |
| <u>ci720Rec</u> , repeated 1 ... variable times: | | |
| collTrnId | m | Collateral Transaction ID |
| trnTyp | m | Transaction Type |
| trnValDat | m | Value Date |
| trnTim | m | TrnTime |
| trnDat | m | TrnDat |
| settledCollQty | m | Settled Collateral Quantity |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CI720.

4.5.5 CI731 Intraday Collateral Position Report

| | |
|--------------|--|
| Description | This report provides an hourly overview of the available collateral value on the collateral position level and of the total value aggregated on the pool level. The resulting excess or shortfall of collateral for every collateral pool is also displayed. Displayed are collateral positions related to the collateral pools for which the recipient of the report is a sponsor or owner. This report is available for collateral pool sponsors and collateral pool owners who are EUREX/ECAG or EEX/ECC Members. |
| Frequency | Hourly from 5:00 until 22:00 CE(S)T. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

ci731

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

ci731Grp, repeated 0 ... variable times:

ci731KeyGrp

| | | |
|-------------|---|--------------|
| poolSponsor | m | Pool Sponsor |
|-------------|---|--------------|

ci731Grp1, repeated 1 ... variable times:

ci731KeyGrp1

| | | |
|-----------|---|---------------|
| poolld | m | Pool Id |
| poolUsage | m | Pool Usage |
| poolOwner | m | Pool Owner |
| poolCcy | m | Pool Currency |

ci731Rec, repeated 1 ... variable times:

| | | |
|-------------|---|------------------------|
| collPosld | m | Collateral Position ID |
| collType | m | Collateral Type |
| currTypCod | m | Currency |
| typeOfMoney | o | Type Of Money |
| isinCod | o | Security Id |

| | | |
|----------------------------|---|--|
| seculd | o | Secu Id |
| secuShtNam | o | Security Short Name |
| secuGrpCod | o | Security Group Code |
| CountryCode | o | Country Code |
| collLoc | o | Collateral Location |
| collRef | o | Collateral Reference |
| clientRefId | o | Client Reference ID |
| currentCollQty | m | CurrentQuantity |
| currentPosCollVal | m | CurrentPositionCollateralValue |
| currentPosCollValInPoolCcy | m | CollateralPositionCollateralValueInPool- |
| Currency | | |
| totCollPoolValInPoolCcy | m | totalCollateralPoolValueInPoolCur- |
| rency | | |
| collPoolExcessShortfall | m | poolExcessShortfall |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CI731.

4.6 TA Trading Maintenance

4.6.1 TA711 All Active/Inactive Series Report

| | |
|--------------|--|
| Description | This report lists all active series (both options & futures) in all products available for the next business day. The report is available in xml- and csv-format. |
| Frequency | Daily. |
| Availability | This report is available for all members. |
| CRE Area | Public. |

XML Report Structure

M/O Text Report Heading

ta711

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

ta711Grp, repeated 0 ... variable times:

ta711KeyGrp

| | | |
|--------------|---|-------------------|
| prodId | m | Product |
| prodLngNam | m | Product Long Name |
| prodTypId | m | ProdType |
| productMIC | o | ProductMIC |
| uniqueProdId | m | UniqueProdId |

ta711ProdRec, repeated 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 |
| flxCntrTrdAllwdFlg | m | Flx |
| ticSiz | m | TicSiz |
| ticVal | m | TicVal |
| undrldCod | o | |
| preliminaryTradesAllowed | o | Preliminary Trades supported |
| <u>ta711CntrRec</u> , repeated 0 ... variable times: | | |
| <u>cntrldGrp</u> | | |
| cntrClasCod | o | Contract |
| prold | m | |
| <u>cntrDtlGrp</u> | | |
| cntrExpMthDat | o | |
| cntrExpYrDat | o | |
| cntrDat | m | |
| cntrExpDat | m | |
| cntrExercisePrice | o | |
| flxCntrSynProld | o | |
| cntrVersNo | o | |
| exerStylTyp | o | |
| setlTyp | m | |
| cntrTyp | m | |
| cntrFrequency | m | |
| cntrMnemonic | m | |
| cntrIdentEligibility | o | |
| uniqueCntrld | m | |
| cntrStsCod | m | Sts |
| lepoFlg | o | Lepo |
| trdUnt | m | TradUnit |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR TA711.

4.7 TT Entitlement and Security

4.7.1 TT130 Risk Event Report

| | |
|--------------|---|
| Description | This report contains details concerning risk protection limits, occurred Stop-Button and Slowdown-Button events and market maker protection events. |
| Frequency | Daily. |
| Availability | This report is available for clearing members only. |

XML Report Structure

M/O Text Report Heading

tt130

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

tt130Grp, repeated 0 ... variable times:

tt130KeyGrp

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

tt130Grp1, repeated 1 ... variable times:

tt130KeyGrp1

| | | |
|---------------|---|-----------------|
| membExchldCod | m | Exchange Member |
|---------------|---|-----------------|

tt130Grp2, repeated 1 ... variable times:

tt130StButtGrp, repeated 0 ... variable times:

| | | |
|--------|---|---------------------|
| descr1 | o | Stop-Button Actions |
|--------|---|---------------------|

tt130StButtRec, repeated 1 ... variable times:

| | | |
|-----------------|---|-----------|
| trnTim | m | Time |
| membStopRlseInd | m | Action |
| usrldStopInit | m | Initiator |
| usrldStopConf | m | Confirmer |
| usrldStopMs | m | ExMbrObo |

tt130RskLimGrp, repeated 0 ... variable times:

| | | |
|--|---|------------------------|
| descr1 | o | Risk Limits |
| <u>tt130RskLimRec</u> , repeated 1 ... variable times: | | |
| mtnMbr | m | MtnMbr |
| affMbr | m | AffMbr |
| rskLimTyp | m | Typ |
| rskLimLvl | m | Lvl |
| currTypCod | m | Curr |
| trnDelay | o | Delay |
| ordrDelFlg | m | Del |
| rskLimMtnCod | m | Action |
| trnTim | o | Time |
| updDat | o | IstUpdDat |
| usrId1 | o | UserId |
| <u>tt130SlowButtGrp</u> , repeated 0 ... variable times: | | |
| descr1 | o | Manual Member Slowdown |
| <u>tt130SlowButtRec</u> , repeated 1 ... variable times: | | |
| trnTim | m | Time |
| membSlowRlseInd | m | Action |
| usrIdSlowInit | m | Initiator |
| usrIdSlowConf | m | Confirmer |
| usrIdSlowMs | m | ExMbrObo |
| trnDelay | o | Delay |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR TT130.

4.7.2 TT131 Risk Event Trader Report

| | |
|--------------|---|
| Description | This report contains details concerning risk protection limits, occurred Stop-Button and Slowdown-Button events and market maker protection events. |
| Frequency | Daily. |
| Availability | This report is available for trading members only. |

XML Report Structure

M/O Text Report Heading

tt131

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

tt131Grp, repeated 0 ... variable times:

tt131KeyGrp

| | | |
|---------------|---|-----------------|
| membExchldCod | m | Exchange Member |
|---------------|---|-----------------|

tt131Grp1, repeated 1 ... variable times:

tt131KeyGrp1

| | | |
|-----------|---|--------|
| partldCod | o | Trader |
|-----------|---|--------|

tt131Grp2, repeated 1 ... variable times:

tt131StButtGrp, repeated 0 ... variable times:

| | | |
|--------|---|---------------------|
| descr1 | o | Stop-Button Actions |
|--------|---|---------------------|

tt131StButtRec, repeated 1 ... variable times:

| | | |
|-----------------|---|-----------|
| trnTim | m | Time |
| membStopRlseInd | m | Action |
| usrldStopInit | m | Initiator |
| usrldStopConf | m | Confirmer |
| usrldStopMs | m | ExMbrObo |

tt131RskLimGrp, repeated 0 ... variable times:

| | | |
|--------|---|-------------|
| descr1 | o | Risk Limits |
|--------|---|-------------|

tt131RskLimRec, repeated 1 ... variable times:

| | | |
|--------|---|--------|
| mtnMbr | m | MtnMbr |
|--------|---|--------|

| | | |
|--------------|---|-----------|
| affMbr | m | AffMbr |
| rskLimTyp | m | Typ |
| rskLimLvl | m | Lvl |
| currTypCod | m | Curr |
| trnDelay | o | Delay |
| ordrDelFlg | m | Del |
| rskLimMtnCod | m | Action |
| trnTim | o | Time |
| updDat | o | IstUpdDat |
| usrId1 | o | UserId |

tt131SlowButtGrp, repeated 0 ... variable times:

| | | |
|--------|---|------------------------|
| descr1 | o | Manual Member Slowdown |
|--------|---|------------------------|

tt131SlowButtRec, repeated 1 ... variable times:

| | | |
|-----------------|---|-----------|
| trnTim | m | Time |
| membSlowRlseInd | m | Action |
| usrIdSlowInit | m | Initiator |
| usrIdSlowConf | m | Confirmer |
| usrIdSlowMs | m | ExMbrObo |
| trnDelay | o | Delay |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR TT131.

4.7.3 TT721 Member Capacity and Product Assignment Maintenance

| | |
|--------------|---|
| Description | This report shows all changes of the member product and member capacity assignments during the respective business day. Additionally, if the name of a capacity has been changed, the new capacity name will be provided in the report. Changes can be triggered by a Clearing Member or the Clearing House. The report will include the information for the CM as well for the DC market participant. |
| Frequency | Daily. |
| Availability | This report is available for clearing members only. |

XML Report Structure

M/O Text Report Heading

tt721

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

tt721Grp, repeated 0 ... variable times:

tt721KeyGrp

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

tt721Grp1, repeated 1 ... variable times:

tt721KeyGrp1

| | | |
|---------------|---|----------------|
| membExchldCod | m | Trading Member |
|---------------|---|----------------|

tt721Rec, repeated 1 ... variable times:

| | | |
|---------------------|---|---------------|
| CapacityNam | m | Capacity Name |
| Capacityld | m | Capacity ID |
| prodld | o | Product |
| UpdateCode | m | Update Code |
| updTim | m | Update Time |
| membExchldCodSec | m | Initiator |
| membExchldCodSecApp | o | Approver |
| partldCodSec | m | Initiator |
| partIDSodSECAApp | o | Approver |

| | |
|---|-----------------|
| Eurex | |
| Eurex Clearing XML Reports – Reference Manual | Version V 8.1.0 |
| | 21.10.2021 |
| XML Report Descriptions | Page 246 |

prvUpdDat

o previous Update

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR TT721.

4.7.4 TT726 Member Capacity and Product Assignment Status

| | |
|--------------|--|
| Description | <p>This report shows the state of the member product and member capacity assignments effective on the next business day.</p> <p>This includes modifications created by a user or automatically in regards to: change in product assignment, new products, a modification of the product symbol, a product deletion, movement of a product between capacities, name change of a capacity, a clearer change. Changes can be triggered by a Clearing Member or the Clearing House.</p> <p>The report will include the information for the CM as well for the DC market participant.</p> |
| Frequency | Daily. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

tt726

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

tt726Grp, repeated 0 ... variable times:

tt726KeyGrp

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

tt726Grp1, repeated 1 ... variable times:

tt726KeyGrp1

| | | |
|---------------|---|----------------|
| membExchldCod | m | Trading Member |
|---------------|---|----------------|

tt726Rec, repeated 1 ... variable times:

| | | |
|-----------------|---|------------------------|
| CapacityNam | m | Capacity Name |
| Capacityld | m | Capacity ID |
| prodld | o | Product |
| sumMembldProdld | o | total Assigned product |

| | |
|---|-----------------|
| Eurex | |
| Eurex Clearing XML Reports – Reference Manual | Version V 8.1.0 |
| | 21.10.2021 |
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Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR TT726.

4.7.5 TT750 Clearing Four Eye Principle

| | |
|--------------|--|
| Description | <p>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.</p> <p>The report is available in xml- and csv-format.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p> |
| Frequency | Daily. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

tt750

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

tt750Grp, repeated 0 ... variable times:

tt750KeyGrp

| | | |
|--------------|---|-----------------|
| membClgldCod | m | Clearing Member |
|--------------|---|-----------------|

tt750Grp1, repeated 1 ... variable times:

tt750KeyGrp1

| | | |
|---------------|---|-----------------|
| membExchldCod | m | Exchange Member |
|---------------|---|-----------------|

tt750Grp2, repeated 1 ... variable times:

tt750KeyGrp2

| | | |
|-----------------|---|-----------------|
| fourEyesApprAct | m | Approval Action |
| currTypCod | m | Currency |

tt750Grp3, repeated 1 ... variable times:

tt750KeyGrp3

| | | |
|-------------|---|-------------|
| accountName | m | AccountName |
|-------------|---|-------------|

tt750Grp4, repeated 1 ... variable times:

tt750KeyGrp4

cntrIdGrpSC7

cntrClasCod o
prodId m

cntrDtlGrpC7

cntrExpMthDat o
cntrExpYrDat o
cntrDat m
cntrExpDat m
cntrExercisePrice o
flxCntrSynProdId o
cntrVersNo o
exerStylTyp o
settlTyp m
cntrTyp m
cntrFrequency m
cntrMnemonic m
uniqueCntrId m

packageld o Unique ID for baskets

tt750Rec, repeated 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
membExchldCodTo o CpExc

initiatorGrp, repeated 1 times:

usrldFourEyeInit m Initiator
trnDat m Approval Date
trnTim m Approval Time

approverGrp, repeated 1 times:

usrldFourEyeAppr m Approver
partIdCodObo o On Behalf of Participant ID
membExchldCodObo o On Behalf of Participant ID
trnDat o Approval Date
trnTim o Approval Time

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR TT750.

4.7.6 TT760 User Entitlement Status

| | |
|--------------|---|
| Description | This C7 report will contain the latest snapshot of entitlement settings and role assignments of all active users of particular participant. The report is available in xml- and csv-format. The report is available for EUREX/ECAG Members and EEX/ECC Members. |
| Frequency | Daily. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

tt760

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

tt760Grp, repeated 0 ... variable times:

tt760KeyGrp

| | | |
|------------|---|-----------------------|
| clgHseSmb1 | m | Clearing House Symbol |
|------------|---|-----------------------|

tt760Grp1, repeated 1 ... variable times:

tt760KeyGrp1

| | | |
|---------|---|------------------|
| mktSmb1 | m | Market Symbol |
| asOnDat | m | Transaction Date |
| asOnTim | m | Transaction Time |

tt760Grp2, repeated 1 ... variable times:

tt760KeyGrp2

| | | |
|----------|---|--------------------|
| partSmb1 | m | Participant Symbol |
|----------|---|--------------------|

tt760Grp3, repeated 0 ... variable times:

tt760KeyGrp3

| | | |
|---------------|---|--------------------------|
| usrLgn | m | User Login Name |
| rolAssgnReq | m | Role Assignment Required |
| usrLastModDat | o | Last Modified Date |

tt760UserRec1, repeated 0 ... variable times:

| | | |
|---|---|----------------------------|
| rolDescrptn | o | Role Description |
| lastRolUpdDat | o | Last Role Update Date |
| <u>tt760UserRec2</u> , repeated 0 ... variable times: | | |
| privIeld | o | Privilege ID |
| privIgeDescrptn | o | Privilege Description |
| entitlmntLvl | o | Entitlement Level |
| acctOwnr | o | Account Owner |
| acctName | o | Account Name |
| ownrshpIndictr | o | Ownership Indicator |
| lastPrivUpdDat | o | Last Privilege Update Date |
| <u>tt760UserRec3</u> , repeated 1 times: | | |
| qcFlag | m | Qualified Clearer Flag |
| lastQcUpdDat | o | Last QC Flag Update Date |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR TT760.

4.7.7 TT761 User Entitlement Changes

| | |
|--------------|--|
| Description | <p>This C7 report will be used to trace changes in entitlement settings and role assignments of all users belonging to a particular participant for the current reporting period, i.e. assignment/ de-assignment of roles, changes in effective entitlement settings or Qualified Clearer (.QC.) flag value.</p> <p>The report is available in xml- and csv-format.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p> |
| Frequency | Daily. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

tt761

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLgINam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

tt761Grp, repeated 0 ... variable times:

tt761KeyGrp

| | | |
|------------|---|-----------------------|
| clgHseSmbI | m | Clearing House Symbol |
|------------|---|-----------------------|

tt761Grp1, repeated 1 ... variable times:

tt761KeyGrp1

| | | |
|---------|---|---------------|
| mktSmbI | m | Market Symbol |
|---------|---|---------------|

tt761Grp2, repeated 1 ... variable times:

tt761KeyGrp2

| | | |
|----------|---|--------------------|
| partSmbI | m | Participant Symbol |
|----------|---|--------------------|

tt761Grp3, repeated 1 ... variable times:

tt761KeyGrp3

| | | |
|--------|---|-----------------|
| usrLgn | m | User Login Name |
|--------|---|-----------------|

tt761Grp4, repeated 0 ... variable times:

tt761KeyGrp4

| | | |
|--------|---|------------------|
| trnDat | m | Transaction Date |
|--------|---|------------------|

| | | |
|---|---|-----------------------------------|
| trnTim | m | Transaction Time |
| initrUsrLgn | o | Initiator User Login Name |
| initrPartSmbI | m | Initiator Participant Symbol |
| apprUsrLgn | o | Approver User Login Name |
| apprPartSmbI | o | Approver Participant Symbol |
| fourEyesIndictr | o | 4 EP Indicator |
| onBhalfUsrLgn | o | On Behalf User Login Name |
| onBhalfPartSmbI | o | On Behalf Participant Symbol |
| usrResnForChang | m | Reason For Change related to User |
| <u>tt761UserRec1</u> , repeated 0 ... variable times: | | |
| rolDescriptn | o | Role Description |
| activityTyp | o | Activity Type |
| <u>tt761UserRec2</u> , repeated 0 ... variable times: | | |
| privIgeld | o | Privilege ID |
| privIgeDescriptn | o | Privilege Description |
| entitImntLvl | o | Entitlement Level |
| acctOwnr | o | Account Owner |
| acctName | o | Account Name |
| ownrshpIndictr | o | Ownership Indicator |
| <u>tt761UserRec3</u> , repeated 0 ... 1 times: | | |
| qcFlag | o | Qualified Clearer Flag |
| <u>tt761UserRec4</u> , repeated 0 ... 1 times: | | |
| entUsrStatus | o | Entitlement User Status |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR TT761.

4.7.8 TT762 Participant Entitlement Status

| | |
|--------------|---|
| Description | This C7 report will contain the latest snapshot of entitlement settings for particular participant. The report is available in xml- and csv-format. The report is available for EUREX/ECAG Members and EEX/ECC Members. |
| Frequency | Daily. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

tt762

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

tt762Grp, repeated 0 ... variable times:

tt762KeyGrp

| | | |
|------------|---|-----------------------|
| clgHseSmb1 | m | Clearing House Symbol |
|------------|---|-----------------------|

tt762Grp1, repeated 1 ... variable times:

tt762KeyGrp1

| | | |
|---------|---|------------------|
| mktSmb1 | m | Market Symbol |
| asOnDat | m | Transaction Date |
| asOnTim | m | Transaction Time |

tt762Grp2, repeated 1 ... variable times:

tt762KeyGrp2

| | | |
|----------------|---|--------------------------|
| partSmb1 | m | Participant Symbol |
| rolAssgnReq | m | Role Assignment Required |
| partLastModDat | o | Last Modified Date |

tt762PartRec1, repeated 0 ... variable times:

| | | |
|---------------|---|-----------------------|
| rolDescrptn | o | Role Description |
| lastRolUpdDat | o | Last Role Update Date |

tt762PartRec2, repeated 0 ... variable times:

| | | |
|-----------------|---|----------------------------|
| privlgeld | o | Privilege ID |
| privlgeDescrptn | o | Privilege Description |
| entitlmntLvl | o | Entitlement Level |
| acctOwnr | o | Account Owner |
| acctName | o | Account Name |
| ownrshpIndictr | o | Ownership Indicator |
| lastPrivUpdDat | o | Last Privilege Update Date |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR TT762.

4.7.9 TT763 Participant Entitlement Changes

| | |
|--------------|---|
| Description | <p>This C7 report will be used to trace changes in the entitlement settings of particular participant for the current reporting period i.e. assignment/ de-assignment of roles and modification of maximum rights of the participant.</p> <p>The report is available in xml- and csv-format.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p> |
| Frequency | Daily. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

tt763

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

tt763Grp, repeated 0 ... variable times:

tt763KeyGrp

| | | |
|------------|---|-----------------------|
| clgHseSmb1 | m | Clearing House Symbol |
|------------|---|-----------------------|

tt763Grp1, repeated 1 ... variable times:

tt763KeyGrp1

| | | |
|---------|---|---------------|
| mktSmb1 | m | Market Symbol |
|---------|---|---------------|

tt763Grp2, repeated 1 ... variable times:

tt763KeyGrp2

| | | |
|----------|---|--------------------|
| partSmb1 | m | Participant Symbol |
|----------|---|--------------------|

tt763Grp3, repeated 1 ... variable times:

tt763KeyGrp3

| | | |
|---------------|---|------------------------------|
| trnDat | m | Transaction Date |
| trnTim | m | Transaction Time |
| initrUsrLgn | o | Initiator User Login Name |
| initrPartSmb1 | m | Initiator Participant Symbol |

| | | | |
|------|------------------|---|---------------------------------------|
| | apprUserLgn | o | Approver User Login Name |
| | apprPartSmbI | o | Approver Participant Symbol |
| | fourEyesIndictr | o | 4 EP Indicator |
| pant | partResnForChang | m | Reason For Change related to Partici- |

tt763PartRec1, repeated 0 ... variable times:

| | | | |
|--|-------------|---|------------------|
| | rolDescrptn | o | Role Description |
| | activityTyp | o | Activity Type |

tt763PartRec2, repeated 0 ... variable times:

| | | | |
|--|-----------------|---|-----------------------|
| | privIgeld | o | Privilege ID |
| | privIgeDescrptn | o | Privilege Description |
| | entitlmntLvl | o | Entitlement Level |
| | acctOwnr | o | Account Owner |
| | acctName | o | Account Name |
| | ownrshpIndictr | o | Ownership Indicator |

tt763PartRec3, repeated 1 times:

| | | | |
|--|---------------|---|--------------------------------|
| | entPartStatus | o | Entitlement Participant Status |
|--|---------------|---|--------------------------------|

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR TT763.

4.7.10 TT764 Four-eye Request Processing Entitlement

| | |
|--------------|--|
| Description | <p>This C7 report will be used to trace changes in status of each four-eye request initiated by/acted upon user of a participant or on the participant itself in Entitlement Service. Four-eye life cycle where a user of the participant was involved but initiating user belongs to another participant will also be reported.</p> <p>The report is available in xml- and csv-format.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p> |
| Frequency | Daily. |
| Availability | This report is available for clearing and trading members. |

XML Report Structure

M/O Text Report Heading

tt764

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

tt764Grp, repeated 0 ... variable times:

tt764KeyGrp

| | | |
|-------------|---|-----------------------|
| clgHseSmbld | m | Clearing House Symbol |
|-------------|---|-----------------------|

tt764Grp1, repeated 1 ... variable times:

tt764KeyGrp1

| | | |
|----------|---|---------------|
| mktSmbld | m | Market Symbol |
|----------|---|---------------|

tt764Grp2, repeated 1 ... variable times:

tt764KeyGrp2

| | | |
|-----------------|---|--------------------|
| fourEyesIndictr | m | four-eye Indicator |
| entActivity | m | Activity |
| partSmbld | m | Participant Symbol |
| usrLgn | o | User Login Name |

tt764Grp3, repeated 1 ... variable times:

tt764KeyGrp3

| | | |
|--------|---|------------------|
| trnDat | m | Transaction Date |
|--------|---|------------------|

| | | |
|---|---|------------------------------|
| trnTim | m | Transaction Time |
| fourEyesStatus | m | four-eye Status |
| fourEyesResnForChang | m | Reason For Change |
| prntfourEyesIndictr | o | Parent four-eye Indicator |
| initrPartSmb1 | m | Initiator Participant Symbol |
| initrUsrLgn | o | Initiator User Login Name |
| onBhalfUsrLgn | o | On Behalf User Login Name |
| onBhalfPartSmb1 | o | On Behalf Participant Symbol |
| <u>tt764Rec1</u> , repeated 0 ... variable times: | | |
| rolDescrptn | o | Role Description |
| activityTyp | o | Activity Type |
| <u>tt764Rec2</u> , repeated 0 ... variable times: | | |
| privlgeId | o | Privilege ID |
| privlgeDescrptn | o | Privilege Description |
| entitlmntLvl | o | Entitlement Level |
| acctOwnr | o | Account Owner |
| acctName | o | Account Name |
| ownrshpIndictr | o | Ownership Indicator |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR TT764.

4.7.11 TT770 Password Change

| | |
|--------------|---|
| Description | This C7 report provides an overview of all changes to password changes for all members. It is arranged by exchange member and trader. The report is available in xml- and csv-format. The report is available for EUREX/ECAG Members. |
| Frequency | Daily. |
| Availability | This report is available for trading members only. |

XML Report Structure

M/O Text Report Heading

tt770

rptHdr

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptFlexKey | o |
| membld | o |
| membLglNam | o |
| rptPrntEffDat | m |
| rptPrntEffTim | o |
| rptPrntRunDat | m |

tt770Grp, repeated 0 ... variable times:

tt770KeyGrp

| | | |
|---------------|---|-----------------|
| membExchldCod | m | Exchange Member |
|---------------|---|-----------------|

tt770Grp1, repeated 1 ... variable times:

tt770KeyGrp1

| | | |
|-----------|---|---------|
| partldCod | m | User ID |
|-----------|---|---------|

tt770Rec, repeated 1 ... variable times:

| | | |
|----------------|---|-----------------|
| secuAdminCod | m | Updating User |
| updDat | m | Upd Date |
| updTim | m | Upd Time |
| prvUpdDat | m | Previous Update |
| maintOperation | m | Operation |

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR TT770.

| | |
|---|-----------------|
| Eurex | |
| Eurex Clearing XML Reports – Reference Manual | Version V 8.1.0 |
| | 21.10.2021 |
| XML Report Descriptions | Page 262 |

5 Introduction to Report Tag Descriptions

This is a description of the tags of XML reports. An overview of the tag descriptions is given first.

5.1 Tag Characteristics

The characteristics of each tag are detailed giving the following information.

| | |
|--------------------|---|
| Description | A short description of the tag's functional meaning. |
| Format | Defines the format and size of the tag. <i>Table 5.1</i> describes common formats for tags. |

| Format | Description | Example |
|------------------------|--|--|
| alphanumeric n | Text of maximal length n, stored as string. | A tag with format "alphanumeric 6" may contain the values "TRD001" or "ABC" or "". |
| numeric n [, m] | Number with n significant digits and, if given, precision m. The number is stored as a string containing the decimal point if applicable. | A tag with format "numeric 5, 2" might contain the values "314.15" or "3.14" or "0.00". |
| numeric signed n [, m] | Signed number with n significant digits and, if given, precision m. The number is stored as a string prefixed with the "+" or "-" sign and containing the decimal point if applicable. | A tag with format "numeric signed 5, 2" may contain the values "+314.15" or "+3.14" or "-314.15" or "+0.00". |
| DateFormat | Date, stored as a string in the format CCYY-MM-DD | A DateFormat tag may contain the value "2005-03-28". |
| TimeFormat | Time, stored as a string in the format hh:mm:ss.cc | A TimeFormat tag may contain the value "23:59:59.99" |
| TimeFormat18 | Time, stored as a string in the format hh:mm:ss.cc.ccc.ccc | A TimeFormat tag may contain the value "23:59:59.99.999.999" |

Table 5.1 - Tag Formats

| | |
|---------------------|---|
| Valid Values | Some tags have a predefined limited set of values they may contain. |
| Decodes | The decoded literals belonging to the valid values constants as used in the generic text reports. |
| Descriptions | A short description of the value's functional meaning. |

| | |
|---|-----------------|
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Where used A reference to the XML reports which contain this tag in their structure.

6 XML Report Tag Descriptions

The following sections provide specific information on XML Report tags.

6.1 abdnQty

| | |
|-------------|---|
| Description | This field contains abandoned quantity, which is the number of contracts excluded from automatic exercise for the respective option series. |
| Format | numeric 9 |
| Where used: | CE710 Contract Expiration |

6.2 abdnTrnQty

| | |
|-------------|--|
| Description | This field contains the abandoned transaction quantity, which is the number of contracts excluded from automatic exercise. |
| Format | numeric signed 9 |
| Where used: | CE780 Exercise Abandon Daily Maintenance Overview |

6.3 abortAmnt

| | |
|-------------|--------------------------------------|
| Description | This field contains aborted amount. |
| Format | numeric signed 14, 2 |
| Where used: | CE051 FX Transactions & Instructions |

6.4 acctName

| | |
|-------------|--|
| Description | This field indicates the name of an account or account group on which the privilege is applicable. |
|-------------|--|

Format alphanumeric 32

Where used: TT760 User Entitlement Status
 TT761 User Entitlement Changes
 TT762 Participant Entitlement Status
 TT763 Participant Entitlement Changes
 TT764 Four-eye Request Processing Entitlement

6.5 acctOwnr

Description This field specifies the participant symbol of the account owner

Format alphanumeric 5

Where used: TT760 User Entitlement Status
 TT761 User Entitlement Changes
 TT762 Participant Entitlement Status
 TT763 Participant Entitlement Changes
 TT764 Four-eye Request Processing Entitlement

6.6 accountCMFX

Description This field indicates the BIC code of the clearing member.

Format alphanumeric 11

Where used: CE056 End of Day CLS Settlement Report
 CI056 Preliminary CLS Settlement Report

6.7 accountDescr

Description This field indicates the account description.

Format alphanumeric 255

Where used: CA770 Account Maintenance

6.8 accountName

Description This field contains the descriptive name of the account defined by the account owner.

Format alphanumeric 32

Where used:

- CA752 Capital Adjustment Positions Overview
- CA770 Account Maintenance
- CB012 Account Statement
- CB013 Account Statement - ECC
- CB702 Cash Settled Contracts Overview
- CB715 Average Pricing
- CB730 Position Transfer Summary
- CB731 Settling Futures Positions Overview
- CB750 Give-Up Trades Overview
- CB751 Take-Up Trades Overview
- CB790 Premium Information
- CB795 Variation Margin Information
- CD044 Daily Client Collateral Allocation
- CE056 End of Day CLS Settlement Report
- CE710 Contract Expiration
- CE735 Expired Series Information
- CE750 Expiration Payment-vs-Payment Overview
- CE770 Exercise And Assign Overview
- CE771 OptOn Fut ExerAssign Overview
- CE780 Exercise Abandon Daily Maintenance Overview
- CE790 In-the-money Configuration
- CI012 Account Statement
- CI056 Preliminary CLS Settlement Report
- TT750 Clearing Four Eye Principle

6.9 accountNameAllc

Description This field contains the descriptive name of the account defined by the account owner, who will receive the allocated contracts.

Format alphanumeric 32

Where used: CE775 Notification/Allocation Information

6.10 accountNameNotif

Description This field contains the descriptive name of the account defined by the account owner, who will deliver the notified contracts.

Format alphanumeric 32

Where used: CE775 Notification/Allocation Information

6.11 accountSubType

Description This field describes the account sub type.

Format alphanumeric 20

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| Agent | | Agent |
| Market Maker | | Market Maker |
| Proprietary | | Proprietary |

Where used: CA770 Account Maintenance

6.12 accountType

Description This field describes the account type.

Format alphanumeric 10

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| Root | | Root |
| House | | House |
| Client | | Client |

Where used: CA770 Account Maintenance

6.13 acctNameTo

Description This field contains the account name of the receiving member.

Format alphanumeric 32

Where used: CB750 Give-Up Trades Overview
CB751 Take-Up Trades Overview

6.14 acctSegrTyp

Description Segregation type of the account

Format alphanumeric 4

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|----------------------------------|
| NOSA | | Net Omnibus Segregated Account |
| GOSA | | Gross Omnibus Segregated Account |
| ICM | | Individual Clearing Model |

Where used: CD044 Daily Client Collateral Allocation

6.15 acctTyp

Description Account classification

Format alphanumeric 8

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| Direct | | |
| Indirect | | |

Where used: CD044 Daily Client Collateral Allocation

6.16 acctTyp36Grp

Description This field contains the account type group, which is the member's account in which the transaction is executed.

Format alphanumeric 36

Where used:

- CB165 Eurex Fee Statement
- CB167 Late Closing Fees
- CB169 LP Rebates
- CB182 Monthly OTC CCP Fee Statement
- CB185 Daily OTC CCP Fee Statement
- CB187 Monthly Rebates Overview
- CB191 Monthly TES Late Entry Fine
- CB192 Monthly Fee Statement
- CB196 Daily Overall Fee Summary
- CB199 Eurex BTRF Monthly Fee Summary
- CB320 Daily Clearing Fees - EUREX and FSE

6.17 acctTypCod

Description This field contains the account type code, which gives the type of trading account in which the transaction is executed.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|----------------------|
| A | | Agent account |
| G | | Giveup account |
| M | | Market Maker account |
| P | | Proprietary account |

Where used:

- CB315 Daily Clearing Fees - Repo
- CB325 Daily Service Fees
- CB330 Daily Settlement Fees

6.18 acctTypFlexible

| | |
|-------------|--|
| Description | This field contains the Flexible Account Structure name, which is the member's account in which the transaction is executed. |
| Format | alphanumeric 32 |
| Where used: | CD015 Detailed Account Statement CD715 Detailed Account Statement |

6.19 acctTypGrp

| | |
|-------------|--|
| Description | This field contains the account type, which is the member's account (position/transaction account) in which the transaction is executed. |
| Format | alphanumeric 2 |

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|--|
| A1 | A1 | Agent Accounts A1 |
| A2 | A2 | Agent Accounts A2 |
| A3 | A3 | Agent Accounts A3 |
| A4 | A4 | Agent Accounts A4 |
| A5 | A5 | Agent Accounts A5 |
| A6 | A6 | Agent Accounts A6 |
| A7 | A7 | Agent Accounts A7 |
| A8 | A8 | Agent Accounts A8 |
| A9 | A9 | Agent Accounts A9 |
| AA | AA | Agent Accounts AA |
| A | A | Agent Accounts |
| AL | All | All Accounts |
| G1 | G1 A1) | Pre-Designated Give-Up (actually booked to |
| G2 | G2 | Designated Give-Up (actually booked to A1) |
| M | M | Market Maker Accounts |
| M1 | M1 | Market Maker Account M1 |
| M2 | M2 | Market Maker Account M2 |
| P | P | Proprietary Accounts |
| P1 | P1 | Proprietary Account P1 |
| P2 | P2 | Proprietary Account P2 |
| PP | PP | Proprietary Accounts |
| TT | Tot | Total Accounts |

Where used: CB225 Daily Eurex Fines

6.20 acctTypGrpX

Description This field indicates the account type group. For valid values refer to section acctTypGrp.

Format alphanumeric 2

Where used: CB001 Product and Price Report
CB165 Eurex Fee Statement
CB167 Late Closing Fees
CB169 LP Rebates
CB187 Monthly Rebates Overview

CB189 Monthly Mistrade Fees
 CB192 Monthly Fee Statement
 CB196 Daily Overall Fee Summary
 CB199 Eurex BTRF Monthly Fee Summary
 CB320 Daily Clearing Fees - EUREX and FSE

6.21 acrlnt

| | |
|-------------|--|
| Description | This field contains the accrued interest on a bond since last coupon date. |
| Format | numeric signed 9, 2 |
| Where used: | CE038 Deliverable Bonds |

6.22 actingMarket

| | |
|-------------|--|
| Description | This term refers to the clearing licence granted by a Clearing House for a particular Registered Participant. It shows all the markets in which an RP can act. |
| Format | alphanumeric 30 |

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|----------------------------|----------------|---|
| ETD_EUREX | | Eurex Derivatives for Eurex |
| FWB | | FWB |
| OTC_FX_XCCY | | OTC FX and OTC XCCY Transactions |
| OTC_INTEREST_RATE | | OTC Interest Rate |
| REPO | | Repo |
| SEC_LENDING | | Securities Lending |
| SEC_LENDING_LICENSE_HOLDER | | Securities Lending License Holder (buy side client) |
| SPECIFIC_REPO_LICENSE | | Specific Repo License (buy side client) |
| EEX_AUC | | EEX_AUC for Auctioneer |
| EEX_SMO | | EEX_SMO for Spot Market member only |
| ETD_EEX | | Eurex Derivatives for EEX |

Where used: CA770 Account Maintenance

6.23 actingMarketStatus

Description This refers to the assignment status of acting market assigned to the position account.

Format alphanumeric 20

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|----------------------|----------------|---------------------|
| Active | | |
| Inactive | | |
| Pending Activation | | |
| Pending Inactivation | | |

Where used: CA770 Account Maintenance

6.24 activityTyp

Description This field indicates the operation performed during Role De-/Assignment

Format alphanumeric 20

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| Assign | | Assign |
| De-assign | | De-assign |

Where used: TT761 User Entitlement Changes
 TT763 Participant Entitlement Changes
 TT764 Four-eye Request Processing Entitlement

6.25 actSettIDat

Description Date of the actual settlement (YYYYMMDD).

Format numeric 8

Where used: CB320 Daily Clearing Fees - EUREX and FSE

6.26 addInfo

Description This field contains the additional info.

Format alphanumeric 40

Where used: CB197 Excessive System Usage Fee
CB325 Daily Service Fees

6.27 addTxt

Description This field contains the additional Text.

Format alphanumeric 40

Where used: CB182 Monthly OTC CCP Fee Statement
CB185 Daily OTC CCP Fee Statement

6.28 adjExchRat

Description The field contains the adjusted exchange rate, which is used to convert from margin class currency to clearing currency.

Format numeric 11, 6

Where used: CD042 Daily Settlement Statement

6.29 affMbr

Description This field contains the affected member ID.

| | |
|---|-----------------|
| Eurex | |
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Format alphanumeric 5

Where used: TT130 Risk Event Report
TT131 Risk Event Trader Report

6.30 aggAmntToDate

Description This field contains the aggregated sum of daily interest amounts from the beginning of the month to Date.

Format numeric signed 13, 2

Where used: CD230 Monthly Interest Report
CD231 Daily Preliminary Interest Report

6.31 aggOvrUdr

Description This field contains the Aggregated over or under collateralization value.

Format numeric signed 15, 2

Where used: CD045 LSOC Settlement Statement

6.32 aggQty

Description Quantity of transaction, aggregated number of partial executions or surplus information records.

Format numeric 31, 6

Where used: CB320 Daily Clearing Fees - EUREX and FSE

6.33 alignText

| | |
|-------------|---|
| Description | This field is used as placeholder for alignment |
| Format | alphanumeric 15 |
| Where used: | CE051 FX Transactions & Instructions |

6.34 alignValue

| | |
|-------------|---|
| Description | This field is used as placeholder for alignment |
| Format | alphanumeric 52 |
| Where used: | CE051 FX Transactions & Instructions |

6.35 allocationId

| | |
|-------------|--|
| Description | Unique process ID of the allocation. |
| Format | alphanumeric 19 |
| Where used: | CB730 Position Transfer Summary CB750 Give-Up Trades Overview CB751 Take-Up Trades Overview TT750 Clearing Four Eye Principle |

6.36 amntAud

| | |
|-------------|--|
| Description | This field contains the amount in AUD. |
| Format | numeric 14, 2 |
| Where used: | CE055 FX Settlement Limit Report |

6.37 amntCHF

Description This field contains the amount in CHF.

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

6.38 amntCrd

Description Amount to be credited to the CM for the trade. A CM can be credited with fines over dividend payment.

Format numeric 14, 4

Where used: CB225 Daily Eurex Fines

6.39 amntDbt

Description Amount to be debited from the CM for the trade.

Format numeric 14, 4

Where used: CB225 Daily Eurex Fines

6.40 amntEUR

Description This field contains the Amount in EUR

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

6.41 amntGBP

Description This field contains the Amount in GBP

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

6.42 amntJPY

Description This field contains the amount in JPY.

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

6.43 amntNzd

Description This field contains the amount in NZD.

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

6.44 amntUsd

Description This field contains the Amount in USD

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

6.45 amount

Description This field contains the FX transaction amount

Format numeric signed 18, 2

Where used: CE056 End of Day CLS Settlement Report
CI056 Preliminary CLS Settlement Report

6.46 apprPartSmbI

Description This field indicates the participant of user who approved the entitlement setting changes (in case of four-eye Processing).

Format alphanumeric 5

Where used: CA770 Account Maintenance
TT761 User Entitlement Changes
TT763 Participant Entitlement Changes

6.47 apprUserLgn

Description This field indicates the user who approved the entitlement setting changes.

Format alphanumeric 11

Where used: CA770 Account Maintenance
TT761 User Entitlement Changes
TT763 Participant Entitlement Changes

6.48 appStatus

Description This field indicates the status of the allocation request for the party with the respective party role.

Format alphanumeric 12

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| not approved | | |
| approved | | |
| rejected | | |
| cancelled | | |

Where used: CB730 Position Transfer Summary
 CB750 Give-Up Trades Overview
 CB751 Take-Up Trades Overview

6.49 appTimOfBuyer

Description This field contains the Approval time of the buyer.

Format TimeFormat

Where used: CB191 Monthly TES Late Entry Fine

6.50 appTimOfSeller

Description This field contains the Approval time of the seller.

Format TimeFormat

Where used: CB191 Monthly TES Late Entry Fine

6.51 artCrdAmnt

Description This field contains the Artificial Cash Call amount for corresponding Credit.

Format numeric 15, 2

Where used: CD012 Daily Cash Account NCM / RC
CD712 Daily Cash Account NCM / RC

6.52 artDebAmnt

Description This field contains the Artificial Cash Withdrawal amount for corresponding Debit.

Format numeric 15, 2

Where used: CD012 Daily Cash Account NCM / RC
CD712 Daily Cash Account NCM / RC

6.53 asgnQty

Description This field contains the number of assigned contracts.

Format numeric 9

Where used: CE770 Exercise And Assign Overview
CE771 OptOn Fut ExerAssign Overview

6.54 asOnDat

Description This field indicates the date on which snapshot was taken.

Format DateFormat

Where used: TT760 User Entitlement Status
TT762 Participant Entitlement Status

6.55 asOnTim

Description This field indicates the time at which snapshot was taken.

Format TimeFormat

Where used: TT760 User Entitlement Status
TT762 Participant Entitlement Status

6.56 **assAlloc**

Description This field contains the Assumed Allocation value.

Format numeric 15, 2

Where used: CD045 LSOC Settlement Statement

6.57 **autoCloseOut**

Description This field indicates, whether the automatic close-out is to be applied to the given account.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|----------------------------------|
| Y | Yes | Apply Automatic Close-out |
| N | No | Do not apply Automatic Close-out |

Where used: CA770 Account Maintenance

6.58 **baseCurrency**

Description This field contains the Base Currency

Format alphanumeric 3

Where used: CE055 FX Settlement Limit Report

6.59 baseFxAmnt

Description This field contains base transaction amount.

Format numeric signed 14, 2

Where used: CE051 FX Transactions & Instructions

6.60 beneficiary

Description This field contains a reference number agreed between the Eurex exchange participant and its external cooperation partner from different exchange, used in selected cooperation links such as with KRX.

Format alphanumeric 9

Where used: CB012 Account Statement
 CB013 Account Statement - ECC
 CB750 Give-Up Trades Overview
 CB751 Take-Up Trades Overview
 CI012 Account Statement

6.61 bfrAfrDec

Description This field contains before after decode, which indicates whether the given transaction details are before or after the capital adjustment.

Format alphanumeric 6

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| BEFORE | | Before |
| AFTER | | After |

Where used: CA752 Capital Adjustment Positions Overview

6.62 bicClr

Description This field indicates the BIC code of the clearing member.

Format alphanumeric 52

Where used: CE051 FX Transactions & Instructions

6.63 billDat

Description This field indicates the billing date on which the service was actually provided.

Format DateFormat

Where used: CB325 Daily Service Fees

6.64 billMonth

Description This field indicates Billing Month on which the service was actually provided.

Format DateFormat

Where used: CB350 Monthly Fee Statement

6.65 billTyp

Description This field displays the billing type.

Format alphanumeric 4

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|--------------------------------|
| CASH | | for trades of surplus /gross |
| INFO | | for trades of offsetting block |

Where used: CB225 Daily Eurex Fines

6.66 blngldCod

Description This field contains the Billing ID of the customer.

Format alphanumeric 32

Where used: CB182 Monthly OTC CCP Fee Statement
CB185 Daily OTC CCP Fee Statement

6.67 breach200

Description This field states "Y" for Yes or "N" for No in case of 200% of the daily pay-in settlement limit is breached or not.

Format alphanumeric 1

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report
CI054 Preliminary FX Cashflow Forecast Against Limits Report

6.68 bscReqId

Description This flag shows if Basic Requirements was fulfilled.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| Y | | Yes |
| N | | No |
| X | | Not applicable |

Where used: CB169 LP Rebates

6.69 buyCod

Description This field contains the buy code, which indicates whether the transaction is a buy or sell of a contract.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| B | Buy | |
| S | Sell | |
| P | Payr | |
| R | Recr | |

Where used:

- CB012 Account Statement
- CB013 Account Statement - ECC
- CB165 Eurex Fee Statement
- CB182 Monthly OTC CCP Fee Statement
- CB185 Daily OTC CCP Fee Statement
- CB189 Monthly Mistrade Fees
- CB191 Monthly TES Late Entry Fine
- CB320 Daily Clearing Fees - EUREX and FSE
- CB715 Average Pricing
- CB741 KRX Position Information
- CB750 Give-Up Trades Overview
- CB751 Take-Up Trades Overview
- CE051 FX Transactions & Instructions
- CE750 Expiration Payment-vs-Payment Overview
- CE771 OptOn Fut ExerAssign Overview
- CI012 Account Statement

6.70 calcModel

Description This field indicates the LSOC calculation model.

Format alphanumeric 60

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| W | With Excess | |
| O | Without Excess | |

| | |
|---|-----------------|
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Where used: CD045 LSOC Settlement Statement

6.71 calDat

Description This field contains the number of days for fee calculation.

Format numeric 2

Where used: CB182 Monthly OTC CCP Fee Statement

6.72 CapacityId

Description This field contains the technical ID of the capacity.

Format numeric 19

Where used: TT721 Member Capacity and Product Assignment Maintenance
TT726 Member Capacity and Product Assignment Status

6.73 CapacityNam

Description This field contains the name of the capacity.

Format alphanumeric 60

Where used: TT721 Member Capacity and Product Assignment Maintenance
TT726 Member Capacity and Product Assignment Status

6.74 cashCollAmntClear

Description This field contains the Cash collateral amount in clearing currency.

Format numeric 14, 2

Where used: CB235 Daily Security Collateral Fee Statement

6.75 cassTrnAccRef

Description This field contains the identification of the CASS Client Transaction Account (CTA), i.e. multiple collateral pools can be combined in one CASS CTA

Format alphanumeric 20

Where used: CD044 Daily Client Collateral Allocation

6.76 cCorpFlag

Description This field indicates whether the report contains only data of CCorp members.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| Y | | Yes |
| N | | No |

Where used: CB192 Monthly Fee Statement
CB199 Eurex BTRF Monthly Fee Summary

6.77 ccyPair

Description This field contains the Currency Pair.

Format alphanumeric 6

Where used: CE055 FX Settlement Limit Report

6.78 clearingHouse

| | |
|-------------|---|
| Description | This field contains the long name of the Clearing House ID. |
| Format | alphanumeric 30 |
| Where used: | CE054 End of Day FX Cashflow Forecast Against Limits Report CE056 End of Day CLS Settlement Report CE058 OTC FX Pay-Out Penalty Report CI054 Preliminary FX Cashflow Forecast Against Limits Report CI056 Preliminary CLS Settlement Report |

6.79 clgHseInd2

| | |
|-------------|---|
| Description | This field contains the clearing house ID. |
| Format | alphanumeric 4 |
| Where used: | CA770 Account Maintenance CD010 Daily Cash Account CM CD011 Daily Cash Account AH CD012 Daily Cash Account NCM / RC CD015 Detailed Account Statement CE054 End of Day FX Cashflow Forecast Against Limits Report CE056 End of Day CLS Settlement Report CE058 OTC FX Pay-Out Penalty Report CE790 In-the-money Configuration CI054 Preliminary FX Cashflow Forecast Against Limits Report CI056 Preliminary CLS Settlement Report |

6.80 clgHseInd7

| | |
|-------------|------------------------|
| Description | Clearing House Id Code |
| Format | alphanumeric 12 |

Where used: CD710 Daily Cash Account CM
 CD711 Daily Cash Account Holder
 CD712 Daily Cash Account NCM / RC
 CD715 Detailed Account Statement

6.81 clgHseSmbI

Description This field indicates to which clearing house the entitlement related data for the participant/ user belong to.

Format alphanumeric 4

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 1 | | ECAG |
| 2 | | ECAL |

Where used: TT760 User Entitlement Status
 TT761 User Entitlement Changes
 TT762 Participant Entitlement Status
 TT763 Participant Entitlement Changes
 TT764 Four-eye Request Processing Entitlement

6.82 clgMembCurrTypCod

Description This field contains the clearing member currency type code according to the ISO standard.

Format alphanumeric 3

Where used: CD033 Collateral Composition
 CD042 Daily Settlement Statement

6.83 clientRefId

Description For security collateral, this field contains the reference used in case of asset tagging, i.e. multiple pools serviced by a single CSD account.

| | |
|---|-----------------|
| Eurex | |
| Eurex Clearing XML Reports – Reference Manual | Version V 8.1.0 |
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| XML Report Tag Descriptions | Page 292 |

Format alphanumeric 35

Where used: CI720 Intraday Collateral Transaction Report
CI731 Intraday Collateral Position Report

6.84 clrCurrTypCod

Description This field specifies the Clearing currency type according to the ISO standard.

Format alphanumeric 3

Where used: CB182 Monthly OTC CCP Fee Statement
CB185 Daily OTC CCP Fee Statement
CE058 OTC FX Pay-Out Penalty Report

6.85 clsAdjQty

Description This field contains closing adjustment quantity, which is the number of position close adjustments exceeding the zero cost quantity. A late closing fee is levied on these.

Format numeric signed 9

Where used: CB167 Late Closing Fees

6.86 cMPayInLimitBreach

Description This field indicates if the Clearing member has breached the Pay-In Limit. It has to be set to 'Y' whenever there is a 'Pay-In Limit Breach Amount' available. It has to be reported for all offset values 1 to 30.

Format alphanumeric 1

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report
CI054 Preliminary FX Cashflow Forecast Against Limits Report

6.87 cMPayOutLimitBreach

| | |
|-------------|---|
| Description | This field indicates if the Clearing member has breached the Pay-Out Limit. |
| Format | alphanumeric 1 |
| Where used: | CE054 End of Day FX Cashflow Forecast Against Limits Report CI054 Preliminary FX Cashflow Forecast Against Limits Report |

6.88 cntrClasCod

| | | |
|---------------------|--|---------------------|
| Description | This field contains the option class code, which indicates whether it is a Call or Put option. | |
| Format | alphanumeric 1 | |
| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
| C | Call | |
| P | Put | |

| | |
|-------------|--|
| Where used: | CA752 Capital Adjustment Positions Overview CB012 Account Statement CB013 Account Statement - ECC CB165 Eurex Fee Statement CB167 Late Closing Fees CB702 Cash Settled Contracts Overview CB715 Average Pricing CB730 Position Transfer Summary CB741 KRX Position Information CB750 Give-Up Trades Overview CB751 Take-Up Trades Overview CE710 Contract Expiration CE735 Expired Series Information CE750 Expiration Payment-vs-Payment Overview CE770 Exercise And Assign Overview CE771 OptOn Fut ExerAssign Overview |
|-------------|--|

CE780 Exercise Abandon Daily Maintenance Overview
 CI012 Account Statement
 TA711 All Active/Inactive Series Report
 TT750 Clearing Four Eye Principle

6.89 cntrDat

Description The contract date uniquely identifies to which date the specific contract refers to.

Format DateFormat

Where used:

- CA752 Capital Adjustment Positions Overview
- CB012 Account Statement
- CB013 Account Statement - ECC
- CB165 Eurex Fee Statement
- CB167 Late Closing Fees
- CB702 Cash Settled Contracts Overview
- CB715 Average Pricing
- CB730 Position Transfer Summary
- CB731 Settling Futures Positions Overview
- CB741 KRX Position Information
- CB750 Give-Up Trades Overview
- CB751 Take-Up Trades Overview
- CE038 Deliverable Bonds
- CE710 Contract Expiration
- CE735 Expired Series Information
- CE750 Expiration Payment-vs-Payment Overview
- CE770 Exercise And Assign Overview
- CE771 OptOn Fut ExerAssign Overview
- CE775 Notification/Allocation Information
- CE780 Exercise Abandon Daily Maintenance Overview
- CI012 Account Statement
- TA711 All Active/Inactive Series Report
- TT750 Clearing Four Eye Principle

6.90 cntrExercisePrice

Description This field contains the Exercise price for an options contract .

Format numeric 19, 6

Where used:

- CA752 Capital Adjustment Positions Overview
- CB012 Account Statement
- CB013 Account Statement - ECC
- CB165 Eurex Fee Statement
- CB167 Late Closing Fees
- CB702 Cash Settled Contracts Overview
- CB715 Average Pricing
- CB730 Position Transfer Summary
- CB741 KRX Position Information
- CB750 Give-Up Trades Overview
- CB751 Take-Up Trades Overview
- CE710 Contract Expiration
- CE735 Expired Series Information
- CE750 Expiration Payment-vs-Payment Overview
- CE770 Exercise And Assign Overview
- CE771 OptOn Fut ExerAssign Overview
- CE780 Exercise Abandon Daily Maintenance Overview
- CI012 Account Statement
- TA711 All Active/Inactive Series Report
- TT750 Clearing Four Eye Principle

6.91 cntExpDat

Description This field indicates expiration date of the contract.

Format DateFormat

Where used:

- CA752 Capital Adjustment Positions Overview
- CB012 Account Statement
- CB013 Account Statement - ECC
- CB165 Eurex Fee Statement
- CB167 Late Closing Fees
- CB702 Cash Settled Contracts Overview
- CB715 Average Pricing
- CB730 Position Transfer Summary
- CB731 Settling Futures Positions Overview
- CB741 KRX Position Information
- CB750 Give-Up Trades Overview
- CB751 Take-Up Trades Overview
- CE038 Deliverable Bonds
- CE710 Contract Expiration
- CE735 Expired Series Information
- CE750 Expiration Payment-vs-Payment Overview
- CE770 Exercise And Assign Overview
- CE771 OptOn Fut ExerAssign Overview

CE775 Notification/Allocation Information
CE780 Exercise Abandon Daily Maintenance Overview
CI012 Account Statement
TA711 All Active/Inactive Series Report
TT750 Clearing Four Eye Principle

6.92 cntrExpDayDat

Description This field indicates the expiration day of the contract.

Format numeric 2

Where used: CB165 Eurex Fee Statement

6.93 cntrExpMthDat

Description This field indicates the expiration month of the contract.

Format numeric 2

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 1 | JAN | |
| 2 | FEB | |
| 3 | MAR | |
| 4 | APR | |
| 5 | MAY | |
| 6 | JUN | |
| 7 | JUL | |
| 8 | AUG | |
| 9 | SEP | |
| 10 | OCT | |
| 11 | NOV | |
| 12 | DEC | |

Where used:

- CA752 Capital Adjustment Positions Overview
- CB012 Account Statement
- CB013 Account Statement - ECC
- CB165 Eurex Fee Statement
- CB167 Late Closing Fees
- CB702 Cash Settled Contracts Overview
- CB715 Average Pricing
- CB730 Position Transfer Summary
- CB731 Settling Futures Positions Overview
- CB741 KRX Position Information
- CB750 Give-Up Trades Overview
- CB751 Take-Up Trades Overview
- CE038 Deliverable Bonds
- CE710 Contract Expiration
- CE735 Expired Series Information
- CE750 Expiration Payment-vs-Payment Overview
- CE770 Exercise And Assign Overview
- CE771 OptOn Fut ExerAssign Overview
- CE775 Notification/Allocation Information
- CE780 Exercise Abandon Daily Maintenance Overview
- CI012 Account Statement
- TA711 All Active/Inactive Series Report
- TT750 Clearing Four Eye Principle

6.94 cntrExpYrDat

Description This field indicates the expiration year of the contract.

Format numeric 4

Where used:

- CA752 Capital Adjustment Positions Overview
- CB012 Account Statement
- CB013 Account Statement - ECC
- CB165 Eurex Fee Statement
- CB167 Late Closing Fees
- CB702 Cash Settled Contracts Overview
- CB715 Average Pricing
- CB730 Position Transfer Summary
- CB731 Settling Futures Positions Overview
- CB741 KRX Position Information
- CB750 Give-Up Trades Overview
- CB751 Take-Up Trades Overview
- CE038 Deliverable Bonds
- CE710 Contract Expiration
- CE735 Expired Series Information

CE750 Expiration Payment-vs-Payment Overview
CE770 Exercise And Assign Overview
CE771 OptOn Fut ExerAssign Overview
CE775 Notification/Allocation Information
CE780 Exercise Abandon Daily Maintenance Overview
CI012 Account Statement
TA711 All Active/Inactive Series Report
TT750 Clearing Four Eye Principle

6.95 cntrFaceVal

Description: This field contains the face value of the contract.

Format: numeric signed 12, 2

Where used: CE750 Expiration Payment-vs-Payment Overview

6.96 cntrFrequency

Description: This field indicates whether the contract Frequency is Daily, Weekly, Monthly, EndOfMonth or Flexible contract.

Format: alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| D | Daily | |
| W | Weekly | |
| M | Monthly | |
| F | Flex | |
| E | EndOfMonth | |

Where used: CA752 Capital Adjustment Positions Overview
CB012 Account Statement
CB013 Account Statement - ECC
CB165 Eurex Fee Statement
CB167 Late Closing Fees
CB702 Cash Settled Contracts Overview
CB715 Average Pricing
CB730 Position Transfer Summary

CB731 Settling Futures Positions Overview
 CB741 KRX Position Information
 CB750 Give-Up Trades Overview
 CB751 Take-Up Trades Overview
 CE038 Deliverable Bonds
 CE710 Contract Expiration
 CE735 Expired Series Information
 CE750 Expiration Payment-vs-Payment Overview
 CE770 Exercise And Assign Overview
 CE771 OptOn Fut ExerAssign Overview
 CE775 Notification/Allocation Information
 CE780 Exercise Abandon Daily Maintenance Overview
 CI012 Account Statement
 TA711 All Active/Inactive Series Report
 TT750 Clearing Four Eye Principle

6.97 cntrIdentEligibility

Description This field indicates how the contract can be identified uniquely.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|---------------------|---------------------|
| 1 | Contract Month Year | |
| 2 | Expiration Date | |
| 3 | Contract Date | |

Where used: TA711 All Active/Inactive Series Report

6.98 cntrMnemonic

Description The Contract Mnemonic represents the key fields of a Contract in a string form. It contains the following key Contract attributes which identify a contract uniquely, separated by spaces: Product Symbol or Product ID, Contract Type, Contract Date, Settlement Type, Exercise Style, C/P Indicator, Strike Price and Contract Version Number.
 Examples: OGBL SI 20210326 PS AM C 150.00 0, FDAX SI 20210319 CS, F1BY SI 20211220 PS, AXA FI 20221216 CS AM P 17.00 0, FDAX FI 20210319 PS. Key words definition: SI - Standard Instrument (Regular Contract), FI - Flexible Instrument (Flexible Contract), CS - Cash Settlement, PS - Physical Settlement (Non-Cash), EU -

European Exercise Style (Options) and AM - American Exercise Style (Options). The content of this field may change in exceptional circumstances. These include among others - Corporate Actions, which change the contained strike price or changes of the Trading Calendar, which might change the contained contract date.

Format alphanumeric 40

Where used:

- CA752 Capital Adjustment Positions Overview
- CB012 Account Statement
- CB013 Account Statement - ECC
- CB165 Eurex Fee Statement
- CB167 Late Closing Fees
- CB702 Cash Settled Contracts Overview
- CB715 Average Pricing
- CB730 Position Transfer Summary
- CB731 Settling Futures Positions Overview
- CB741 KRX Position Information
- CB750 Give-Up Trades Overview
- CB751 Take-Up Trades Overview
- CE038 Deliverable Bonds
- CE710 Contract Expiration
- CE735 Expired Series Information
- CE750 Expiration Payment-vs-Payment Overview
- CE770 Exercise And Assign Overview
- CE771 OptOn Fut ExerAssign Overview
- CE775 Notification/Allocation Information
- CE780 Exercise Abandon Daily Maintenance Overview
- CI012 Account Statement
- TA711 All Active/Inactive Series Report
- TT750 Clearing Four Eye Principle

6.99 cntrPerUntInAmnt

Description This field contains the in-the-money (positive) or out-of-the-money (negative) amount per unit.

Format numeric signed 11, 5

Where used: CE710 Contract Expiration

6.100 cntrSettlDat

Description Date of the contractual Settlement (YYYYMMDD).

Format numeric 8

Where used: CB225 Daily Eurex Fines
CB320 Daily Clearing Fees - EUREX and FSE

6.101 cntrStsCod

Description This field contains the contract status code, which indicates its availability for trading.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| A | | Active |
| I | | Inactive |

Where used: TA711 All Active/Inactive Series Report

6.102 cntrTyp

Description This field represents if the contract is Regular Contract or Flexible Contract.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| R | Regular | |
| F | Flexible | |

Where used: CA752 Capital Adjustment Positions Overview
CB012 Account Statement
CB013 Account Statement - ECC
CB165 Eurex Fee Statement
CB167 Late Closing Fees

CB702 Cash Settled Contracts Overview
 CB715 Average Pricing
 CB730 Position Transfer Summary
 CB731 Settling Futures Positions Overview
 CB750 Give-Up Trades Overview
 CB751 Take-Up Trades Overview
 CE710 Contract Expiration
 CE735 Expired Series Information
 CE750 Expiration Payment-vs-Payment Overview
 CE770 Exercise And Assign Overview
 CE771 OptOn Fut ExerAssign Overview
 CE775 Notification/Allocation Information
 CE780 Exercise Abandon Daily Maintenance Overview
 CI012 Account Statement
 TA711 All Active/Inactive Series Report
 TT750 Clearing Four Eye Principle

6.103 cntrTypCod

Description: This field contains the contract type code.
 Format: alphanumeric 1
 Where used: CB315 Daily Clearing Fees - Repo

6.104 cntrVersNo

Description: This field indicates the contract version number. This field is valid for options only. The version number of the contract is increased by 1 for each capital adjustment on the product.
 Format: numeric 1
 Where used: CA752 Capital Adjustment Positions Overview
 CB012 Account Statement
 CB013 Account Statement - ECC
 CB165 Eurex Fee Statement
 CB167 Late Closing Fees
 CB702 Cash Settled Contracts Overview
 CB715 Average Pricing
 CB730 Position Transfer Summary

CB741 KRX Position Information
CB750 Give-Up Trades Overview
CB751 Take-Up Trades Overview
CE710 Contract Expiration
CE735 Expired Series Information
CE750 Expiration Payment-vs-Payment Overview
CE770 Exercise And Assign Overview
CE771 OptOn Fut ExerAssign Overview
CE780 Exercise Abandon Daily Maintenance Overview
CI012 Account Statement
TA711 All Active/Inactive Series Report
TT750 Clearing Four Eye Principle

6.105 collGrpLimFact

Description This field contains the limit factor used by Eurex to cut value of collateral deposits in a security type, before considering them for fulfilling margin requirement. Limit factor depends on the security group and its volatility.

Format numeric 8, 2

Where used: CD033 Collateral Composition

6.106 collLoc

Description For security collateral, this field contains the CSD ID. For claim collateral, this field contains the triparty collateral management system.

Format alphanumeric 12

Where used: CI720 Intraday Collateral Transaction Report
CI731 Intraday Collateral Position Report

6.107 collPoolExcessShortfall

Description This field contains the amount of collateral excess or shortfall for the collateral pool concerned. The amount is evaluated in the collateral pool currency.

Format numeric signed 19, 2

Where used: CI731 Intraday Collateral Position Report

6.108 collPosId

Description This field contains the collateral position ID.

Format alphanumeric 15

Where used: CI720 Intraday Collateral Transaction Report
CI731 Intraday Collateral Position Report

6.109 collRef

Description For security collateral, this field contains the collateral account. For claim collateral, this field contains the Claim ID.

Format alphanumeric 35

Where used: CI720 Intraday Collateral Transaction Report
CI731 Intraday Collateral Position Report

6.110 collSrpl

Description This field contains the collateral surplus allocated to the collateral pool.

Format numeric 14, 2

Where used: CD044 Daily Client Collateral Allocation

6.111 collStsCod

Description This field indicates the status of the collateral transaction done on current day.

Format alphanumeric 2

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------------------|---------------------|
| PA | Pending Approval | |
| BR | Balance Reduced | |
| CF | Confirmed | |
| DL | Deleted | |
| PE | Pending Eurex | |
| BL | Blocked | |
| PC | Pending Confirmation | |
| RJ | Rejected | |
| CL | Cancelled | |
| EN | Entered | |
| PS | Partially Settled | |
| SE | Sent | |
| PD | Pending Value Date | |
| PN | Pending Nightly Processing | |

Where used: CD100 Audit Trail Coll Transactions

6.112 collTrnId

Description This field contains the collateral transaction ID.

Format alphanumeric 15

Where used: CI720 Intraday Collateral Transaction Report

6.113 collType

Description This field contains the type of provided collateral in a collateral position.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| C | Cash | |
| S | Security | |
| X | Claim | |

Where used: CI720 Intraday Collateral Transaction Report
CI731 Intraday Collateral Position Report

6.114 collVal

Description This field contains the collateral value of the given security types.

Format numeric 12, 2

Where used: CD033 Collateral Composition

6.115 collValBond

Description This field contains the value of bond collateral deposits for the given pool ID.

Format numeric 12, 2

Where used: CD033 Collateral Composition

6.116 collValCash

Description This field contains the value of cash collateral deposits for the given pool ID.

Format numeric 12, 2

Where used: CD033 Collateral Composition

6.117 collValCigCurr

Description This field contains the value of collateral deposits of given security type, calculated in clearing member currency.

Format numeric 12, 2

Where used: CD033 Collateral Composition

6.118 collValEff

Description This field contains the effective value of collateral deposits, which is the minimum of the limit and the actual collateral deposits.

Format numeric 12, 2

Where used: CD033 Collateral Composition

6.119 collValStock

Description This field contains the value of stock collateral deposits for the given pool ID.

Format numeric 12, 2

Where used: CD033 Collateral Composition

6.120 combTypCod

Description This field contains the Combination type.

Format alphanumeric 1

Where used: CB165 Eurex Fee Statement

6.121 confirmAmnt

Description This field contains the confirmed amount.

Format numeric signed 14, 2

Where used: CE051 FX Transactions & Instructions

6.122 convFact

Description This field contains the conversion factor, which is used to equalize for the difference in issue terms between the notional bond and the real bond eligible for delivery. It is used to calculate the final delivery price.

Format numeric 7, 6

Where used: CE038 Deliverable Bonds

6.123 CountryCode

Description This field contains the country code (Alpha-2); it is only contained for external securities.

Format alphanumeric 2

Where used: CI720 Intraday Collateral Transaction Report
CI731 Intraday Collateral Position Report

6.124 cpnRat

Description This field contains the coupon rate, which is the yearly rate of interest a bond receives on its face value.

Format numeric 6, 4

Where used: CE038 Deliverable Bonds

6.125 csdId

Description This field contains the Central Securities Depository (CSD) ID.

Format alphanumeric 6

Where used: CD020 Collateral Movement/Coverage
 CD030 Security Expiration
 CD031 Daily Collateral Valuation
 CD037 Claim Amount Based Collaterals
 CD080 Monthly Collateral Movement
 CD100 Audit Trail Coll Transactions

6.126 cshAcctCod

Description This field contains the cash account code, which indicates the type of coverage for which the deposited collateral is used.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|-----------------|---------------------|
| C | COMPANY CAPITAL | |
| F | CLEARING FUND | |
| I | INTRADAY | |
| M | MARGIN | |
| P | PREFUNDING | |
| O | OVERNIGHT | |

Where used: CD020 Collateral Movement/Coverage
 CD030 Security Expiration
 CD031 Daily Collateral Valuation
 CD037 Claim Amount Based Collaterals
 CD080 Monthly Collateral Movement
 CD100 Audit Trail Coll Transactions

6.127 cshAcctNo2

| | |
|-------------|--|
| Description | This field indicates the cash account number. |
| Format | alphanumeric 22 |
| Where used: | CD010 Daily Cash Account CM CD011 Daily Cash Account AH CD015 Detailed Account Statement |

6.128 cshAcctNo7

| | |
|-------------|--|
| Description | Cash Account Number |
| Format | alphanumeric 35 |
| Where used: | CD710 Daily Cash Account CM CD711 Daily Cash Account Holder CD715 Detailed Account Statement |

6.129 cshCollAmnt

| | |
|-------------|---|
| Description | This field contains the cash collateral amount pledged against any margin requirements. |
| Format | numeric signed 13, 2 |
| Where used: | CD042 Daily Settlement Statement |

6.130 cshInstId

| | |
|-------------|---|
| Description | This field indicates the cash instruction ID. |
| Format | alphanumeric 15 |

Where used: CD010 Daily Cash Account CM
CD011 Daily Cash Account AH

6.131 cshInstId7

Description CashInstrucionID

Format alphanumeric 20

Where used: CD710 Daily Cash Account CM
CD711 Daily Cash Account Holder

6.132 cshLocKeyCod

Description This field contains the cash location key code, which indicates where the cash account is maintained.

Format alphanumeric 5

Where used: CD010 Daily Cash Account CM
CD011 Daily Cash Account AH
CD015 Detailed Account Statement

6.133 cshLocKeyCod7

Description Cash Location Key Code

Format alphanumeric 6

Where used: CD710 Daily Cash Account CM
CD711 Daily Cash Account Holder
CD715 Detailed Account Statement

6.134 cshRefCod

Description This field contains the cash reference code for the transaction in the cash account.

Format alphanumeric 15

Where used: CD010 Daily Cash Account CM
CD011 Daily Cash Account AH
CD012 Daily Cash Account NCM / RC
CD015 Detailed Account Statement

6.135 cshRefCod7

Description Cash Reference Code

Format alphanumeric 30

Where used: CD710 Daily Cash Account CM
CD711 Daily Cash Account Holder
CD712 Daily Cash Account NCM / RC
CD715 Detailed Account Statement

6.136 cshRefId

Description This field will contain a reference id which would be used to map a cash transaction to a particular member position.

Format alphanumeric 9

Where used: CE750 Expiration Payment-vs-Payment Overview

6.137 cshSetlmtAmnt

Description This field contains the cash settlement amount to be credited (positive) or debited (negative amount) due to exercise or assignment of positions.

Format numeric signed 14, 2

Where used: CE770 Exercise And Assign Overview

6.138 cshStatus

Description Instruction or transaction Status

Format alphanumeric 10

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---|
| Confirmed | | The instruction is settled and confirmed. |
| Pending | | Instruction waiting for confirmation |
| Original | | Transaction(s) is/are reported first time. |
| Rereported | | Transaction(s) is/are reported second time. |

Where used: CD710 Daily Cash Account CM
CD711 Daily Cash Account Holder

6.139 cshStIRun

Description This field indicates the cash settlement run.

Format alphanumeric 4

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|-----------------------|
| NTP | | Night time processing |
| ADD1 | | Additional run 1 |
| DTP1 | | Day time processing 1 |
| DTP2 | | Day time processing 2 |
| DTP3 | | Day time processing 3 |
| DTP4 | | Day time processing 4 |
| DTP5 | | Day time processing 5 |
| DTP6 | | Day time processing 6 |
| MISC | | miscellaneous run |

Where used: CD010 Daily Cash Account CM
 CD011 Daily Cash Account AH
 CD012 Daily Cash Account NCM / RC
 CD015 Detailed Account Statement

6.140 cshStlRun7

Description Cash Settlement Run

Format alphanumeric 10

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|-----------------------|
| NTP | | Night time processing |
| ADD1 | | Additional run 1 |
| DTP1 | | Day time processing 1 |
| DTP2 | | Day time processing 2 |
| DTP3 | | Day time processing 3 |
| DTP4 | | Day time processing 4 |
| DTP5 | | Day time processing 5 |
| DTP6 | | Day time processing 6 |
| MISC | | miscellaneous run |

Where used: CD710 Daily Cash Account CM
 CD711 Daily Cash Account Holder
 CD712 Daily Cash Account NCM / RC
 CD715 Detailed Account Statement

6.141 ctpyAcct

Description This field contains the CSD-account number of the counterparty, which is used by the CCP for security related transactions of the member. As Eurex Clearing is the central counterparty to every transaction it's Eurex' CSD number that appears here.

Format alphanumeric 6

| | |
|---|-----------------|
| Eurex | |
| Eurex Clearing XML Reports – Reference Manual | Version V 8.1.0 |
| | 21.10.2021 |
| XML Report Tag Descriptions | Page 315 |

Where used: CE770 Exercise And Assign Overview
CE775 Notification/Allocation Information

6.142 currentCollQty

Description This field contains the current quantity of collateral in a collateral position.

Format numeric 19, 2

Where used: CI731 Intraday Collateral Position Report

6.143 currentPosCollVal

Description This field contains the current market value of a collateral position adjusted by the evaluation factor (1-haircut).

Format numeric 19, 2

Where used: CI731 Intraday Collateral Position Report

6.144 currentPosCollValInPoolCcy

Description This field contains the current market value of a collateral position adjusted by the evaluation factor (1-haircut). The amount is evaluated in the collateral pool currency. Credit exchange rate is used.

Format numeric 19, 2

Where used: CI731 Intraday Collateral Position Report

6.145 currSetlmtPrc_1

Description This field contains the current settlement price of a contract.

Format numeric 9, 5

Where used: CA752 Capital Adjustment Positions Overview
 CB012 Account Statement
 CB013 Account Statement - ECC
 CI012 Account Statement

6.146 currTypCod

Description This field indicates the currency in which transactions will be settled.
 The currency code is based on the ISO standard.

Format alphanumeric 3

Where used: CA752 Capital Adjustment Positions Overview
 CB001 Product and Price Report
 CB012 Account Statement
 CB013 Account Statement - ECC
 CB165 Eurex Fee Statement
 CB167 Late Closing Fees
 CB169 LP Rebates
 CB179 Monthly Rebate Report
 CB182 Monthly OTC CCP Fee Statement
 CB185 Daily OTC CCP Fee Statement
 CB187 Monthly Rebates Overview
 CB189 Monthly Mistrade Fees
 CB191 Monthly TES Late Entry Fine
 CB192 Monthly Fee Statement
 CB193 Monthly Connections and Services
 CB196 Daily Overall Fee Summary
 CB197 Excessive System Usage Fee
 CB199 Eurex BTRF Monthly Fee Summary
 CB225 Daily Eurex Fines
 CB315 Daily Clearing Fees - Repo
 CB320 Daily Clearing Fees - EUREX and FSE
 CB325 Daily Service Fees
 CB330 Daily Settlement Fees
 CB350 Monthly Fee Statement
 CB702 Cash Settled Contracts Overview
 CB715 Average Pricing
 CB730 Position Transfer Summary
 CB750 Give-Up Trades Overview
 CB751 Take-Up Trades Overview
 CB790 Premium Information

CB795 Variation Margin Information
CD010 Daily Cash Account CM
CD011 Daily Cash Account AH
CD012 Daily Cash Account NCM / RC
CD015 Detailed Account Statement
CD020 Collateral Movement/Coverage
CD030 Security Expiration
CD031 Daily Collateral Valuation
CD033 Collateral Composition
CD037 Claim Amount Based Collaterals
CD042 Daily Settlement Statement
CD044 Daily Client Collateral Allocation
CD045 LSOC Settlement Statement
CD080 Monthly Collateral Movement
CD100 Audit Trail Coll Transactions
CD230 Monthly Interest Report
CD231 Daily Preliminary Interest Report
CD709 Daily Cash Transactions - Manually Entered
CD710 Daily Cash Account CM
CD711 Daily Cash Account Holder
CD712 Daily Cash Account NCM / RC
CD715 Detailed Account Statement
CE038 Deliverable Bonds
CE051 FX Transactions & Instructions
CE054 End of Day FX Cashflow Forecast Against Limits Report
CE056 End of Day CLS Settlement Report
CE058 OTC FX Pay-Out Penalty Report
CE710 Contract Expiration
CE735 Expired Series Information
CE750 Expiration Payment-vs-Payment Overview
CE770 Exercise And Assign Overview
CE771 OptOn Fut ExerAssign Overview
CE775 Notification/Allocation Information
CE790 In-the-money Configuration
CI012 Account Statement
CI054 Preliminary FX Cashflow Forecast Against Limits Report
CI056 Preliminary CLS Settlement Report
CI720 Intraday Collateral Transaction Report
CI731 Intraday Collateral Position Report
TA711 All Active/Inactive Series Report
TT130 Risk Event Report
TT131 Risk Event Trader Report
TT750 Clearing Four Eye Principle

6.147 custTextX

| | |
|-------------|--|
| Description | This field contains the free-format text provided by the member, which is used for the member internal usage to refer to their customer. |
| Format | alphanumeric 36 |
| Where used: | CB165 Eurex Fee Statement |

6.148 custTyp

| | |
|-------------|--|
| Description | 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 |

6.149 custTypFlg

| | |
|-------------|--|
| Description | 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 |

6.150 dailyTransLimitPerMemProd

| | |
|-------------|---|
| Description | This field contains the Daily transaction limit per member and product. |
| Format | numeric 15 |
| Where used: | CB197 Excessive System Usage Fee |

6.151 date

Description This field contains the date of transaction, which will be in generic date format.

Format DateFormat

Where used: CD010 Daily Cash Account CM
CD011 Daily Cash Account AH
CD012 Daily Cash Account NCM / RC
CD015 Detailed Account Statement
CD230 Monthly Interest Report
CD231 Daily Preliminary Interest Report
CD710 Daily Cash Account CM
CD711 Daily Cash Account Holder
CD712 Daily Cash Account NCM / RC
CD715 Detailed Account Statement
CE051 FX Transactions & Instructions

6.152 datNotif

Description This field contains the date of issue of a Notification of Fees.

Format DateFormat

Where used: CB189 Monthly Mistrade Fees

6.153 dayMat

Description Days to maturity referring the number of days between maturity date and the greater of the novation or effective/start date.

Format numeric 5

Where used: CB182 Monthly OTC CCP Fee Statement
CB185 Daily OTC CCP Fee Statement

6.154 dayNo

Description This field indicates the number of days between the contractual settlement date of the front and the term leg of the Repo.

Format numeric 7

Where used: CB315 Daily Clearing Fees - Repo

6.155 daySettlDate

Description This field represents the Day Settlement Date.

Format DateFormat

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report
CE056 End of Day CLS Settlement Report
CE058 OTC FX Pay-Out Penalty Report
CI054 Preliminary FX Cashflow Forecast Against Limits Report
CI056 Preliminary CLS Settlement Report

6.156 defaultPoolId

Description This field contains the name of the default margin collateral pool.

Format alphanumeric 15

Where used: CD230 Monthly Interest Report
CD231 Daily Preliminary Interest Report

6.157 delvId

Description This field shows the corresponding delivery ID of a trade.

Format alphanumeric 16

Where used: CB225 Daily Eurex Fines
CB325 Daily Service Fees

6.158 descr1

Description This field contains the description of the data in the report, which clearly demarcates different sections of the report.

Format alphanumeric 130

Where used: CD033 Collateral Composition
CD042 Daily Settlement Statement
CE051 FX Transactions & Instructions
TT130 Risk Event Report
TT131 Risk Event Trader Report

6.159 dlvcIghseTrnNo

Description This field contains the delivery clearing house transaction number.

Format numeric 7

Where used: CE770 Exercise And Assign Overview

6.160 dlvcurrAmnt

Description This field contains the delivery amount in the delivery currency.

Format numeric signed 14, 2

Where used: CE750 Expiration Payment-vs-Payment Overview

6.161 dlvCurrTypCod

| | |
|-------------|---|
| Description | This field contains delivery currency type code, which is the currency for payments at delivery and final settlement. |
| Format | alphanumeric 3 |
| Where used: | CE750 Expiration Payment-vs-Payment Overview |

6.162 dlvDueDat

| | |
|-------------|---|
| Description | This field contains the delivery due date of the collateral, for which a transaction is entered or modified in the current day. |
| Format | DateFormat |
| Where used: | CD100 Audit Trail Coll Transactions |

6.163 dlvSetlmtAmnt

| | |
|-------------|--|
| Description | This field contains the delivery settlement amount that a member receives (positive amount) or has to pay (negative amount). |
| Format | numeric signed 14, 2 |
| Where used: | CE750 Expiration Payment-vs-Payment Overview CE770 Exercise And Assign Overview |

6.164 dlvTrnNo

| | |
|-------------|--|
| Description | This field indicates the delivery transaction number, which is a reference number assigned for deliveries resulting from notification or allocation. |
| Format | numeric 6 |

Where used: CE775 Notification/Allocation Information

6.165 dlyFeeAmnt

Description This field contains the daily cash service fee amount charged to the member on its cash collateral deposits. Not a positive number.

Format numeric 13, 2

Where used: CD230 Monthly Interest Report
CD231 Daily Preliminary Interest Report

6.166 dlyIntAmnt

Description This field contains the daily interest earned by a member on its cash collateral deposits. It is the sum of the dlyIntErnAmnt and the dlyFeeAmnt.

Format numeric 15, 2

Where used: CD230 Monthly Interest Report
CD231 Daily Preliminary Interest Report

6.167 dlyIntErnAmnt

Description This field contains the net daily interest amount earned by the member on its cash collateral deposits before cash handling fee amount is deducted.

Format numeric signed 13, 2

Where used: CD230 Monthly Interest Report
CD231 Daily Preliminary Interest Report

6.168 dlyPayInSetlLimit

| | |
|-------------|---|
| Description | This field contains the Daily Pay-In Settlement Limit per currency of the CM. |
| Format | numeric signed 18, 2 |
| Where used: | CE054 End of Day FX Cashflow Forecast Against Limits Report CI054 Preliminary FX Cashflow Forecast Against Limits Report |

6.169 dlyPayOutSetlLimit

| | |
|-------------|--|
| Description | This field contains the Daily Pay-Out Settlement Limit per currency of the CM. |
| Format | numeric signed 18, 2 |
| Where used: | CE054 End of Day FX Cashflow Forecast Against Limits Report CE058 OTC FX Pay-Out Penalty Report CI054 Preliminary FX Cashflow Forecast Against Limits Report |

6.170 dlyPayOutSetlLimitVMBuffer

| | |
|-------------|--|
| Description | This field contains the sum of the Daily Pay-out Settlement Limit and the Variation Margin buffer (applicable for USD only). |
| Format | numeric signed 18, 2 |
| Where used: | CE058 OTC FX Pay-Out Penalty Report |

6.171 ecbExchRat

| | |
|-------------|--|
| Description | This field contains the ECB exchange rate. |
| Format | numeric 12, 5 |

Where used: CB182 Monthly OTC CCP Fee Statement
 CB185 Daily OTC CCP Fee Statement
 CB320 Daily Clearing Fees - EUREX and FSE

6.172 entActivity

Description This field specifies the activity for which the four-eye request is pending.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|--|
| 1 | | Participant Role Assignment Maintenance |
| 2 | | User Role Assignment Maintenance |
| 3 | | Max Rights Maintenance |
| 4 | | User Entitlement Maintenance |
| 5 | | User Clone From One Participant To Another |
| | Participant | |
| 6 | | User Creation |
| 7 | | User Deletion |

Where used: TT764 Four-eye Request Processing Entitlement

6.173 entitlmntLvl

Description This field specifies to which extend the assigned privilege can be executed by the participant/ user.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|--|
| 0 | | no entitlement level defined, meaning entitlement level of parent account group applies (if applicable) explicitly no entitlement to execute the specific privilege |
| 1 | | entitlement to execute the specific privilege is given to a certain extent (relevant in the context of four-eye processing) |
| 2 | | entitlement to execute the specific privilege is given to a certain extent (relevant in the context of four-eye processing) |
| 3 | | entitlement to execute the specific privilege is given to a certain extent (relevant in the context of four-eye processing) |

Where used: TT760 User Entitlement Status
 TT761 User Entitlement Changes
 TT762 Participant Entitlement Status
 TT763 Participant Entitlement Changes
 TT764 Four-eye Request Processing Entitlement

6.174 entPartStatus

Description This field contains the changed .entitlement specific status. of the participant for which entitlement settings have been changed

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| A | | Active |
| I | | Inactive |

Where used: TT763 Participant Entitlement Changes

6.175 entTimDatCet

Description This field indicates the Date when the trade was entered or when substantial changes exist. It is the time of the last change in the Eurex system in Central European Time (CET).

Format DateFormat

Where used: CB191 Monthly TES Late Entry Fine

6.176 entTimTimCet

Description This field contains the Time when the trade was entered or when substantial changes exist. It is the time of the last change in the Eurex system in Central European Time (CET).

Format TimeFormat

Where used: CB191 Monthly TES Late Entry Fine

6.177 entUsrStatus

Description This field contains the changed .entitlement specific status. of the user

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| A | | Active |
| I | | Inactive |

Where used: TT761 User Entitlement Changes

6.178 envText

Description This field describes from which technical environment the report comes from.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| A | | Acceptance |
| S | | Simulation |
| P | | Production |

Where used:

CA752 Capital Adjustment Positions Overview
 CA770 Account Maintenance
 CB001 Product and Price Report
 CB012 Account Statement
 CB013 Account Statement - ECC
 CB165 Eurex Fee Statement
 CB167 Late Closing Fees
 CB169 LP Rebates
 CB179 Monthly Rebate Report
 CB182 Monthly OTC CCP Fee Statement
 CB185 Daily OTC CCP Fee Statement
 CB187 Monthly Rebates Overview
 CB189 Monthly Mistrade Fees
 CB191 Monthly TES Late Entry Fine
 CB192 Monthly Fee Statement
 CB193 Monthly Connections and Services
 CB196 Daily Overall Fee Summary
 CB197 Excessive System Usage Fee
 CB199 Eurex BTRF Monthly Fee Summary
 CB225 Daily Eurex Fines
 CB235 Daily Security Collateral Fee Statement
 CB315 Daily Clearing Fees - Repo
 CB320 Daily Clearing Fees - EUREX and FSE
 CB325 Daily Service Fees
 CB330 Daily Settlement Fees
 CB350 Monthly Fee Statement
 CB702 Cash Settled Contracts Overview
 CB715 Average Pricing
 CB730 Position Transfer Summary
 CB731 Settling Futures Positions Overview
 CB741 KRX Position Information
 CB750 Give-Up Trades Overview
 CB751 Take-Up Trades Overview
 CB790 Premium Information
 CB795 Variation Margin Information
 CD010 Daily Cash Account CM
 CD011 Daily Cash Account AH
 CD012 Daily Cash Account NCM / RC
 CD015 Detailed Account Statement
 CD020 Collateral Movement/Coverage
 CD030 Security Expiration
 CD031 Daily Collateral Valuation

CD033 Collateral Composition
CD037 Claim Amount Based Collaterals
CD042 Daily Settlement Statement
CD044 Daily Client Collateral Allocation
CD045 LSOC Settlement Statement
CD080 Monthly Collateral Movement
CD100 Audit Trail Coll Transactions
CD230 Monthly Interest Report
CD231 Daily Preliminary Interest Report
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CD710 Daily Cash Account CM
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CD712 Daily Cash Account NCM / RC
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CE055 FX Settlement Limit Report
CE056 End of Day CLS Settlement Report
CE058 OTC FX Pay-Out Penalty Report
CE710 Contract Expiration
CE735 Expired Series Information
CE750 Expiration Payment-vs-Payment Overview
CE770 Exercise And Assign Overview
CE771 OptOn Fut ExerAssign Overview
CE775 Notification/Allocation Information
CE780 Exercise Abandon Daily Maintenance Overview
CE790 In-the-money Configuration
CI012 Account Statement
CI054 Preliminary FX Cashflow Forecast Against Limits Report
CI056 Preliminary CLS Settlement Report
CI720 Intraday Collateral Transaction Report
CI731 Intraday Collateral Position Report
TA711 All Active/Inactive Series Report
TT130 Risk Event Report
TT131 Risk Event Trader Report
TT721 Member Capacity and Product Assignment Maintenance
TT726 Member Capacity and Product Assignment Status
TT750 Clearing Four Eye Principle
TT760 User Entitlement Status
TT761 User Entitlement Changes
TT762 Participant Entitlement Status
TT763 Participant Entitlement Changes
TT764 Four-eye Request Processing Entitlement
TT770 Password Change

6.179 equalPmt

Description Contains the equalization payment on position level along with the re-booking 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

6.180 euEnId

Description This flag shows if Eurex Enlight requirements was fulfilled.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| Y | | Yes |
| N | | No |

Where used: CB169 LP Rebates

6.181 excessSettlAmountVMCFAmount

Description This field shows the excess settlement amount without market movements which is above the Daily Pay-out Settlement Limit (applicable for USD only).

Format numeric signed 18, 2

Where used: CE058 OTC FX Pay-Out Penalty Report

6.182 excessTotSettlAmount

Description This field shows the excess actual (receiving) amount which is above the sum of the Daily Pay-out Settlement Limit and the Variation Margin Buffer (applicable for USD only).

Format numeric signed 18, 2

Where used: CE058 OTC FX Pay-Out Penalty Report

6.183 exchIdCod

Description This field indicates the ID of the relevant exchange.

Format alphanumeric 4

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|-----------------------------------|
| XEUR | | Eurex |
| XEEX | | EEX |
| XETR | | Xetra |
| XFRA | | Boerse Frankfurt |
| XSWX | | Swiss Exchange |
| XEUB | | Eurex Bonds |
| XISX | | International Securities Exchange |
| XEPD | | EEX Power Derivatives |
| XEEM | | EEX Emission Products |
| XEGX | | EEX Gas Products |
| XKFE | | Korea Exchange |
| XTAF | | Taiwan Exchange |
| MKTW | | MarkitWire |
| XEUM | | Eurex Repo SecLend Market |
| PIRM | | Pirum Systems Limited |
| SLXT | | SL-x Trading Europe Ltd |

Where used: CB001 Product and Price Report
 CB165 Eurex Fee Statement
 CB167 Late Closing Fees
 CB169 LP Rebates
 CB179 Monthly Rebate Report

CB182 Monthly OTC CCP Fee Statement
 CB185 Daily OTC CCP Fee Statement
 CB187 Monthly Rebates Overview
 CB191 Monthly TES Late Entry Fine
 CB192 Monthly Fee Statement
 CB196 Daily Overall Fee Summary
 CB199 Eurex BTRF Monthly Fee Summary

6.184 **exchNam**

Description This field contains the exchange name.

Format alphanumeric 5

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| EUREX | | Eurex |
| EEX | | EEX |

Where used:

CA752 Capital Adjustment Positions Overview
 CA770 Account Maintenance
 CB001 Product and Price Report
 CB012 Account Statement
 CB013 Account Statement - ECC
 CB165 Eurex Fee Statement
 CB167 Late Closing Fees
 CB169 LP Rebates
 CB179 Monthly Rebate Report
 CB182 Monthly OTC CCP Fee Statement
 CB185 Daily OTC CCP Fee Statement
 CB187 Monthly Rebates Overview
 CB189 Monthly Mistrade Fees
 CB191 Monthly TES Late Entry Fine
 CB192 Monthly Fee Statement
 CB193 Monthly Connections and Services
 CB196 Daily Overall Fee Summary
 CB197 Excessive System Usage Fee
 CB199 Eurex BTRF Monthly Fee Summary
 CB225 Daily Eurex Fines
 CB235 Daily Security Collateral Fee Statement
 CB315 Daily Clearing Fees - Repo
 CB320 Daily Clearing Fees - EUREX and FSE
 CB325 Daily Service Fees
 CB330 Daily Settlement Fees

CB350 Monthly Fee Statement
CB702 Cash Settled Contracts Overview
CB715 Average Pricing
CB730 Position Transfer Summary
CB731 Settling Futures Positions Overview
CB741 KRX Position Information
CB750 Give-Up Trades Overview
CB751 Take-Up Trades Overview
CB790 Premium Information
CB795 Variation Margin Information
CD010 Daily Cash Account CM
CD011 Daily Cash Account AH
CD012 Daily Cash Account NCM / RC
CD015 Detailed Account Statement
CD020 Collateral Movement/Coverage
CD030 Security Expiration
CD031 Daily Collateral Valuation
CD033 Collateral Composition
CD037 Claim Amount Based Collaterals
CD042 Daily Settlement Statement
CD044 Daily Client Collateral Allocation
CD045 LSOC Settlement Statement
CD080 Monthly Collateral Movement
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CD710 Daily Cash Account CM
CD711 Daily Cash Account Holder
CD712 Daily Cash Account NCM / RC
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CE038 Deliverable Bonds
CE051 FX Transactions & Instructions
CE054 End of Day FX Cashflow Forecast Against Limits Report
CE055 FX Settlement Limit Report
CE056 End of Day CLS Settlement Report
CE058 OTC FX Pay-Out Penalty Report
CE710 Contract Expiration
CE735 Expired Series Information
CE750 Expiration Payment-vs-Payment Overview
CE770 Exercise And Assign Overview
CE771 OptOn Fut ExerAssign Overview
CE775 Notification/Allocation Information
CE780 Exercise Abandon Daily Maintenance Overview
CE790 In-the-money Configuration
CI012 Account Statement
CI054 Preliminary FX Cashflow Forecast Against Limits Report
CI056 Preliminary CLS Settlement Report

CI720 Intraday Collateral Transaction Report
CI731 Intraday Collateral Position Report
TA711 All Active/Inactive Series Report
TT130 Risk Event Report
TT131 Risk Event Trader Report
TT721 Member Capacity and Product Assignment Maintenance
TT726 Member Capacity and Product Assignment Status
TT750 Clearing Four Eye Principle
TT760 User Entitlement Status
TT761 User Entitlement Changes
TT762 Participant Entitlement Status
TT763 Participant Entitlement Changes
TT764 Four-eye Request Processing Entitlement
TT770 Password Change

6.185 exchRat5

Description This field contains the exchange rate.

Format numeric 9, 5

Where used: CE051 FX Transactions & Instructions
 CE055 FX Settlement Limit Report

6.186 exchRate

Description This field contains the exchange rate.

Format numeric 9, 5

Where used: CE058 OTC FX Pay-Out Penalty Report

6.187 exchRatRed

Description This field contains the exchange rate reduced to 3 decimals.

Format numeric 11, 3

Where used: CD033 Collateral Composition

6.188 exerQty

Description This field contains the number of exercised contracts.

Format numeric 9

Where used: CE770 Exercise And Assign Overview
CE771 OptOn Fut ExerAssign Overview

6.189 exerStylTyp

Description This field indicates the exercise style of the option, which determines when the option can be exercised by the option holder.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| A | | American |
| E | | European |

Where used: CA752 Capital Adjustment Positions Overview
CB012 Account Statement
CB013 Account Statement - ECC
CB165 Eurex Fee Statement
CB167 Late Closing Fees
CB702 Cash Settled Contracts Overview
CB715 Average Pricing
CB730 Position Transfer Summary
CB741 KRX Position Information
CB750 Give-Up Trades Overview
CB751 Take-Up Trades Overview
CE710 Contract Expiration
CE735 Expired Series Information
CE750 Expiration Payment-vs-Payment Overview
CE770 Exercise And Assign Overview
CE771 OptOn Fut ExerAssign Overview

CE780 Exercise Abandon Daily Maintenance Overview
CI012 Account Statement
TA711 All Active/Inactive Series Report
TT750 Clearing Four Eye Principle

6.190 faceAmnt

Description This field contains the face amount, which is the nominal value of bonds that a member receives (positive amount) or has to deliver (negative amount). For shares it is the number of units.

Format numeric signed 12, 2

Where used: CE775 Notification/Allocation Information

6.191 fcmBuffer

Description This field contains the FCM (Futures Commission Merchant) Buffer value.

Format numeric 15, 2

Where used: CD045 LSOC Settlement Statement

6.192 fee

Description This field contains the fee fixed.

Format numeric 14, 4

Where used: CB315 Daily Clearing Fees - Repo
CB320 Daily Clearing Fees - EUREX and FSE
CB325 Daily Service Fees

6.193 feeAdjInd

Description This field indicates whether the fee adjustment is manually entered.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| Y | | Manually entered |
| N | | Origin |
| X | X | Manually entered |

Where used: CB165 Eurex Fee Statement
CB182 Monthly OTC CCP Fee Statement
CB185 Daily OTC CCP Fee Statement

6.194 feeAftGivSavReb

Description This field contains the fee after given savings/rebates.

Format numeric 15, 2

Where used: CB187 Monthly Rebates Overview

6.195 feeAftSavReb

Description This field contains the fee after savings/rebates.

Format numeric 15, 2

Where used: CB187 Monthly Rebates Overview

6.196 feeAmnt

Description This field contains the fee amount for the contract.

Format numeric signed 11, 2

Where used: CB167 Late Closing Fees

6.197 feeCalcTim

Description This field contains the time from when the positions of the previous day are subject to late closing fee. Currently, the value of this field is 13:30 (1:30 p.m.) CET.

Format TimeFormat

Where used: CB167 Late Closing Fees

6.198 feeCalcTimLG

Description This field indicates whether the fee is calculated before or after the fee calculation time.

Format alphanumeric 1

Where used: CB167 Late Closing Fees

6.199 feeCapAmnt

Description This field contains market maker rebate amount.

Format numeric 11, 2

Where used: CB169 LP Rebates

6.200 feeCshBalAmnt

Description This field contains the cash collateral balance as of the end of the day. It determines the credit balance for the cash service fee calculation.

| | |
|---|-----------------|
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Format numeric signed 13, 2

Where used: CD230 Monthly Interest Report
CD231 Daily Preliminary Interest Report

6.201 feeEuEnMmAmnt

Description This field contains the monthly rebate per product regarding Eurex Enlight

Format numeric 11, 2

Where used: CB169 LP Rebates

6.202 feeGrp

Description Name of the fee group.

Format alphanumeric 40

Where used: CB350 Monthly Fee Statement

6.203 feeIndCatAmnt

Description This field contains the sum of fee per fee category.

Format numeric signed 11, 2

Where used: CB192 Monthly Fee Statement
CB199 Eurex BTRF Monthly Fee Summary

6.204 feeIndCatTyp

Description This field contains the fee name.

Format alphanumeric 30

Where used: CB192 Monthly Fee Statement
 CB199 Eurex BTRF Monthly Fee Summary

6.205 feeIndTyp

Description This field contains the fee name.

Format alphanumeric 30

Where used: CB001 Product and Price Report
 CB165 Eurex Fee Statement
 CB167 Late Closing Fees
 CB169 LP Rebates
 CB179 Monthly Rebate Report
 CB187 Monthly Rebates Overview
 CB191 Monthly TES Late Entry Fine
 CB196 Daily Overall Fee Summary
 CB225 Daily Eurex Fines
 CB330 Daily Settlement Fees

6.206 feeNam

Description This field contains the cash service fee name.

Format alphanumeric 40

Where used: CD230 Monthly Interest Report
 CD231 Daily Preliminary Interest Report

6.207 feeOverl

Description This field contains the fee overall.

Format numeric 15, 2

Where used: CB187 Monthly Rebates Overview
CB189 Monthly Mistrade Fees

6.208 feePckMmAmnt

Description This field contains the monthly rebate per product regarding Package requirement.

Format numeric 11, 2

Where used: CB169 LP Rebates

6.209 feeRatPct

Description This field contains the rate (percentage) of the cash service fee.

Format numeric signed 8, 5

Where used: CD230 Monthly Interest Report
CD231 Daily Preliminary Interest Report

6.210 feeReb

Description This field contains the transaction fee per record, manual adjusted fee of rebate (incentives) or manually entered.

Format numeric 11, 2

Where used: CB182 Monthly OTC CCP Fee Statement
CB185 Daily OTC CCP Fee Statement

6.211 feeRfqMmAmnt

Description This field contains the monthly rebate per product regarding RFQ requirement.

Format numeric 11, 2

Where used: CB169 LP Rebates

6.212 feeRoIMmAmnt

Description This field contains the monthly rebate per product regarding the basis requirement.

Format numeric 11, 2

Where used: CB169 LP Rebates

6.213 feeSprdMmAmnt

Description This field contains the monthly rebate per product regarding Spread requirement.

Format numeric 11, 2

Where used: CB169 LP Rebates

6.214 feeStrMmAmnt

Description This field contains the Monthly rebate per product regarding Strategy Market Making.

Format numeric 11, 2

Where used: CB169 LP Rebates

6.215 feeStrsMmAmnt

| | |
|-------------|---|
| Description | This field contains the monthly rebate per product regarding Stress Presence. |
| Format | numeric 11, 2 |
| Where used: | CB169 LP Rebates |

6.216 feeSzMmAmnt

| | |
|-------------|--|
| Description | This field contains the monthly rebate per product regarding Size requirement. |
| Format | numeric 11, 2 |
| Where used: | CB169 LP Rebates |

6.217 feeTotal

| | |
|-------------|---|
| Description | Total fee per price basis. |
| Format | numeric 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 |

6.218 feeTypCodX

| | |
|-------------|--|
| Description | This field contains the Fee Type Text. |
| Format | alphanumeric 15 |

| | |
|---|-----------------|
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Where used: CB182 Monthly OTC CCP Fee Statement
CB185 Daily OTC CCP Fee Statement

6.219 feeTypNam

Description This field contains the fee type name.

Format alphanumeric 40

Where used: CB315 Daily Clearing Fees - Repo
CB320 Daily Clearing Fees - EUREX and FSE

6.220 feeVar

Description This field contains the fee variable.

Format numeric 14, 4

Where used: CB315 Daily Clearing Fees - Repo
CB320 Daily Clearing Fees - EUREX and FSE
CB325 Daily Service Fees

6.221 feeVol

Description Fixed clearing fee amount or capped variable clearing fee amount per XETR/XFRA trader.

Format numeric 31, 6

Where used: CB350 Monthly Fee Statement

6.222 finalExcessAmount

Description This field shows the final excess amount subject to penalty calculation. In case of USD = the maximum of excessSettlAmountVMCFAmount and excessTotSettlAmount. In case of currency GBP = actual (receiving) amount which is above the Daily Pay-out Settlement Limit. In case of no final excess amount show 0 (zero).

Format numeric signed 18, 2

Where used: CE058 OTC FX Pay-Out Penalty Report

6.223 finalPenaltyAmount

Description This field shows the final penalty amount in Clearing Currency.

Format numeric signed 18, 2

Where used: CE058 OTC FX Pay-Out Penalty Report

6.224 finSetlmtAmnt

Description This field contains the final settlement amount per option series/futures contract per account.

Format numeric signed 12, 2

Where used: CB702 Cash Settled Contracts Overview

6.225 finSetlmtPrc

Description This field contains the final settlement price of the contract after expiration of a series.

Format numeric 9, 5

| | |
|---|-----------------|
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Where used: CB702 Cash Settled Contracts Overview
CE750 Expiration Payment-vs-Payment Overview

6.226 finSetlmtTim

Description This field indicates the final settlement time at the expiration day.

Format TimeFormat

Where used: TA711 All Active/Inactive Series Report

6.227 firmTrdId

Description Members own reference ID for basket trades.

Format alphanumeric 20

Where used: CB012 Account Statement
CB013 Account Statement - ECC
CB715 Average Pricing
CB750 Give-Up Trades Overview
CB751 Take-Up Trades Overview
CI012 Account Statement

6.228 flexIdCod

Description This field contains the Flexible Contracts ID.

Format alphanumeric 12

Where used: CB165 Eurex Fee Statement

6.229 flxCntrSynProId

Description This field contains a synthetic product ID for flexible contracts. It is derived from regular product ID by configuring it according to the settlement type and exercise type.

Format alphanumeric 4

Where used:

- CA752 Capital Adjustment Positions Overview
- CB012 Account Statement
- CB013 Account Statement - ECC
- CB165 Eurex Fee Statement
- CB167 Late Closing Fees
- CB702 Cash Settled Contracts Overview
- CB715 Average Pricing
- CB730 Position Transfer Summary
- CB731 Settling Futures Positions Overview
- CB750 Give-Up Trades Overview
- CB751 Take-Up Trades Overview
- CE710 Contract Expiration
- CE735 Expired Series Information
- CE750 Expiration Payment-vs-Payment Overview
- CE770 Exercise And Assign Overview
- CE771 OptOn Fut ExerAssign Overview
- CE775 Notification/Allocation Information
- CE780 Exercise Abandon Daily Maintenance Overview
- CI012 Account Statement
- TA711 All Active/Inactive Series Report
- TT750 Clearing Four Eye Principle

6.230 flxCntrTrdAllwdFlg

Description This field indicates whether flexible contract trade is allowed for the product.

Format alphanumeric 1

Where used: TA711 All Active/Inactive Series Report

6.231 fourEyesApprAct

Description This field contains the Approval Action.

Format alphanumeric 50

Where used: TT750 Clearing Four Eye Principle

6.232 fourEyesIndictr

Description This field is a system generated field corresponding to every pending activity which is entered in the pending table.

Format alphanumeric 10

Where used: CA770 Account Maintenance
TT761 User Entitlement Changes
TT763 Participant Entitlement Changes
TT764 Four-eye Request Processing Entitlement

6.233 fourEyesResnForChang

Description This field indicates the reason for the change in the four-eye.

Format alphanumeric 100

Where used: TT764 Four-eye Request Processing Entitlement

6.234 fourEyesStatus

Description This field indicates the status of the four-eye.

Format alphanumeric 20

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| Pending | | Pending |
| Approve | | Approve |
| Reject | | Reject |
| Delete | | Delete |
| System Delete | | System Delete |

Where used: TT750 Clearing Four Eye Principle
 TT764 Four-eye Request Processing Entitlement

6.235 fulfilld

Description This field indicates fulfilment of market maker obligations. If fulfilled, it contains the type of obligation also.

Format alphanumeric 6

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------------------------|
| AMM | | Advanced Market Making |
| ADM | | Advanced Designated Market Making |
| BBB | | Basis Building Blocks Market Making |
| DMM | | Designated Market Making |
| RMM | | Regular Market Making |
| PBB | | Package Building Blocks Market Making |
| PMM | | Permanent Market Making |
| PML | | Permanent Market Making Long |
| PMS | | Permanent Market Making Short |
| FAILED | | Market Making Not Fulfilled |

Where used: CB187 Monthly Rebates Overview

6.236 fullRebVol

Description This field contains the fully rebated volume.

Format numeric 15

| | |
|---|-----------------|
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Where used: CB169 LP Rebates
CB179 Monthly Rebate Report
CB187 Monthly Rebates Overview

6.237 grpldCod

Description This field contains the Grouping ID of the customer.

Format alphanumeric 32

Where used: CB182 Monthly OTC CCP Fee Statement
CB185 Daily OTC CCP Fee Statement

6.238 guarTotBalAmnt

Description This field contains the total guarantee amount maintained by the member to cover for its margin requirements in the margin class currency.

Format numeric signed 9

Where used: CD042 Daily Settlement Statement

6.239 headSettlAcctType

Description This field contains the Headquarter Settlement Account.

Format alphanumeric 35

Where used: CB330 Daily Settlement Fees

6.240 indCallOrPut

Description This field contains the Call/Put Indicator.

Format alphanumeric 1

Where used: CE055 FX Settlement Limit Report

6.241 indivGrossShortAmntAUDinEUR

Description This field contains the individual Gross Short Amount in AUD converted into EUR

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

6.242 indivGrossShortAmntCHFInEUR

Description This field contains the individual Gross Short Amount in CHF converted into EUR

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

6.243 indivGrossShortAmntEURinEUR

Description This field contains the individual Gross Short Amount in EUR converted into EUR

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

6.244 indivGrossShortAmntGBPInEUR

Description This field contains the individual Gross Short Amount in GBP converted into EUR

| | |
|---|-----------------|
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Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

6.245 indivGrossShortAmntJPYinEUR

Description This field contains the individual Gross Short Amount in JPY converted into EUR

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

6.246 indivGrossShortAmntNZDinEUR

Description This field contains the individual Gross Short Amount in NZD converted into EUR

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

6.247 indivGrossShortAmntUSDinEUR

Description This field contains the individual Gross Short Amount in USD converted into EUR

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

6.248 indivGrossShortOverAllInEUR1

| | |
|-------------|--|
| Description | This field contains the Individual Gross Short overall amount one converted into EUR |
| Format | numeric 14, 2 |
| Where used: | CE055 FX Settlement Limit Report |

6.249 indivGrossShortOverAllInEUR2

| | |
|-------------|--|
| Description | This field contains the Individual Gross Short overall amount two converted into EUR |
| Format | numeric 14, 2 |
| Where used: | CE055 FX Settlement Limit Report |

6.250 indivLimitAmntAUDinEUR

| | |
|-------------|---|
| Description | This field contains the individual Limit Amount in AUD converted into EUR |
| Format | numeric 14, 2 |
| Where used: | CE055 FX Settlement Limit Report |

6.251 indivLimitAmntCHFinEUR

| | |
|-------------|---|
| Description | This field contains the individual Limit Amount in CHF converted into EUR |
| Format | numeric 14, 2 |
| Where used: | CE055 FX Settlement Limit Report |

6.252 indivLimitAmntEURinEUR

| | |
|-------------|---|
| Description | This field contains the individual Limit Amount in EUR converted into EUR |
| Format | numeric 14, 2 |
| Where used: | CE055 FX Settlement Limit Report |

6.253 indivLimitAmntGBPInEUR

| | |
|-------------|---|
| Description | This field contains the individual Limit Amount in GBP converted into EUR |
| Format | numeric 14, 2 |
| Where used: | CE055 FX Settlement Limit Report |

6.254 indivLimitAmntJPYinEUR

| | |
|-------------|---|
| Description | This field contains the individual Limit Amount in JPY converted into EUR |
| Format | numeric 14, 2 |
| Where used: | CE055 FX Settlement Limit Report |

6.255 indivLimitAmntNZDinEUR

| | |
|-------------|---|
| Description | This field contains the individual Limit Amount in NZD converted into EUR |
| Format | numeric 14, 2 |
| Where used: | CE055 FX Settlement Limit Report |

6.256 indivLimitAmntUSDinEUR

| | |
|-------------|---|
| Description | This field contains the individual Limit Amount in USD converted into EUR |
| Format | numeric 14, 2 |
| Where used: | CE055 FX Settlement Limit Report |

6.257 indivLimitOverAllinEUR1

| | |
|-------------|--|
| Description | This field contains the Individual Limit one overall amount converted into EUR |
| Format | numeric 14, 2 |
| Where used: | CE055 FX Settlement Limit Report |

6.258 indivLimitOverAllinEUR2

| | |
|-------------|--|
| Description | This field contains the Individual Limit two overall amount converted into EUR |
| Format | numeric 14, 2 |
| Where used: | CE055 FX Settlement Limit Report |

6.259 inflationFactor

| | |
|-------------|---|
| Description | 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

6.260 **initrPartSmbI**

Description This field indicates the participant of user who had initiated the entitlement setting changes.

Format alphanumeric 5

Where used: CA770 Account Maintenance
TT761 User Entitlement Changes
TT763 Participant Entitlement Changes
TT764 Four-eye Request Processing Entitlement

6.261 **initrUsrLgn**

Description This field indicates the user who has initiated the entitlement setting changes.

Format alphanumeric 11

Where used: CA770 Account Maintenance
TT761 User Entitlement Changes
TT763 Participant Entitlement Changes
TT764 Four-eye Request Processing Entitlement

6.262 **instrId**

Description This fields indicates the FX instruction id.

Format numeric 15

Where used: CE056 End of Day CLS Settlement Report
CI056 Preliminary CLS Settlement Report

6.263 instrTypSec

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

6.264 instSts

| | |
|-------------|---|
| Description | This field contains the instruction status. |
| Format | alphanumeric 1 |
| Where used: | CE051 FX Transactions & Instructions |

6.265 instSubTypCod

| | |
|-------------|--|
| Description | This field contains the Instrument subtype code. |
| Format | alphanumeric 6 |
| Where used: | CB165 Eurex Fee Statement |

6.266 instTypCod

| | |
|-------------|---|
| Description | This field contains the instrument type code. |
| Format | alphanumeric 3 |
| Where used: | CB225 Daily Eurex Fines CB315 Daily Clearing Fees - Repo |

6.267 intErnCshBalAmnt

Description This field contains the cash collateral balance as of the currency specific deadline. It determines the credit balance for the interest earned calculation.

Format numeric signed 13, 2

Where used: CD230 Monthly Interest Report
CD231 Daily Preliminary Interest Report

6.268 intErnNam

Description This field contains the name of the interest earned.

Format alphanumeric 40

Where used: CD230 Monthly Interest Report
CD231 Daily Preliminary Interest Report

6.269 intErnRatPct

Description This field contains the interest rate (percentage) on the cash collateral deposits.

Format numeric signed 21, 5

Where used: CD230 Monthly Interest Report
CD231 Daily Preliminary Interest Report

6.270 intrnITranId

Description This field contains the internal FX transaction ID.

Format alphanumeric 7

Where used: CE051 FX Transactions & Instructions

6.271 invcAmnt

Description This field contains the amount receivable (positive number) or payable (negative number).

Format numeric signed 16, 2

Where used: CE038 Deliverable Bonds
CE775 Notification/Allocation Information

6.272 invcNo

Description This field contains the Invoice Number.

Format alphanumeric 20

Where used: CB193 Monthly Connections and Services

6.273 ipsld

Description This field contains the inter product spread.

Format alphanumeric 4

Where used: CB165 Eurex Fee Statement
CB169 LP Rebates

6.274 isinCod

Description This field contains the International Security Identification Number (ISIN) of the product. On some reports it can alternatively contain the kind of collateral, eg. CASH, CLAIM AMNT or SECU.

| | |
|-------------|--|
| Format | alphanumeric 12 |
| Where used: | CB182 Monthly OTC CCP Fee Statement CB185 Daily OTC CCP Fee Statement CB225 Daily Eurex Fines CB315 Daily Clearing Fees - Repo CB320 Daily Clearing Fees - EUREX and FSE CB325 Daily Service Fees CB330 Daily Settlement Fees CD020 Collateral Movement/Coverage CD030 Security Expiration CD031 Daily Collateral Valuation CD037 Claim Amount Based Collaterals CD080 Monthly Collateral Movement CD100 Audit Trail Coll Transactions CE038 Deliverable Bonds CE775 Notification/Allocation Information CI720 Intraday Collateral Transaction Report CI731 Intraday Collateral Position Report TA711 All Active/Inactive Series Report |

6.275 itmAmntConfig

| | |
|-------------|--|
| Description | The field shows the In-the-Money amount configuration for a combination of product and account groups. |
| Format | numeric 6, 2 |
| Where used: | CE790 In-the-money Configuration |

6.276 itmAmntConfigbef

| | |
|-------------|---|
| Description | The field shows the previous In-the-Money amount configuration for a combination of product and account groups. |
| Format | numeric 6, 2 |
| Where used: | CE790 In-the-money Configuration |

6.277 itmLngAmnt

Description This field contains the in-the-money amount of the long position in the respective option series. The abandoned long positions are also included in calculating the in-the-money amount.

Format numeric signed 11, 2

Where used: CE710 Contract Expiration

6.278 itmShtAmnt

Description This field contains the in-the-money amount of the short positions. The abandoned short positions are also included in calculating the in-the-money amount.

Format numeric signed 11, 2

Where used: CE710 Contract Expiration

6.279 krxIdNo

Description This field contains a reference number agreed upon between the exchange participant and its KRX member

Format alphanumeric 9

Where used: CB741 KRX Position Information

6.280 krxMbrCod

Description This field contains the member name at KRX.

Format numeric 3

Where used: CB741 KRX Position Information

6.281 krxTrdStsCod

Description This field contains the processing state of a trade send to KRX.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| A | Accepted | |
| P | Pending | |
| R | Rejected | |

Where used: CB741 KRX Position Information

6.282 lastPrivUpdDat

Description This field indicates the date at which the entitlement settings for this privilege entry were last changed for the Participant/User.

Format DateFormat

Where used: TT760 User Entitlement Status
TT762 Participant Entitlement Status

6.283 lastQcUpdDat

Description This field indicates the date at which QC flag of the user was last updated.

Format DateFormat

Where used: TT760 User Entitlement Status

6.284 lastRolUpdDat

Description This field indicates the date at which the Role was assigned to the Participant/User.

Format DateFormat

Where used: TT760 User Entitlement Status
TT762 Participant Entitlement Status

6.285 legNo

Description This field indicates the leg number of the contract.

Format alphanumeric 7

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 1ST LEG | | 1st Leg |
| 2ND LEG | | 2nd Leg |

Where used: CB315 Daily Clearing Fees - Repo

6.286 legSegVal

Description This field contains the Legally Segregated value amount.

Format numeric 15, 2

Where used: CD045 LSOC Settlement Statement

6.287 lepoFlg

Description This field indicates whether the option series belongs to a Low Exercise Price Option (LEPO) series.

Format alphanumeric 1

Where used: TA711 All Active/Inactive Series Report

6.288 limitTypExcLimit

Description This field contains the Limit type of exceeded limit.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|-----------------------|
| A | | All Transactions |
| S | | Standard Orders |
| N | | No Market Data Impact |

Where used: CB197 Excessive System Usage Fee

6.289 limitUsageAmntAUDInEUR

Description This field contains the limit Usage Amount in AUD converted into EUR

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

6.290 limitUsageAmntCHFInEUR

Description This field contains the limit Usage Amount in CHF converted into EUR

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

6.291 limitUsageAmntEURInEUR

| | |
|-------------|--|
| Description | This field contains the limit Usage Amount in EUR converted into EUR |
| Format | numeric 14, 2 |
| Where used: | CE055 FX Settlement Limit Report |

6.292 limitUsageAmntGBPInEUR

| | |
|-------------|--|
| Description | This field contains the limit Usage Amount in GBP converted into EUR |
| Format | numeric 14, 2 |
| Where used: | CE055 FX Settlement Limit Report |

6.293 limitUsageAmntJPYInEUR

| | |
|-------------|--|
| Description | This field contains the limit Usage Amount in JPY converted into EUR |
| Format | numeric 14, 2 |
| Where used: | CE055 FX Settlement Limit Report |

6.294 limitUsageAmntNZDInEUR

| | |
|-------------|--|
| Description | This field contains the limit Usage Amount in NZD converted into EUR |
| Format | numeric 14, 2 |
| Where used: | CE055 FX Settlement Limit Report |

6.295 limitUsageAmntUSDInEUR

| | |
|-------------|--|
| Description | This field contains the limit Usage Amount in USD converted into EUR |
| Format | numeric 14, 2 |
| Where used: | CE055 FX Settlement Limit Report |

6.296 limitUsageOverAllInEUR1

| | |
|-------------|---|
| Description | This field contains the limit one Usage overall amount converted into EUR |
| Format | numeric 14, 2 |
| Where used: | CE055 FX Settlement Limit Report |

6.297 limitUsageOverAllInEUR2

| | |
|-------------|---|
| Description | This field contains the limit two Usage overall amount converted into EUR |
| Format | numeric 14, 2 |
| Where used: | CE055 FX Settlement Limit Report |

6.298 lineld

| | |
|-------------|--|
| Description | This field contains the Line Id. |
| Format | numeric 20 |
| Where used: | CB193 Monthly Connections and Services |

6.299 liqClsId

Description This field determines the liquidity class of the product.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 1 | | Liquidity Class 1 |
| 2 | | Liquidity Class 2 |
| 3 | | Liquidity Class 3 |
| X | | Not applicable |

Where used: CB169 LP Rebates
CB179 Monthly Rebate Report

6.300 IngShtInd

Description This field indicates whether the position is Long (L) or Short (S) or Net-equal ().

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| L | | Long |
| S | | Short |
| | | Net Equal |

Where used: CB702 Cash Settled Contracts Overview

6.301 IsocNetMgnSrpl

Description This field contains the surplus or shortfall on FCM master pool level.

Format numeric signed 15, 2

Where used: CD045 LSOC Settlement Statement

6.302 IsocType

Description This field indicates the LSOC calculation model. Currently, the only possible valid values are 'M' and 'S'.

Format alphanumeric 20

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| M | LSOCMaster | |
| S | LSOCSub | |

Where used: CD045 LSOC Settlement Statement

6.303 IstSetlmtPrc

Description This field contains the last settlement price.

Format numeric 9, 5

Where used: CE038 Deliverable Bonds
CE771 OptOn Fut ExerAssign Overview

6.304 IstSetlmtPrc_1

Description This field contains the last settlement price.

Format numeric 9, 5

Where used: CB012 Account Statement
CB013 Account Statement - ECC
CI012 Account Statement

6.305 maintOperation

Description The field describes the maintenance operation of the process.

Format alphanumeric 6

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| Add | | Add |
| Modify | | Modify |
| Delete | | Delete |

Where used: CA770 Account Maintenance
CE790 In-the-money Configuration
TT770 Password Change

6.306 matDatType

Description This field indicates the Maturity Date.

Format DateFormat

Where used: CB182 Monthly OTC CCP Fee Statement
CB185 Daily OTC CCP Fee Statement

6.307 matuDat

Description This field contains the maturity date of bond, after which the bond ceases to exist.

Format DateFormat

Where used: CE038 Deliverable Bonds

6.308 maxCollValSecuGrp

| | |
|-------------|--|
| Description | This field contains the maximum collateral deposits per security group (Limit) as stipulated by Eurex. |
| Format | numeric 12, 2 |
| Where used: | CD033 Collateral Composition |

6.309 mbrAccount

| | |
|-------------|---|
| Description | This field contains the member account. |
| Format | alphanumeric 32 |
| Where used: | CE054 End of Day FX Cashflow Forecast Against Limits Report CI054 Preliminary FX Cashflow Forecast Against Limits Report |

6.310 membClgldCod

| | |
|-------------|--|
| Description | This field indicates the general clearing member or direct clearing member or specific lender. |
| Format | alphanumeric 5 |
| Where used: | CA752 Capital Adjustment Positions Overview CA770 Account Maintenance CB012 Account Statement CB013 Account Statement - ECC CB165 Eurex Fee Statement CB167 Late Closing Fees CB169 LP Rebates CB179 Monthly Rebate Report CB182 Monthly OTC CCP Fee Statement CB185 Daily OTC CCP Fee Statement CB187 Monthly Rebates Overview CB189 Monthly Mistrade Fees CB191 Monthly TES Late Entry Fine CB192 Monthly Fee Statement CB193 Monthly Connections and Services |

CB196 Daily Overall Fee Summary
CB197 Excessive System Usage Fee
CB199 Eurex BTRF Monthly Fee Summary
CB225 Daily Eurex Fines
CB235 Daily Security Collateral Fee Statement
CB315 Daily Clearing Fees - Repo
CB320 Daily Clearing Fees - EUREX and FSE
CB325 Daily Service Fees
CB330 Daily Settlement Fees
CB350 Monthly Fee Statement
CB702 Cash Settled Contracts Overview
CB715 Average Pricing
CB730 Position Transfer Summary
CB731 Settling Futures Positions Overview
CB741 KRX Position Information
CB750 Give-Up Trades Overview
CB751 Take-Up Trades Overview
CB790 Premium Information
CB795 Variation Margin Information
CD010 Daily Cash Account CM
CD011 Daily Cash Account AH
CD012 Daily Cash Account NCM / RC
CD015 Detailed Account Statement
CD020 Collateral Movement/Coverage
CD030 Security Expiration
CD031 Daily Collateral Valuation
CD033 Collateral Composition
CD037 Claim Amount Based Collaterals
CD042 Daily Settlement Statement
CD044 Daily Client Collateral Allocation
CD045 LSOC Settlement Statement
CD080 Monthly Collateral Movement
CD100 Audit Trail Coll Transactions
CD230 Monthly Interest Report
CD231 Daily Preliminary Interest Report
CD709 Daily Cash Transactions - Manually Entered
CD710 Daily Cash Account CM
CD711 Daily Cash Account Holder
CD712 Daily Cash Account NCM / RC
CD715 Detailed Account Statement
CE051 FX Transactions & Instructions
CE054 End of Day FX Cashflow Forecast Against Limits Report
CE055 FX Settlement Limit Report
CE058 OTC FX Pay-Out Penalty Report
CE710 Contract Expiration
CE735 Expired Series Information
CE750 Expiration Payment-vs-Payment Overview
CE770 Exercise And Assign Overview

CE771 OptOn Fut ExerAssign Overview
CE775 Notification/Allocation Information
CE780 Exercise Abandon Daily Maintenance Overview
CE790 In-the-money Configuration
CI012 Account Statement
CI054 Preliminary FX Cashflow Forecast Against Limits Report
TT130 Risk Event Report
TT721 Member Capacity and Product Assignment Maintenance
TT726 Member Capacity and Product Assignment Status
TT750 Clearing Four Eye Principle

6.311 membClIdCodCpty

Description This field indicates the name of the clearing member who acts as the counterparty in transactions of give-up, take-up or position transfer.

Format alphanumeric 5

Where used: CB730 Position Transfer Summary

6.312 membClIdCodFrom

Description This field indicates the clearing member ID of the delivering member.

Format alphanumeric 5

Where used: CD033 Collateral Composition
CD042 Daily Settlement Statement

6.313 membClIdCodTo

Description This field indicates the clearing member ID of the receiving member.

Format alphanumeric 5

Where used: CD033 Collateral Composition

6.314 membCsdAct

| | |
|-------------|---|
| Description | This field contains the member's account at the central securities depository (CSD). |
| Format | alphanumeric 12 |
| Where used: | CD020 Collateral Movement/Coverage CD030 Security Expiration CD031 Daily Collateral Valuation CD037 Claim Amount Based Collaterals CD080 Monthly Collateral Movement CD100 Audit Trail Coll Transactions |

6.315 membExchIdCod

| | |
|-------------|--|
| Description | This field contains the exchange member. |
| Format | alphanumeric 5 |
| Where used: | CA752 Capital Adjustment Positions Overview CA770 Account Maintenance CB012 Account Statement CB013 Account Statement - ECC CB165 Eurex Fee Statement CB167 Late Closing Fees CB169 LP Rebates CB179 Monthly Rebate Report CB187 Monthly Rebates Overview CB189 Monthly Mistrade Fees CB191 Monthly TES Late Entry Fine CB192 Monthly Fee Statement CB193 Monthly Connections and Services CB196 Daily Overall Fee Summary CB197 Excessive System Usage Fee CB199 Eurex BTRF Monthly Fee Summary CB702 Cash Settled Contracts Overview CB715 Average Pricing CB730 Position Transfer Summary CB731 Settling Futures Positions Overview CB741 KRX Position Information CB750 Give-Up Trades Overview CB751 Take-Up Trades Overview CB790 Premium Information |

CB795 Variation Margin Information
 CD010 Daily Cash Account CM
 CD011 Daily Cash Account AH
 CD012 Daily Cash Account NCM / RC
 CD015 Detailed Account Statement
 CD031 Daily Collateral Valuation
 CD033 Collateral Composition
 CD037 Claim Amount Based Collaterals
 CD042 Daily Settlement Statement
 CD044 Daily Client Collateral Allocation
 CD230 Monthly Interest Report
 CD231 Daily Preliminary Interest Report
 CD709 Daily Cash Transactions - Manually Entered
 CD710 Daily Cash Account CM
 CD711 Daily Cash Account Holder
 CD712 Daily Cash Account NCM / RC
 CD715 Detailed Account Statement
 CE710 Contract Expiration
 CE735 Expired Series Information
 CE750 Expiration Payment-vs-Payment Overview
 CE770 Exercise And Assign Overview
 CE771 OptOn Fut ExerAssign Overview
 CE780 Exercise Abandon Daily Maintenance Overview
 CE790 In-the-money Configuration
 CI012 Account Statement
 TT130 Risk Event Report
 TT131 Risk Event Trader Report
 TT721 Member Capacity and Product Assignment Maintenance
 TT726 Member Capacity and Product Assignment Status
 TT750 Clearing Four Eye Principle
 TT770 Password Change

6.316 membExchIdCodAllc

| | |
|-------------|---|
| Description | This field contains the code of the exchange member for the allocated contracts. It indicates the name of the member institution, which is a legal entity (here in the context of the Exchange Member). |
| Format | alphanumeric 5 |
| Where used: | CE775 Notification/Allocation Information |

6.317 membExchIdCodCpty

| | |
|-------------|---|
| Description | This field indicates the name of the exchange member who acts as the counterparty in transactions of give-up, take-up or position Transfer. |
| Format | alphanumeric 5 |
| Where used: | CB730 Position Transfer Summary |

6.318 membExchIdCodFrom

| | |
|-------------|---|
| Description | This field indicates the member, which initiated the give-up or position transfer transaction. |
| Format | alphanumeric 5 |
| Where used: | CB751 Take-Up Trades Overview CD012 Daily Cash Account NCM / RC CD712 Daily Cash Account NCM / RC |

6.319 membExchIdCodNotif

| | |
|-------------|--|
| Description | This field contains the code of the exchange member for the notified contracts. It indicates the name of the member institution, which is a legal entity (here in the context of Exchange Member). |
| Format | alphanumeric 5 |
| Where used: | CE775 Notification/Allocation Information |

6.320 membExchIdCodObo

| | |
|-------------|--|
| Description | This field indicates the name of the institution in the context of acting on-behalf-of an exchange member. |
| Format | alphanumeric 5 |

Where used:

- CB012 Account Statement
- CB013 Account Statement - ECC
- CB702 Cash Settled Contracts Overview
- CB730 Position Transfer Summary
- CB750 Give-Up Trades Overview
- CB751 Take-Up Trades Overview
- CE780 Exercise Abandon Daily Maintenance Overview
- CI012 Account Statement
- TT750 Clearing Four Eye Principle

6.321 **membExchIdCodSec**

Description This field indicates the ID of the member, which performed the maintenance activity.

Format alphanumeric 5

Where used: TT721 Member Capacity and Product Assignment Maintenance

6.322 **membExchIdCodSecApp**

Description This field indicates the participant ID of the member, which approved the 4 EP request.

Format alphanumeric 5

Where used: TT721 Member Capacity and Product Assignment Maintenance

6.323 **membExchIdCodTo**

Description This field indicates the name of the member, which received the transaction related to give-up, take-up and position transfer

Format alphanumeric 5

Where used:

- CB750 Give-Up Trades Overview
- TT750 Clearing Four Eye Principle

6.324 membGrpIdCod

| | |
|-------------|---|
| Description | This field contains the group member ID |
| Format | alphanumeric 5 |
| Where used: | CB179 Monthly Rebate Report |

6.325 membId

| | |
|-------------|--|
| Description | This field contains the member ID. |
| Format | alphanumeric 5 |
| Where used: | CA752 Capital Adjustment Positions Overview CA770 Account Maintenance CB001 Product and Price Report CB012 Account Statement CB013 Account Statement - ECC CB165 Eurex Fee Statement CB167 Late Closing Fees CB169 LP Rebates CB179 Monthly Rebate Report CB182 Monthly OTC CCP Fee Statement CB185 Daily OTC CCP Fee Statement CB187 Monthly Rebates Overview CB189 Monthly Mistrade Fees CB191 Monthly TES Late Entry Fine CB192 Monthly Fee Statement CB193 Monthly Connections and Services CB196 Daily Overall Fee Summary CB197 Excessive System Usage Fee CB199 Eurex BTRF Monthly Fee Summary CB225 Daily Eurex Fines CB235 Daily Security Collateral Fee Statement CB315 Daily Clearing Fees - Repo CB320 Daily Clearing Fees - EUREX and FSE CB325 Daily Service Fees CB330 Daily Settlement Fees CB350 Monthly Fee Statement CB702 Cash Settled Contracts Overview CB715 Average Pricing |

CB730 Position Transfer Summary
CB731 Settling Futures Positions Overview
CB741 KRX Position Information
CB750 Give-Up Trades Overview
CB751 Take-Up Trades Overview
CB790 Premium Information
CB795 Variation Margin Information
CD010 Daily Cash Account CM
CD011 Daily Cash Account AH
CD012 Daily Cash Account NCM / RC
CD015 Detailed Account Statement
CD020 Collateral Movement/Coverage
CD030 Security Expiration
CD031 Daily Collateral Valuation
CD033 Collateral Composition
CD037 Claim Amount Based Collaterals
CD042 Daily Settlement Statement
CD044 Daily Client Collateral Allocation
CD045 LSOC Settlement Statement
CD080 Monthly Collateral Movement
CD100 Audit Trail Coll Transactions
CD230 Monthly Interest Report
CD231 Daily Preliminary Interest Report
CD709 Daily Cash Transactions - Manually Entered
CD710 Daily Cash Account CM
CD711 Daily Cash Account Holder
CD712 Daily Cash Account NCM / RC
CD715 Detailed Account Statement
CE038 Deliverable Bonds
CE051 FX Transactions & Instructions
CE054 End of Day FX Cashflow Forecast Against Limits Report
CE055 FX Settlement Limit Report
CE056 End of Day CLS Settlement Report
CE058 OTC FX Pay-Out Penalty Report
CE710 Contract Expiration
CE735 Expired Series Information
CE750 Expiration Payment-vs-Payment Overview
CE770 Exercise And Assign Overview
CE771 OptOn Fut ExerAssign Overview
CE775 Notification/Allocation Information
CE780 Exercise Abandon Daily Maintenance Overview
CE790 In-the-money Configuration
CI012 Account Statement
CI054 Preliminary FX Cashflow Forecast Against Limits Report
CI056 Preliminary CLS Settlement Report
CI720 Intraday Collateral Transaction Report
CI731 Intraday Collateral Position Report
TA711 All Active/Inactive Series Report

TT130 Risk Event Report
TT131 Risk Event Trader Report
TT721 Member Capacity and Product Assignment Maintenance
TT726 Member Capacity and Product Assignment Status
TT750 Clearing Four Eye Principle
TT760 User Entitlement Status
TT761 User Entitlement Changes
TT762 Participant Entitlement Status
TT763 Participant Entitlement Changes
TT764 Four-eye Request Processing Entitlement
TT770 Password Change

6.326 membLgINam

Description This field contains the legal name of the member.

Format alphanumeric 40

Where used:

- CA752 Capital Adjustment Positions Overview
- CA770 Account Maintenance
- CB001 Product and Price Report
- CB012 Account Statement
- CB013 Account Statement - ECC
- CB165 Eurex Fee Statement
- CB167 Late Closing Fees
- CB169 LP Rebates
- CB179 Monthly Rebate Report
- CB182 Monthly OTC CCP Fee Statement
- CB185 Daily OTC CCP Fee Statement
- CB187 Monthly Rebates Overview
- CB189 Monthly Mistrade Fees
- CB191 Monthly TES Late Entry Fine
- CB192 Monthly Fee Statement
- CB193 Monthly Connections and Services
- CB196 Daily Overall Fee Summary
- CB197 Excessive System Usage Fee
- CB199 Eurex BTRF Monthly Fee Summary
- CB225 Daily Eurex Fines
- CB235 Daily Security Collateral Fee Statement
- CB315 Daily Clearing Fees - Repo
- CB320 Daily Clearing Fees - EUREX and FSE
- CB325 Daily Service Fees
- CB330 Daily Settlement Fees
- CB350 Monthly Fee Statement
- CB702 Cash Settled Contracts Overview

CB715 Average Pricing
CB730 Position Transfer Summary
CB731 Settling Futures Positions Overview
CB741 KRX Position Information
CB750 Give-Up Trades Overview
CB751 Take-Up Trades Overview
CB790 Premium Information
CB795 Variation Margin Information
CD010 Daily Cash Account CM
CD011 Daily Cash Account AH
CD012 Daily Cash Account NCM / RC
CD015 Detailed Account Statement
CD020 Collateral Movement/Coverage
CD030 Security Expiration
CD031 Daily Collateral Valuation
CD033 Collateral Composition
CD037 Claim Amount Based Collaterals
CD042 Daily Settlement Statement
CD044 Daily Client Collateral Allocation
CD045 LSOC Settlement Statement
CD080 Monthly Collateral Movement
CD100 Audit Trail Coll Transactions
CD230 Monthly Interest Report
CD231 Daily Preliminary Interest Report
CD709 Daily Cash Transactions - Manually Entered
CD710 Daily Cash Account CM
CD711 Daily Cash Account Holder
CD712 Daily Cash Account NCM / RC
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CE038 Deliverable Bonds
CE051 FX Transactions & Instructions
CE054 End of Day FX Cashflow Forecast Against Limits Report
CE055 FX Settlement Limit Report
CE056 End of Day CLS Settlement Report
CE058 OTC FX Pay-Out Penalty Report
CE710 Contract Expiration
CE735 Expired Series Information
CE750 Expiration Payment-vs-Payment Overview
CE770 Exercise And Assign Overview
CE771 OptOn Fut ExerAssign Overview
CE775 Notification/Allocation Information
CE780 Exercise Abandon Daily Maintenance Overview
CE790 In-the-money Configuration
CI012 Account Statement
CI054 Preliminary FX Cashflow Forecast Against Limits Report
CI056 Preliminary CLS Settlement Report
CI720 Intraday Collateral Transaction Report
CI731 Intraday Collateral Position Report

TA711 All Active/Inactive Series Report
 TT130 Risk Event Report
 TT131 Risk Event Trader Report
 TT721 Member Capacity and Product Assignment Maintenance
 TT726 Member Capacity and Product Assignment Status
 TT750 Clearing Four Eye Principle
 TT760 User Entitlement Status
 TT761 User Entitlement Changes
 TT762 Participant Entitlement Status
 TT763 Participant Entitlement Changes
 TT764 Four-eye Request Processing Entitlement
 TT770 Password Change

6.327 membPropCtpyldCod

Description This field contains the ID of the proposed counterparty for the flexible contract transaction.

Format alphanumeric 5

Where used: CB182 Monthly OTC CCP Fee Statement
 CB185 Daily OTC CCP Fee Statement

6.328 membSlowRlseInd

Description This field indicates the manual member slowdown action.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| D | | Slowed down |

Where used: TT130 Risk Event Report
 TT131 Risk Event Trader Report

6.329 membStopRlseInd

Description This field indicates the stop button action.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| S | Stopped | |
| R | Released | |

Where used: TT130 Risk Event Report
 TT131 Risk Event Trader Report

6.330 mgnCollAllocAcct

Description This field contains the margin collateral allocated to the account.

Format numeric 14, 2

Where used: CD044 Daily Client Collateral Allocation

6.331 mgnCollAllocDC

Description This field contains the margin collateral allocated to the clearing member's direct clients.

Format numeric 14, 2

Where used: CD044 Daily Client Collateral Allocation

6.332 mgnCollAllocIC

Description This field contains the margin collateral allocated to the clearing member's indirect clients.

Format numeric 14, 2

Where used: CD044 Daily Client Collateral Allocation

6.333 mgnReqAmntClgCcyDC

Description This field contains the margin requirement for the clearing member's direct clients, in clearing currency of the pool.

Format numeric 14, 2

Where used: CD044 Daily Client Collateral Allocation

6.334 mgnReqAmntClgCcyIC

Description This field contains the margin requirement for the clearing member's indirect clients, in clearing currency of the pool.

Format numeric 14, 2

Where used: CD044 Daily Client Collateral Allocation

6.335 mgnReqrAmnt

Description This field contains the margin requirement of a clearing member in clearing member currency.

Format numeric signed 13, 2

Where used: CD033 Collateral Composition
CD042 Daily Settlement Statement

6.336 mgnStyle

Description This field indicates the margin style applicable for the product.

Format alphanumeric 1

Where used: TA711 All Active/Inactive Series Report

6.337 mkrTkrCod

Description This field contains the Make /Taker-Flag.

Format alphanumeric 1

Where used: CB165 Eurex Fee Statement

6.338 mkToMktTick

Description This field contains the mark-to-market tick, which is the number of minimal price movements between trading price of the position and the day's settlement price. It is used in evaluating variation margin for the day.

Format numeric signed 7, 2

Where used: CB012 Account Statement
CB013 Account Statement - ECC
CB702 Cash Settled Contracts Overview
CI012 Account Statement

6.339 mktSmbI

Description This field indicates to which market within the clearing house the entitlement related data for the participant/ user belong to.

Format alphanumeric 10

Where used: TT760 User Entitlement Status
TT761 User Entitlement Changes
TT762 Participant Entitlement Status
TT763 Participant Entitlement Changes
TT764 Four-eye Request Processing Entitlement

6.340 mmold

Description This flag shows if M2M Liquidity Provider obligation was fulfilled.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| Y | | Yes |
| N | | No |

Where used: CB169 LP Rebates

6.341 modelTyp

Description Model type

Format alphanumeric 2

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|-----------------------|---------------------|
| NP | Standard pricing | |
| HT | High Turnover pricing | |
| GO | Gold pack | |
| SI | Silver pack | |
| BR | Bronze pack | |

Where used: CB182 Monthly OTC CCP Fee Statement

6.342 mstrPoolId

Description This field shows the FCM master pool ID.

Format alphanumeric 15

Where used: CD045 LSOC Settlement Statement

6.343 mtnMbr

Description This field contains the maintenance member ID.

Format alphanumeric 5

Where used: TT130 Risk Event Report
TT131 Risk Event Trader Report

6.344 netAmount

Description For the EoD report, this field contains the amount per instruction Id and currency. For the intraday report, this field contains the aggregated amount per currency.

Format numeric signed 18, 2

Where used: CE056 End of Day CLS Settlement Report
CI056 Preliminary CLS Settlement Report

6.345 netDivAmnt

Description This field shows the net dividend amount in ISIN / settlement currency.

Format numeric 31, 6

Where used: CB225 Daily Eurex Fines

6.346 netDivAmntCur

Description This field shows the currency of Net dividend Amount.

Format alphanumeric 3

Where used: CB225 Daily Eurex Fines

6.347 netFeeAmnt

| | |
|-------------|--|
| Description | This field contains the net fee payable by the member. |
| Format | numeric signed 9, 2 |
| Where used: | CB179 Monthly Rebate Report |

6.348 netPosId

| | |
|-------------|--|
| Description | 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 |

6.349 netQty

| | |
|-------------|---|
| Description | This field contains the number of contracts to be settled per delivery. It is the number of contracts to be delivered (negative) or received (positive). |
| Format | numeric signed 8 |
| Where used: | CB012 Account Statement CB013 Account Statement - ECC CB702 Cash Settled Contracts Overview CB741 KRX Position Information CE775 Notification/Allocation Information CI012 Account Statement |

6.350 nettingRun

| | |
|-------------|--|
| Description | This field indicates the FX netting run. |
|-------------|--|

Format alphanumeric 5

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------------------------|
| NTPFX | | Night time FX processing |
| PREFX | | Preliminary FX run |
| IFXI | | Immediate FX instruction |
| EXCLR | | Non-standard night time FX processing |

Where used: CE056 End of Day CLS Settlement Report
 CI056 Preliminary CLS Settlement Report

6.351 netZerCstQty

Description This field contains the net zero cost quantity, which is the number of all charge-free late position closing transactions for a product.

Format numeric signed 9

Where used: CB167 Late Closing Fees

6.352 nextExpDat

Description This field contains the next FX upcoming expiration day (labeled "S-2")

Format numeric 10

Where used: CE055 FX Settlement Limit Report

6.353 nextStlmDat

Description This field contains the next upcoming FX settlement day (labeled "S")

Format numeric 10

Where used: CE055 FX Settlement Limit Report

6.354 noDaysLt

Description 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

6.355 nomQty

Description This field contains (accumulated) nominal amount of the executed order.

Format numeric signed 15, 2

Where used: CB315 Daily Clearing Fees - Repo
CB320 Daily Clearing Fees - EUREX and FSE

6.356 noOfCntrcts

Description This field contains the Number of Contracts

Format numeric 9

Where used: CE055 FX Settlement Limit Report

6.357 notCurrTypCod

Description This field indicates the notional currency. The currency code is based on the ISO standard.

Format alphanumeric 3

Where used: CB165 Eurex Fee Statement

6.358 notifNo

Description This field contains the number of a Notification of Fees.

Format alphanumeric 16

Where used: CB189 Monthly Mistrade Fees

6.359 notifOvrw

Description This field contains the number for the Notification of Fees Overview.

Format numeric 10

Where used: CB189 Monthly Mistrade Fees

6.360 notQty

Description This field contains the notional quantity.

Format numeric signed 18, 6

Where used: CB165 Eurex Fee Statement

6.361 novDat

Description This field indicates the Novation Date.

Format DateFormat

| | |
|---|-----------------|
| Eurex | |
| Eurex Clearing XML Reports – Reference Manual | Version V 8.1.0 |
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Where used: CB182 Monthly OTC CCP Fee Statement
CB185 Daily OTC CCP Fee Statement

6.362 numOfBdDaysLtScs

Description This field shows the number of business days late for C7 SCS.

Format numeric 9

Where used: CB225 Daily Eurex Fines

6.363 numOfCdDaysLtScs

Description This field shows the number of calendar days late for C7 SCS.

Format numeric 9

Where used: CB225 Daily Eurex Fines

6.364 numOfDaysLt

Description This field indicates for late delivery fines (LDF) how many days the trade is late, for interest of delay (IoD) the number of days of interest calculation.

Format numeric 9

Where used: CB225 Daily Eurex Fines

6.365 numOfDaysLtTot

Description This field contains total number of days late. Filled for Eurex fines transactions.

Format numeric 9

| | |
|---|-----------------|
| Eurex | |
| Eurex Clearing XML Reports – Reference Manual | Version V 8.1.0 |
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Where used: CB225 Daily Eurex Fines

6.366 numOfTrans

Description This field contains the Number of transactions.

Format numeric 15

Where used: CB197 Excessive System Usage Fee

6.367 numOfTransExcTransLim

Description This field contains the Number of transactions which exceed the transaction limit.

Format numeric 15

Where used: CB197 Excessive System Usage Fee

6.368 offset

Description This field contains the offset in business days between the current date and the settlement date.

Format numeric 5

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report
CI054 Preliminary FX Cashflow Forecast Against Limits Report

6.369 onBhalfPartSmbI

Description This field indicates the participant of the user for whom the maintenance request was initiated on behalf of

| | |
|---|-----------------|
| Eurex | |
| Eurex Clearing XML Reports – Reference Manual | Version V 8.1.0 |
| | 21.10.2021 |
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Format alphanumeric 5

Where used: TT761 User Entitlement Changes
TT764 Four-eye Request Processing Entitlement

6.370 onBhalfUsrLgn

Description This field indicates the user for whom the maintenance request was initiated on behalf of

Format alphanumeric 11

Where used: TT761 User Entitlement Changes
TT764 Four-eye Request Processing Entitlement

6.371 opnClsCod

Description This field contains the open close flag, which indicates whether the transaction is placed to open a new position or to close an existing position or to rollover an existing position.

Format alphanumeric 1

Where used: CB012 Account Statement
CB013 Account Statement - ECC
CB165 Eurex Fee Statement
CB750 Give-Up Trades Overview
CB751 Take-Up Trades Overview
CI012 Account Statement

6.372 ordNoT7

Description This field shows the order number created by T7.

Format alphanumeric 20

Where used: CB320 Daily Clearing Fees - EUREX and FSE

6.373 ordOriginFirm

Description This field contains external cooperation partner ID used in selected cooperation links such as with KRX.

Format alphanumeric 7

Where used: CB012 Account Statement
 CB013 Account Statement - ECC
 CB750 Give-Up Trades Overview
 CB751 Take-Up Trades Overview
 CI012 Account Statement

6.374 ordrDelFlg

Description This field contains the risk limit order delete flag. It indicates, whether on-exchange orders must be deleted in case of a limit breach.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|--|
| Y | | Delete orders after the limit breach. |
| N | | Do not delete orders after the limit breach. |

Where used: TT130 Risk Event Report
 TT131 Risk Event Trader Report

6.375 ordNoX

Description This field indicates the order identification number assigned to an order by the exchange.

Format alphanumeric 36

Where used: CB165 Eurex Fee Statement

6.376 ordrTypCod

Description This field contains the order type code.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|-----------------------|
| 1 | ORV | |
| 2 | CRV | |
| A | BAQ | Block Auction Quote |
| B | BAS | Basis Trade |
| C | MCM | |
| D | LCM | |
| E | TES | EBI Trade |
| F | EFP | |
| L | LIM | Limit Order |
| M | MKT | Market Order |
| N | TES | EFP-Index Trade |
| O | TES | Block Trade |
| P | TES | EFP-Fin Trade |
| Q | QUO | Quote |
| S | STP | Stop Order |
| V | TES | Vola Trade |
| W | TES | EFS Trade |
| X | STN | STORNO |
| Z | BAR | Block Auction Request |

Where used: CB165 Eurex Fee Statement
CB189 Monthly Mistrade Fees

6.377 origCIOrdId

Description This field contains the original unique participant defined order request identifier from the trading venue.

6.380 origOrderCategory

Description This field contains the original order category, shows if the trade in the trading venue is the result of an order or a quote.

Format alphanumeric 5

Where used: CB012 Account Statement
CB013 Account Statement - ECC
CI012 Account Statement

6.381 origOrderType

Description This field contains the original type of order, shows if the trade in the trading venue is the result of a limit or market order.

Format alphanumeric 2

Where used: CB012 Account Statement
CB013 Account Statement - ECC
CI012 Account Statement

6.382 origOrdrNoX

Description This field indicates the original order number, which is assigned by the exchange where the trade is originated.

Format alphanumeric 36

Where used: CB165 Eurex Fee Statement

6.383 origRpdOrdrNo

Description This field indicates the original reported order number, which is assigned by the exchange where the trade is originated.

Format numeric 20

Where used: CB012 Account Statement
 CB013 Account Statement - ECC
 CB750 Give-Up Trades Overview
 CB751 Take-Up Trades Overview
 CI012 Account Statement

6.384 origStrategyLinkId

Description This field contains the original reported identifier that links all trades resulting from a match step of a strategy order in the trading venue.

Format alphanumeric 15

Where used: CB012 Account Statement
 CB013 Account Statement - ECC
 CB750 Give-Up Trades Overview
 CB751 Take-Up Trades Overview
 CI012 Account Statement

6.385 origStratInstrTyp

Description This field contains the original reported strategy instrument type in the trading venue.

Format alphanumeric 5

Where used: CB012 Account Statement
 CB013 Account Statement - ECC
 CI012 Account Statement

6.386 origTotNumTrdRpts

Description This field contains the original reported number of leg executions of the original strategy order in the trading venue.

Format alphanumeric 6

Where used: CB012 Account Statement
 CB013 Account Statement - ECC
 CI012 Account Statement

6.387 origTradeld

Description This field contains the original reported trade item identifier from the trading venue.

Format alphanumeric 12

Where used: CB012 Account Statement
 CB013 Account Statement - ECC
 CI012 Account Statement

6.388 origTrdDat

Description This field contains the original trade date, when the trade was executed.

Format DateFormat

Where used: CB012 Account Statement
 CB013 Account Statement - ECC
 CI012 Account Statement

6.389 origTrdDatCet

Description This field contains the original trade date in local time, when the trade was executed.

Format DateFormat

Where used: CB012 Account Statement
 CB013 Account Statement - ECC
 CI012 Account Statement

6.390 origTrdMatchId

| | |
|-------------|---|
| Description | This field contains the trade match ID received from the trading location. |
| Format | alphanumeric 9 |
| Where used: | CB012 Account Statement CB013 Account Statement - ECC CI012 Account Statement |

6.391 origTrdPrc

| | |
|-------------|---|
| Description | This field shows the original trade price entered during the position transfer. |
| Format | numeric signed 8, 5 |
| Where used: | CB730 Position Transfer Summary |

6.392 origTrdTim

| | |
|-------------|---|
| Description | This field contains the original trade time, when the trade was performed. |
| Format | TimeFormat |
| Where used: | CB012 Account Statement CB013 Account Statement - ECC CI012 Account Statement |

6.393 origTrdTimCet

| | |
|-------------|--|
| Description | This field contains the original trade time in local time, when the trade was performed. |
| Format | TimeFormat |

Where used: CB012 Account Statement
 CB013 Account Statement - ECC
 CI012 Account Statement

6.394 origTrnDat

Description This field indicates the original transaction date. In the context of historical trade transfer, it indicates the date on which the trade was executed.

Format DateFormat

Where used: CB165 Eurex Fee Statement

6.395 origTrnId

Description This field indicates the original trade ID, which is assigned by the exchange where the trade originated.

Format alphanumeric 9

Where used: CB189 Monthly Mistrade Fees

6.396 origTrnTim

Description This field contains the original time, when the transaction was performed.

Format TimeFormat

Where used: CB165 Eurex Fee Statement

6.397 otcTrdGrp

Description This field contains the first OTC trade group.

Format alphanumeric 10

Where used: CB182 Monthly OTC CCP Fee Statement
CB185 Daily OTC CCP Fee Statement

6.398 ovrUndrCovAmnt

Description This field contains the difference between the cover value and the margin requirement. A negative amount means cover deficits.

Format numeric signed 12, 2

Where used: CD042 Daily Settlement Statement

6.399 ovrUndrCovAmntClgCurr

Description This field contains a cover surplus or shortage adjusted by the exchange rate to convert in clearing member currency.

Format numeric signed 13, 2

Where used: CD042 Daily Settlement Statement

6.400 owner

Description This field indicates the owner of the collateral pool.

Format alphanumeric 5

Where used: CD020 Collateral Movement/Coverage
 CD030 Security Expiration
 CD080 Monthly Collateral Movement
 CD100 Audit Trail Coll Transactions
 CD709 Daily Cash Transactions - Manually Entered

6.401 ownrshpIndicttr

Description This field contains additional information in case the account name represents an account group (ALL, Client, House).

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|--|
| O | | Entitlement Level applies for all accounts for which participant is account owner. |
| I | | Entitlement Level applies for all accounts for which participant is account owner or sponsor |

Where used: TT760 User Entitlement Status
 TT761 User Entitlement Changes
 TT762 Participant Entitlement Status
 TT763 Participant Entitlement Changes
 TT764 Four-eye Request Processing Entitlement

6.402 packageld

Description Unique Basket ID for basket trades or positions.

Format numeric 20

Where used: CA752 Capital Adjustment Positions Overview
 CB012 Account Statement
 CB013 Account Statement - ECC
 CB165 Eurex Fee Statement
 CB167 Late Closing Fees
 CB199 Eurex BTRF Monthly Fee Summary
 CB702 Cash Settled Contracts Overview
 CB715 Average Pricing
 CB730 Position Transfer Summary

CB731 Settling Futures Positions Overview
CB750 Give-Up Trades Overview
CB751 Take-Up Trades Overview
CE710 Contract Expiration
CE735 Expired Series Information
CE770 Exercise And Assign Overview
CE771 OptOn Fut ExerAssign Overview
CE775 Notification/Allocation Information
CE780 Exercise Abandon Daily Maintenance Overview
CI012 Account Statement
TT750 Clearing Four Eye Principle

6.403 ParentTransactionId

| | |
|-------------|---|
| Description | This field contains the C7 transaction identification of the parent transaction. |
| Format | alphanumeric 19 |
| Where used: | CB012 Account Statement CB013 Account Statement - ECC CI012 Account Statement |

6.404 ParentTransactionIdSuffix

| | |
|-------------|---|
| Description | This field contains the Suffix of the C7 parent transaction identification. |
| Format | numeric 10 |
| Where used: | CB012 Account Statement CB013 Account Statement - ECC CI012 Account Statement |

6.405 parRole

| | |
|-------------|-----------------------------|
| Description | Indicates the acting party. |
| Format | alphanumeric 1 |

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---|
| 1 | | Give-up Trading Firm |
| 2 | | Give-up Clearing Firm |
| 3 | | Take-up Trading Firm |
| 4 | | Take-up Clearing Firm |
| 5 | | Position Transfer from Exchange participant |
| 6 | | Position Transfer from Clearing participant |
| 7 | | Position Transfer to Exchange participant |
| 8 | | Position Transfer to Clearing participant |
| 9 | | Eurex |

Where used: CB730 Position Transfer Summary
 CB750 Give-Up Trades Overview
 CB751 Take-Up Trades Overview

6.406 participant

Description This field indicates the name of the participant, which is a legal entity.

Format alphanumeric 5

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report
 CE056 End of Day CLS Settlement Report
 CI054 Preliminary FX Cashflow Forecast Against Limits Report
 CI056 Preliminary CLS Settlement Report

6.407 partIdCod

Description This field contains the user ID of a member.

Format alphanumeric 6

Where used: CB012 Account Statement
 CB013 Account Statement - ECC
 CB165 Eurex Fee Statement
 CB179 Monthly Rebate Report
 CB191 Monthly TES Late Entry Fine

CB730 Position Transfer Summary
 CB750 Give-Up Trades Overview
 CB751 Take-Up Trades Overview
 CD100 Audit Trail Coll Transactions
 CE790 In-the-money Configuration
 CI012 Account Statement
 TT131 Risk Event Trader Report
 TT770 Password Change

6.408 partIdCodObo

| | |
|-------------|--|
| Description | This field contains the participant ID code on-behalf, which is the subgroup code of the trader for whom the quote/order was made/modified. |
| Format | alphanumeric 6 |
| Where used: | CB012 Account Statement CB013 Account Statement - ECC CB730 Position Transfer Summary CB750 Give-Up Trades Overview CB751 Take-Up Trades Overview CE780 Exercise Abandon Daily Maintenance Overview CI012 Account Statement TT750 Clearing Four Eye Principle |

6.409 partIdCodSec

| | |
|-------------|---|
| Description | This field contains the participant ID, who performed the maintenance activity. |
| Format | alphanumeric 6 |
| Where used: | TT721 Member Capacity and Product Assignment Maintenance |

6.410 partIDSodSECAApp

| | |
|-------------|---|
| Description | This field indicates the User ID , which approved the 4 EP request. |
|-------------|---|

| | |
|---|-----------------|
| Eurex | |
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Format alphanumeric 6

Where used: TT721 Member Capacity and Product Assignment Maintenance

6.411 **partLastModDat**

Description This field indicates the date at which last update was made on a Participant

Format DateFormat

Where used: TT762 Participant Entitlement Status

6.412 **partLngName**

Description This field indicates long name of the participant.

Format alphanumeric 40

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report
CE056 End of Day CLS Settlement Report
CI054 Preliminary FX Cashflow Forecast Against Limits Report
CI056 Preliminary CLS Settlement Report

6.413 **partResnForChang**

Description This field indicates the reason for the change in the Entitlement Settings of the Participant.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---|
| 1 | | Participant Role Assignment Maintenance |
| 2 | | Max Rights Maintenance |
| 3 | | Change in Participant Status |
| 4 | | Change in Account Status |
| 5 | | Default Role Change |

Where used: TT763 Participant Entitlement Changes

6.414 partSmbI

Description This field identifies the Participant for which entitlement settings get changed or current entitlement settings are report.

Format alphanumeric 5

Where used: TT760 User Entitlement Status
 TT761 User Entitlement Changes
 TT762 Participant Entitlement Status
 TT763 Participant Entitlement Changes
 TT764 Four-eye Request Processing Entitlement

6.415 payInLimBreachAmnt

Description The amount which the CM is in breach on the Pay-In side. It has to be reported for all offset values 1 to 30.

Format numeric signed 18, 2

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report
 CI054 Preliminary FX Cashflow Forecast Against Limits Report

6.416 payOutLimBreachAmnt

Description The amount which the CM is in breach on the Pay-Out side.

Format numeric signed 18, 2

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report
CI054 Preliminary FX Cashflow Forecast Against Limits Report

6.417 pckReqId

Description This flag shows if Package Requirement was fulfilled.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| Y | | Yes |
| N | | No |
| X | | Not applicable |

Where used: CB169 LP Rebates

6.418 penaltyAmount

Description This field contains the calculated penalty amount.

Format numeric signed 18, 2

Where used: CE058 OTC FX Pay-Out Penalty Report

6.419 penaltyCap

Description This field shows the penalty cap in Clearing Currency.

Format numeric 18

Where used: CE058 OTC FX Pay-Out Penalty Report

6.420 penaltyFloor

Description This field shows the penalty floor in Clearing Currency.

Format numeric 18

Where used: CE058 OTC FX Pay-Out Penalty Report

6.421 penaltyRate

Description This field contains the penalty rate.

Format numeric 9, 5

Where used: CE058 OTC FX Pay-Out Penalty Report

6.422 pendingAmnt

Description This field contains the pending amount.

Format numeric signed 14, 2

Where used: CE051 FX Transactions & Instructions

6.423 poolCcy

Description This field contains the collateral pool currency.

Format alphanumeric 3

Where used: CI720 Intraday Collateral Transaction Report
CI731 Intraday Collateral Position Report

6.424 poolDefltSrplShfl

Description This field contains the amount of surplus/shortfall of the pool.

Format numeric signed 13, 2

Where used: CD042 Daily Settlement Statement

6.425 poolDefltUsedSrplShfl

Description This field contains the amount of used surplus/shortfall of the pool.

Format numeric signed 13, 2

Where used: CD042 Daily Settlement Statement

6.426 poolFactor

Description 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

6.427 poolId

Description This field contains the unique identification of a collateral pool.

Format alphanumeric 15

Where used:

- CA770 Account Maintenance
- CB235 Daily Security Collateral Fee Statement
- CD010 Daily Cash Account CM
- CD012 Daily Cash Account NCM / RC
- CD015 Detailed Account Statement
- CD020 Collateral Movement/Coverage
- CD030 Security Expiration
- CD031 Daily Collateral Valuation
- CD033 Collateral Composition
- CD037 Claim Amount Based Collaterals
- CD042 Daily Settlement Statement
- CD044 Daily Client Collateral Allocation
- CD045 LSOC Settlement Statement
- CD080 Monthly Collateral Movement
- CD100 Audit Trail Coll Transactions
- CD230 Monthly Interest Report
- CD231 Daily Preliminary Interest Report
- CE056 End of Day CLS Settlement Report
- CI056 Preliminary CLS Settlement Report
- CI720 Intraday Collateral Transaction Report
- CI731 Intraday Collateral Position Report

6.428 poolld7

Description Poolld

Format alphanumeric 60

Where used:

- CD709 Daily Cash Transactions - Manually Entered
- CD710 Daily Cash Account CM
- CD712 Daily Cash Account NCM / RC
- CD715 Detailed Account Statement

6.429 poolOwner

Description This field contains the name of the member that is the owner of a particular collateral pool.

Format alphanumeric 5

Where used: CD015 Detailed Account Statement
CD033 Collateral Composition
CD042 Daily Settlement Statement
CD230 Monthly Interest Report
CD231 Daily Preliminary Interest Report
CD715 Detailed Account Statement
CI720 Intraday Collateral Transaction Report
CI731 Intraday Collateral Position Report

6.430 poolSponsor

Description This field contains the name of the member who is the sponsor of a particular collateral pool.

Format alphanumeric 5

Where used: CI720 Intraday Collateral Transaction Report
CI731 Intraday Collateral Position Report

6.431 poolSrpIshfl

Description This field contains the amount of surplus/shortfall of the pool.

Format numeric signed 13, 2

Where used: CD042 Daily Settlement Statement

6.432 poolType

Description This field contains the type of collateral pool. Types can be Default, Omnibus or Segregated.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| D | Default | |
| O | Omnibus | |
| F | Segregated | |
| M | LSOC Master | |
| S | LSOC Sub | |
| I | IDM Master | |
| E | Excess | |

Where used: CB235 Daily Security Collateral Fee Statement
 CD033 Collateral Composition
 CD042 Daily Settlement Statement

6.433 poolUsage

Description This field contains the type of coverage, which the deposited collateral is used for.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|-----------------|---------------------|
| C | Company Capital | |
| F | Clearing Fund | |
| I | INTRADAY | |
| M | Margin | |
| O | OVERNIGHT | |
| P | PREFUNDING | |

Where used: CI720 Intraday Collateral Transaction Report
 CI731 Intraday Collateral Position Report

6.434 poolUsedSrpIShfl

Description This field contains the amount of used surplus/shortfall of the pool.

Format numeric signed 13, 2

| | |
|---|-----------------|
| Eurex | |
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Where used: CD042 Daily Settlement Statement

6.435 posDescLevl2

Description This field contains the Product Hierarchy Level 2.

Format alphanumeric 40

Where used: CB193 Monthly Connections and Services

6.436 posDescLevl3

Description This field contains the Product Hierarchy Level 3.

Format alphanumeric 40

Where used: CB193 Monthly Connections and Services

6.437 posDescLevl4

Description This field contains the Product Hierarchy Level 4.

Format alphanumeric 40

Where used: CB193 Monthly Connections and Services

6.438 positionId

Description Unique identifier of the position. Position ID remains unchanged as long as account and instrument are the same. In case the position is closed out and re-established later on it stays unchanged as well.

Format alphanumeric 11

Where used: CA752 Capital Adjustment Positions Overview
CB012 Account Statement
CB013 Account Statement - ECC
CB730 Position Transfer Summary
CI012 Account Statement

6.439 posnBal

Description This field contains the number of contracts to be delivered.

Format numeric signed 9

Where used: CE750 Expiration Payment-vs-Payment Overview

6.440 posnLng

Description This field contains the member's long position in the contract before/ after the capital adjustment.

Format numeric 9

Where used: CA752 Capital Adjustment Positions Overview

6.441 posnLngBal

Description This field contains the long position in the respective option series and transaction account per exchange member. It includes any positions designated as pending give-up trades.

Format numeric 10

Where used: CB731 Settling Futures Positions Overview
CE710 Contract Expiration
CE735 Expired Series Information

6.442 posnSht

| | |
|-------------|---|
| Description | This field contains the member's short position in the contract before/ after the capital adjustment. |
| Format | numeric 9 |
| Where used: | CA752 Capital Adjustment Positions Overview |

6.443 posnShtBal

| | |
|-------------|---|
| Description | This field contains the short position in the respective option series and transaction account per exchange member. It includes any positions designated as pending give-up trades. |
| Format | numeric 10 |
| Where used: | CB731 Settling Futures Positions Overview CE710 Contract Expiration CE735 Expired Series Information |

6.444 posnTrnGivUpVol

| | |
|-------------|---|
| Description | This field contains the give-up volume. |
| Format | numeric signed 9 |
| Where used: | CB167 Late Closing Fees |

6.445 posnTrnOthVol

| | |
|-------------|--|
| Description | This field contains the other position volume. |
| Format | numeric signed 9 |
| Where used: | CB167 Late Closing Fees |

6.446 posnTrnTakUpVol

Description This field contains the take-up volume.

Format numeric 9

Where used: CB167 Late Closing Fees

6.447 posnTrnTrdAdjVol

Description This field contains the trade adjustment volume.

Format numeric signed 9

Where used: CB167 Late Closing Fees

6.448 posTrfMod

Description This field shows the position transfer mode of the corresponding position transfer.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|-----------------------------|
| R | | Real time position transfer |
| C | | Classic position transfer |

Where used: CB730 Position Transfer Summary

6.449 posTrfPrc

Description This field shows the position transfer price i.e. the price at which the position transfer is executed. This is the previous night's settlement price for future styled products and zero for premium styled products.

Format numeric signed 8, 5

Where used: CB730 Position Transfer Summary

6.450 prefAmount

Description This field contains the prefunded amount per account.

Format numeric signed 18, 2

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report
CI054 Preliminary FX Cashflow Forecast Against Limits Report

6.451 prelimFlg

Description This field indicates whether the current data record is preliminary data which might be object of change later on.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| X | X | |

Where used: CB012 Account Statement
CB013 Account Statement - ECC
CB750 Give-Up Trades Overview
CB751 Take-Up Trades Overview
CI012 Account Statement

6.452 preliminaryTradesAllowed

Description Information, if preliminary trades are allowed (e.g. Variance Futures and Total Return Futures products).

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| N | NO | |
| Y | YES | |

Where used: TA711 All Active/Inactive Series Report

6.453 **privlgeDescriptn**

Description This field provides the description of the privilege.

Format alphanumeric 100

Where used: TT760 User Entitlement Status
TT761 User Entitlement Changes
TT762 Participant Entitlement Status
TT763 Participant Entitlement Changes
TT764 Four-eye Request Processing Entitlement

6.454 **privlgeld**

Description This field is used to identify a privilege.

Format alphanumeric 10

Where used: TT760 User Entitlement Status
TT761 User Entitlement Changes
TT762 Participant Entitlement Status
TT763 Participant Entitlement Changes
TT764 Four-eye Request Processing Entitlement

6.455 **prmMtdBal**

Description This field contains the net premium month to date balance, which is the net premium received (positive) or paid (negative) per account, per product in the current month.

Format numeric signed 12, 2

Where used: CB790 Premium Information

6.456 prmNetBal

Description This field contains the premium net balance, which is the net premium receivable (positive) or payable (negative) including residual per account, per product on the current day.

Format numeric signed 12, 2

Where used: CB790 Premium Information

6.457 prmPayBal

Description This field contains the premium payable balance per account per product for the current day.

Format numeric signed 12, 2

Where used: CB790 Premium Information

6.458 prmPrvMthBal

Description This field contains the premium balance received (positive amount) or paid (negative amount) in the previous month.

Format numeric signed 12, 2

Where used: CB790 Premium Information

6.459 prmRcvBal

| | |
|-------------|---|
| Description | This field contains the premium receivable balance per account per product for the current day. |
| Format | numeric signed 12, 2 |
| Where used: | CB790 Premium Information |

6.460 prmVmarAmnt

| | |
|-------------|---|
| Description | This field contains the premium margin or variation margin amount, which the member has to pay (negative amount) or receive (positive amount) including residual. |
| Format | numeric signed 11, 2 |
| Where used: | CB012 Account Statement CB013 Account Statement - ECC CI012 Account Statement |

6.461 prmYtdBal

| | |
|-------------|--|
| Description | This field contains the net premium year to date balance, which is the net premium received (positive amount) or paid (negative amount) per account, per product accumulated for the current year. |
| Format | numeric signed 13, 2 |
| Where used: | CB790 Premium Information |

6.462 prntfourEyesIndictr

| | |
|-------------|---|
| Description | This field indicates the old (parent) four-eye indicator which existed before modification. |
| Format | alphanumeric 10 |

Where used: TT764 Four-eye Request Processing Entitlement

6.463 procesMeth

Description This field shows the processing method.

Format alphanumeric 5

Where used: CB320 Daily Clearing Fees - EUREX and FSE
CB325 Daily Service Fees

6.464 prodExchAff

Description This field identifies the cooperation partner to which a given product is assigned.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|-------------------|---------------------|
| | Eurex | |
| E | EEX | |
| H | Helsinki Exchange | |
| K | Korean Exchange | |
| V | Vienna Exchange | |

Where used: CB012 Account Statement
CB013 Account Statement - ECC
CI012 Account Statement
TA711 All Active/Inactive Series Report

6.465 prodGrpNam

Description This field contains the name of the product group.

Format alphanumeric 6

TA711 All Active/Inactive Series Report
TT721 Member Capacity and Product Assignment Maintenance
TT726 Member Capacity and Product Assignment Status
TT750 Clearing Four Eye Principle

6.467 prodIdX

Description This field indicates the product ID.

Format alphanumeric 10

Where used: CB182 Monthly OTC CCP Fee Statement
CB185 Daily OTC CCP Fee Statement

6.468 prodLngNam

Description This field contains the long name of the product.

Format alphanumeric 35

Where used: CB001 Product and Price Report
CB182 Monthly OTC CCP Fee Statement
CB185 Daily OTC CCP Fee Statement
TA711 All Active/Inactive Series Report

6.469 prodRebGrpId

Description This field contains the product rebate group ID.

Format alphanumeric 4

Where used: CB179 Monthly Rebate Report
CB187 Monthly Rebates Overview

6.470 prodRebGrpIdName

Description This field contains the long name of the product rebate group.

Format alphanumeric 30

Where used: CB179 Monthly Rebate Report
CB187 Monthly Rebates Overview

6.471 prodRebGrpVol

Description This field contains the volume of the product rebate group.

Format numeric signed 9

Where used: CB179 Monthly Rebate Report

6.472 prodSeg

Description This field indicates the product segment.

Format alphanumeric 4

Where used: CB001 Product and Price Report
CB179 Monthly Rebate Report
CB192 Monthly Fee Statement

6.473 prodSegFeeAmnt

Description This field indicates the fee amount for a product segment.

Format numeric signed 9, 2

Where used: CB179 Monthly Rebate Report

6.474 prodSegName

Description This field contains the long name of the product segment.

Format alphanumeric 30

Where used: CB001 Product and Price Report
 CB179 Monthly Rebate Report
 CB192 Monthly Fee Statement

6.475 prodTypId

Description This field indicates the product type ID, which is the combination of product line and product type code.

Format alphanumeric 4

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|------------------------|---------------------|
| FBND | Bond 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 | |
| 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
TA711 All Active/Inactive Series Report

6.476 prodTypIdX

Description This field contains the product type code.

Format alphanumeric 4

Where used: CB001 Product and Price Report
CB165 Eurex Fee Statement
CB167 Late Closing Fees
CB179 Monthly Rebate Report
CB187 Monthly Rebates Overview
CB191 Monthly TES Late Entry Fine
CB192 Monthly Fee Statement
CB196 Daily Overall Fee Summary
CB197 Excessive System Usage Fee

6.477 productMIC

Description This field indicates the product MIC (Market Identification Code).

Format alphanumeric 4

Where used: CB013 Account Statement - ECC
TA711 All Active/Inactive Series Report

6.478 projVMAMnt

Description This field contains the variation margin forecast in USD. Please note that a positive figure indicates a Variation Margin due to be paid by ECAG to the CM and that a negative figure indicates a Variation Margin due to be paid by the CM to ECAG.

Format numeric signed 18, 2

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report
CI054 Preliminary FX Cashflow Forecast Against Limits Report

6.479 prvUpdDat

Description This field contains the date of the previous update.

Format DateFormat

Where used: TT721 Member Capacity and Product Assignment Maintenance
TT770 Password Change

6.480 qcFlag

Description This field represents whether the user is .Qualified Clearer. or not.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| Y | | Yes |
| N | | No |

Where used: TT760 User Entitlement Status
TT761 User Entitlement Changes

6.481 QuoteCurrency

Description This field contains the Quote Currency

Format alphanumeric 3

Where used: CE055 FX Settlement Limit Report

| | |
|---|-----------------|
| Eurex | |
| Eurex Clearing XML Reports – Reference Manual | Version V 8.1.0 |
| | 21.10.2021 |
| XML Report Tag Descriptions | Page 430 |

6.482 rateIdentifier

| | |
|-------------|---|
| Description | The Rate Identifier aims to clearly identify the execution method used for Exchange Traded Derivative trades at point of origin. |
| Format | alphanumeric 1 |
| Where used: | CB012 Account Statement CB013 Account Statement - ECC CB750 Give-Up Trades Overview CB751 Take-Up Trades Overview CI012 Account Statement |

6.483 rebAmnt

| | |
|-------------|--|
| Description | This field contains the rebate amount. The member gets rebate on the basis of aggregated monthly proprietary trade volumes per product group executed in the order book. |
| Format | numeric signed 9, 2 |
| Where used: | CB179 Monthly Rebate Report |

6.484 rebLevInPerc

| | |
|-------------|-------------------------------------|
| Description | Rebate level in percent |
| Format | numeric 3 |
| Where used: | CB182 Monthly OTC CCP Fee Statement |

6.485 rebQty

| | |
|-------------|--|
| Description | This field contains the rebate quantity, which is the number of contracts eligible for rebate. |
|-------------|--|

Format numeric 9

Where used: CB165 Eurex Fee Statement
 CB169 LP Rebates
 CB179 Monthly Rebate Report

6.486 rebQtyX

Description This field contains the rebate quantity.

Format numeric 12

Where used: CB187 Monthly Rebates Overview

6.487 rebTyp

Description This field indicates the type of rebate given to the member.

Format alphanumeric 30

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|----------------------------|----------------|---------------------|
| Revenue Sharing Programs | | |
| Product Group Rebates | | |
| TDP Champions Group | | |
| Trader Development Program | | |
| Trader Development Rebate | | |
| Trader Develop. Reb. 2010 | | |

Where used: CB179 Monthly Rebate Report

6.488 recDat

Description This field shows the record date for dividend fines (YYYYMMDD).

Format numeric 8

Where used: CB225 Daily Eurex Fines

6.489 recTypCod

Description This field contains the record type code, which is a sequence number used to technically distinguish between several different layout structures in the same report.

Format alphanumeric 1

Where used: CE770 Exercise And Assign Overview

6.490 redFeeFut

Description This field contains the reduced fee in the future.

Format numeric 11, 5

Where used: CB001 Product and Price Report

6.491 redFeeFut2

Description This field contains the second reduced fee of the future.

Format numeric 7, 2

Where used: CB001 Product and Price Report

6.492 redFeeFut3

Description This field contains the third reduced fee of the future.

Format numeric 7, 2

Where used: CB001 Product and Price Report

6.493 redFeeFut4

Description This field contains the fourth reduced fee in the future.

Format numeric 7, 2

Where used: CB001 Product and Price Report

6.494 redFeePast

Description This field contains the reduced fee of the past.

Format numeric 11, 5

Where used: CB001 Product and Price Report

6.495 redFeePast2

Description This field contains the second reduced fee of the past.

Format numeric 7, 2

Where used: CB001 Product and Price Report

6.496 redFeePast3

Description This field contains the third reduced fee of the past.

Format numeric 7, 2

Where used: CB001 Product and Price Report

6.497 redFeePast4

Description This field contains the fourth reduced fee in the past.

Format numeric 7, 2

Where used: CB001 Product and Price Report

6.498 redFeePres

Description This field contains the reduced fee of the present.

Format numeric 11, 5

Where used: CB001 Product and Price Report

6.499 redFeePres2

Description This field contains the second reduced fee of the present.

Format numeric 7, 2

Where used: CB001 Product and Price Report

6.500 redFeePres3

Description This field contains the third reduced fee of the present.

Format numeric 7, 2

Where used: CB001 Product and Price Report

| | |
|---|-----------------|
| Eurex | |
| Eurex Clearing XML Reports – Reference Manual | Version V 8.1.0 |
| | 21.10.2021 |
| XML Report Tag Descriptions | Page 435 |

6.501 redFeePres4

Description This field contains the fourth reduced fee in the present.

Format numeric 7, 2

Where used: CB001 Product and Price Report

6.502 ref

Description This field contains the Reference.

Format alphanumeric 16

Where used: CB320 Daily Clearing Fees - EUREX and FSE

6.503 ReferenceText

Description This field contains Manually entered - Free text.

Format alphanumeric 30

Where used: CD709 Daily Cash Transactions - Manually Entered

6.504 relatedTransactionId

Description This is a transaction ID of the newly created average price transaction. This will be filled for all the individual transactions that form the average price transaction (contained in the reverse booking).

Format alphanumeric 19

| | |
|---|-----------------|
| Eurex | |
| Eurex Clearing XML Reports – Reference Manual | Version V 8.1.0 |
| | 21.10.2021 |
| XML Report Tag Descriptions | Page 436 |

Where used: CB012 Account Statement
 CB013 Account Statement - ECC
 CI012 Account Statement

6.505 reqrAmntClear

Description This field contains the requirement of a clearing member in clearing currency.

Format numeric 14, 2

Where used: CB235 Daily Security Collateral Fee Statement

6.506 reqrFeeCalcMinusCashColl

Description This field contains the requirement for fee calculation minus cash collateral amount.

Format numeric 14, 2

Where used: CB235 Daily Security Collateral Fee Statement

6.507 resiDual

Description This field contains the residual amount within average price calculation.

Format numeric 20, 10

Where used: CB165 Eurex Fee Statement

6.508 residual

Description This field contains the residual amount resulting from Average Pricing, which is the difference of cash flows. Either a positive or negative residual can arise after the original transaction have been repriced at the average.

Format numeric signed 9, 5

Where used: CB012 Account Statement
CB013 Account Statement - ECC
CB715 Average Pricing
CI012 Account Statement

6.509 residualBal

Description This field contains the residual balance, which is the residual receivable (positive) or payable (negative) per account, per product on the current day.

Format numeric signed 12, 2

Where used: CB790 Premium Information
CB795 Variation Margin Information

6.510 resZerCstQty

Description This field contains the result zero cost quantity.

Format numeric signed 9

Where used: CB167 Late Closing Fees

6.511 reuseCollAmnt

Description This field contains the Reuse collateral amount.

Format numeric 14, 2

Where used: CB235 Daily Security Collateral Fee Statement

6.512 reuseSecCollFee

Description This field contains the reused Security Coll fees.

Format numeric 12, 4

Where used: CB235 Daily Security Collateral Fee Statement

6.513 reuseSecCollFeeRate

Description This field contains the daily reuse security collateral fee rate in basis points.

Format numeric 4, 2

Where used: CB235 Daily Security Collateral Fee Statement

6.514 revProgNam

Description This field indicates long name of the revenue program under which the rebate is given to the member.

Format alphanumeric 24

Where used: CB179 Monthly Rebate Report

6.515 revRef

Description This field contains the revenue refund to member due to volume rebates or revenue sharing program.

Format numeric 9, 2

Where used: CB179 Monthly Rebate Report

6.516 rfqRspld

Description This flag shows if RFQ Response was fulfilled.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| Y | | Yes |
| N | | No |
| X | | Not applicable |

Where used: CB169 LP Rebates

6.517 riskNettingUnit

Description This field indicates the risk netting unit.

Format alphanumeric 60

Where used: CA770 Account Maintenance

6.518 rolAssgnReq

Description This field indicates whether roles are assigned to the participant/user or not.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| Y | | Yes |
| N | | No |

Where used: TT760 User Entitlement Status
TT762 Participant Entitlement Status

6.519 rolDescriptn

Description This field provides the description of the role.

Format alphanumeric 100

Where used: TT760 User Entitlement Status
TT761 User Entitlement Changes
TT762 Participant Entitlement Status
TT763 Participant Entitlement Changes
TT764 Four-eye Request Processing Entitlement

6.520 rptCod

Description This field contains the report code.

Format alphanumeric 5

Where used: CA752 Capital Adjustment Positions Overview
CA770 Account Maintenance
CB001 Product and Price Report
CB012 Account Statement
CB013 Account Statement - ECC
CB165 Eurex Fee Statement
CB167 Late Closing Fees
CB169 LP Rebates
CB179 Monthly Rebate Report
CB182 Monthly OTC CCP Fee Statement
CB185 Daily OTC CCP Fee Statement
CB187 Monthly Rebates Overview
CB189 Monthly Mistrade Fees
CB191 Monthly TES Late Entry Fine
CB192 Monthly Fee Statement
CB193 Monthly Connections and Services
CB196 Daily Overall Fee Summary
CB197 Excessive System Usage Fee
CB199 Eurex BTRF Monthly Fee Summary

CB225 Daily Eurex Fines
CB235 Daily Security Collateral Fee Statement
CB315 Daily Clearing Fees - Repo
CB320 Daily Clearing Fees - EUREX and FSE
CB325 Daily Service Fees
CB330 Daily Settlement Fees
CB350 Monthly Fee Statement
CB702 Cash Settled Contracts Overview
CB715 Average Pricing
CB730 Position Transfer Summary
CB731 Settling Futures Positions Overview
CB741 KRX Position Information
CB750 Give-Up Trades Overview
CB751 Take-Up Trades Overview
CB790 Premium Information
CB795 Variation Margin Information
CD010 Daily Cash Account CM
CD011 Daily Cash Account AH
CD012 Daily Cash Account NCM / RC
CD015 Detailed Account Statement
CD020 Collateral Movement/Coverage
CD030 Security Expiration
CD031 Daily Collateral Valuation
CD033 Collateral Composition
CD037 Claim Amount Based Collaterals
CD042 Daily Settlement Statement
CD044 Daily Client Collateral Allocation
CD045 LSOC Settlement Statement
CD080 Monthly Collateral Movement
CD100 Audit Trail Coll Transactions
CD230 Monthly Interest Report
CD231 Daily Preliminary Interest Report
CD709 Daily Cash Transactions - Manually Entered
CD710 Daily Cash Account CM
CD711 Daily Cash Account Holder
CD712 Daily Cash Account NCM / RC
CD715 Detailed Account Statement
CE038 Deliverable Bonds
CE051 FX Transactions & Instructions
CE054 End of Day FX Cashflow Forecast Against Limits Report
CE055 FX Settlement Limit Report
CE056 End of Day CLS Settlement Report
CE058 OTC FX Pay-Out Penalty Report
CE710 Contract Expiration
CE735 Expired Series Information
CE750 Expiration Payment-vs-Payment Overview
CE770 Exercise And Assign Overview
CE771 OptOn Fut ExerAssign Overview

CE775 Notification/Allocation Information
 CE780 Exercise Abandon Daily Maintenance Overview
 CE790 In-the-money Configuration
 CI012 Account Statement
 CI054 Preliminary FX Cashflow Forecast Against Limits Report
 CI056 Preliminary CLS Settlement Report
 CI720 Intraday Collateral Transaction Report
 CI731 Intraday Collateral Position Report
 TA711 All Active/Inactive Series Report
 TT130 Risk Event Report
 TT131 Risk Event Trader Report
 TT721 Member Capacity and Product Assignment Maintenance
 TT726 Member Capacity and Product Assignment Status
 TT750 Clearing Four Eye Principle
 TT760 User Entitlement Status
 TT761 User Entitlement Changes
 TT762 Participant Entitlement Status
 TT763 Participant Entitlement Changes
 TT764 Four-eye Request Processing Entitlement
 TT770 Password Change

6.521 rptEffDat

Description This field contains the reporting day (labeled "S-x" where x is number of days before S)
 Format numeric 10
 Where used: CE055 FX Settlement Limit Report

6.522 rptFlexKey

Description This field contains the report flexible key.
 Format alphanumeric 14
 Where used: CA752 Capital Adjustment Positions Overview
 CA770 Account Maintenance
 CB001 Product and Price Report
 CB012 Account Statement
 CB013 Account Statement - ECC

CB165 Eurex Fee Statement
CB167 Late Closing Fees
CB169 LP Rebates
CB179 Monthly Rebate Report
CB182 Monthly OTC CCP Fee Statement
CB185 Daily OTC CCP Fee Statement
CB187 Monthly Rebates Overview
CB189 Monthly Mistrade Fees
CB191 Monthly TES Late Entry Fine
CB192 Monthly Fee Statement
CB193 Monthly Connections and Services
CB196 Daily Overall Fee Summary
CB197 Excessive System Usage Fee
CB199 Eurex BTRF Monthly Fee Summary
CB225 Daily Eurex Fines
CB235 Daily Security Collateral Fee Statement
CB315 Daily Clearing Fees - Repo
CB320 Daily Clearing Fees - EUREX and FSE
CB325 Daily Service Fees
CB330 Daily Settlement Fees
CB350 Monthly Fee Statement
CB702 Cash Settled Contracts Overview
CB715 Average Pricing
CB730 Position Transfer Summary
CB731 Settling Futures Positions Overview
CB741 KRX Position Information
CB750 Give-Up Trades Overview
CB751 Take-Up Trades Overview
CB790 Premium Information
CB795 Variation Margin Information
CD010 Daily Cash Account CM
CD011 Daily Cash Account AH
CD012 Daily Cash Account NCM / RC
CD015 Detailed Account Statement
CD020 Collateral Movement/Coverage
CD030 Security Expiration
CD031 Daily Collateral Valuation
CD033 Collateral Composition
CD037 Claim Amount Based Collaterals
CD042 Daily Settlement Statement
CD044 Daily Client Collateral Allocation
CD045 LSOC Settlement Statement
CD080 Monthly Collateral Movement
CD100 Audit Trail Coll Transactions
CD230 Monthly Interest Report
CD231 Daily Preliminary Interest Report
CD709 Daily Cash Transactions - Manually Entered
CD710 Daily Cash Account CM

CD711 Daily Cash Account Holder
CD712 Daily Cash Account NCM / RC
CD715 Detailed Account Statement
CE038 Deliverable Bonds
CE051 FX Transactions & Instructions
CE054 End of Day FX Cashflow Forecast Against Limits Report
CE055 FX Settlement Limit Report
CE056 End of Day CLS Settlement Report
CE058 OTC FX Pay-Out Penalty Report
CE710 Contract Expiration
CE735 Expired Series Information
CE750 Expiration Payment-vs-Payment Overview
CE770 Exercise And Assign Overview
CE771 OptOn Fut ExerAssign Overview
CE775 Notification/Allocation Information
CE780 Exercise Abandon Daily Maintenance Overview
CE790 In-the-money Configuration
CI012 Account Statement
CI054 Preliminary FX Cashflow Forecast Against Limits Report
CI056 Preliminary CLS Settlement Report
CI720 Intraday Collateral Transaction Report
CI731 Intraday Collateral Position Report
TA711 All Active/Inactive Series Report
TT130 Risk Event Report
TT131 Risk Event Trader Report
TT721 Member Capacity and Product Assignment Maintenance
TT726 Member Capacity and Product Assignment Status
TT750 Clearing Four Eye Principle
TT760 User Entitlement Status
TT761 User Entitlement Changes
TT762 Participant Entitlement Status
TT763 Participant Entitlement Changes
TT764 Four-eye Request Processing Entitlement
TT770 Password Change

6.523 rptNam

Description This field contains the report name.

Format alphanumeric 30

Where used:

- CA752 Capital Adjustment Positions Overview
- CA770 Account Maintenance
- CB001 Product and Price Report
- CB012 Account Statement
- CB013 Account Statement - ECC
- CB165 Eurex Fee Statement
- CB167 Late Closing Fees
- CB169 LP Rebates
- CB179 Monthly Rebate Report
- CB182 Monthly OTC CCP Fee Statement
- CB185 Daily OTC CCP Fee Statement
- CB187 Monthly Rebates Overview
- CB189 Monthly Mistrade Fees
- CB191 Monthly TES Late Entry Fine
- CB192 Monthly Fee Statement
- CB193 Monthly Connections and Services
- CB196 Daily Overall Fee Summary
- CB197 Excessive System Usage Fee
- CB199 Eurex BTRF Monthly Fee Summary
- CB225 Daily Eurex Fines
- CB235 Daily Security Collateral Fee Statement
- CB315 Daily Clearing Fees - Repo
- CB320 Daily Clearing Fees - EUREX and FSE
- CB325 Daily Service Fees
- CB330 Daily Settlement Fees
- CB350 Monthly Fee Statement
- CB702 Cash Settled Contracts Overview
- CB715 Average Pricing
- CB730 Position Transfer Summary
- CB731 Settling Futures Positions Overview
- CB741 KRX Position Information
- CB750 Give-Up Trades Overview
- CB751 Take-Up Trades Overview
- CB790 Premium Information
- CB795 Variation Margin Information
- CD010 Daily Cash Account CM
- CD011 Daily Cash Account AH
- CD012 Daily Cash Account NCM / RC
- CD015 Detailed Account Statement
- CD020 Collateral Movement/Coverage
- CD030 Security Expiration
- CD031 Daily Collateral Valuation
- CD033 Collateral Composition
- CD037 Claim Amount Based Collaterals
- CD042 Daily Settlement Statement
- CD044 Daily Client Collateral Allocation
- CD045 LSOC Settlement Statement
- CD080 Monthly Collateral Movement

CD100 Audit Trail Coll Transactions
CD230 Monthly Interest Report
CD231 Daily Preliminary Interest Report
CD709 Daily Cash Transactions - Manually Entered
CD710 Daily Cash Account CM
CD711 Daily Cash Account Holder
CD712 Daily Cash Account NCM / RC
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CE038 Deliverable Bonds
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CE058 OTC FX Pay-Out Penalty Report
CE710 Contract Expiration
CE735 Expired Series Information
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CE770 Exercise And Assign Overview
CE771 OptOn Fut ExerAssign Overview
CE775 Notification/Allocation Information
CE780 Exercise Abandon Daily Maintenance Overview
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CI056 Preliminary CLS Settlement Report
CI720 Intraday Collateral Transaction Report
CI731 Intraday Collateral Position Report
TA711 All Active/Inactive Series Report
TT130 Risk Event Report
TT131 Risk Event Trader Report
TT721 Member Capacity and Product Assignment Maintenance
TT726 Member Capacity and Product Assignment Status
TT750 Clearing Four Eye Principle
TT760 User Entitlement Status
TT761 User Entitlement Changes
TT762 Participant Entitlement Status
TT763 Participant Entitlement Changes
TT764 Four-eye Request Processing Entitlement
TT770 Password Change

6.524 rptPrntEffDat

Description This field contains the report print effective date of the XML and generic text report.

| Format | DateFormat |
|-------------|---|
| Where used: | CA752 Capital Adjustment Positions Overview CA770 Account Maintenance CB001 Product and Price Report CB012 Account Statement CB013 Account Statement - ECC CB165 Eurex Fee Statement CB167 Late Closing Fees CB169 LP Rebates CB179 Monthly Rebate Report CB182 Monthly OTC CCP Fee Statement CB185 Daily OTC CCP Fee Statement CB187 Monthly Rebates Overview CB189 Monthly Mistrade Fees CB191 Monthly TES Late Entry Fine CB192 Monthly Fee Statement CB193 Monthly Connections and Services CB196 Daily Overall Fee Summary CB197 Excessive System Usage Fee CB199 Eurex BTRF Monthly Fee Summary CB225 Daily Eurex Fines CB235 Daily Security Collateral Fee Statement CB315 Daily Clearing Fees - Repo CB320 Daily Clearing Fees - EUREX and FSE CB325 Daily Service Fees CB330 Daily Settlement Fees CB350 Monthly Fee Statement CB702 Cash Settled Contracts Overview CB715 Average Pricing CB730 Position Transfer Summary CB731 Settling Futures Positions Overview CB741 KRX Position Information CB750 Give-Up Trades Overview CB751 Take-Up Trades Overview CB790 Premium Information CB795 Variation Margin Information CD010 Daily Cash Account CM CD011 Daily Cash Account AH CD012 Daily Cash Account NCM / RC CD015 Detailed Account Statement CD020 Collateral Movement/Coverage CD030 Security Expiration CD031 Daily Collateral Valuation CD033 Collateral Composition CD037 Claim Amount Based Collaterals CD042 Daily Settlement Statement CD044 Daily Client Collateral Allocation |

CD045 LSOC Settlement Statement
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 CE750 Expiration Payment-vs-Payment Overview
 CE770 Exercise And Assign Overview
 CE771 OptOn Fut ExerAssign Overview
 CE775 Notification/Allocation Information
 CE780 Exercise Abandon Daily Maintenance Overview
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 TT750 Clearing Four Eye Principle
 TT760 User Entitlement Status
 TT761 User Entitlement Changes
 TT762 Participant Entitlement Status
 TT763 Participant Entitlement Changes
 TT764 Four-eye Request Processing Entitlement
 TT770 Password Change

6.525 rptPrntEffTim

| | |
|-------------|---|
| Description | This field contains the report print effective time of the XML and generic text report. |
|-------------|---|

Format

TimeFormat

Where used:

CA752 Capital Adjustment Positions Overview
CA770 Account Maintenance
CB001 Product and Price Report
CB012 Account Statement
CB013 Account Statement - ECC
CB165 Eurex Fee Statement
CB167 Late Closing Fees
CB169 LP Rebates
CB179 Monthly Rebate Report
CB182 Monthly OTC CCP Fee Statement
CB185 Daily OTC CCP Fee Statement
CB187 Monthly Rebates Overview
CB189 Monthly Mistrade Fees
CB191 Monthly TES Late Entry Fine
CB192 Monthly Fee Statement
CB193 Monthly Connections and Services
CB196 Daily Overall Fee Summary
CB197 Excessive System Usage Fee
CB199 Eurex BTRF Monthly Fee Summary
CB225 Daily Eurex Fines
CB235 Daily Security Collateral Fee Statement
CB315 Daily Clearing Fees - Repo
CB320 Daily Clearing Fees - EUREX and FSE
CB325 Daily Service Fees
CB330 Daily Settlement Fees
CB350 Monthly Fee Statement
CB702 Cash Settled Contracts Overview
CB715 Average Pricing
CB730 Position Transfer Summary
CB731 Settling Futures Positions Overview
CB741 KRX Position Information
CB750 Give-Up Trades Overview
CB751 Take-Up Trades Overview
CB790 Premium Information
CB795 Variation Margin Information
CD010 Daily Cash Account CM
CD011 Daily Cash Account AH
CD012 Daily Cash Account NCM / RC
CD015 Detailed Account Statement
CD020 Collateral Movement/Coverage
CD030 Security Expiration
CD031 Daily Collateral Valuation
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CD710 Daily Cash Account CM
CD711 Daily Cash Account Holder
CD712 Daily Cash Account NCM / RC
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CE055 FX Settlement Limit Report
CE056 End of Day CLS Settlement Report
CE058 OTC FX Pay-Out Penalty Report
CE710 Contract Expiration
CE735 Expired Series Information
CE750 Expiration Payment-vs-Payment Overview
CE770 Exercise And Assign Overview
CE771 OptOn Fut ExerAssign Overview
CE775 Notification/Allocation Information
CE780 Exercise Abandon Daily Maintenance Overview
CE790 In-the-money Configuration
CI012 Account Statement
CI054 Preliminary FX Cashflow Forecast Against Limits Report
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CI720 Intraday Collateral Transaction Report
CI731 Intraday Collateral Position Report
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TT721 Member Capacity and Product Assignment Maintenance
TT726 Member Capacity and Product Assignment Status
TT750 Clearing Four Eye Principle
TT760 User Entitlement Status
TT761 User Entitlement Changes
TT762 Participant Entitlement Status
TT763 Participant Entitlement Changes
TT764 Four-eye Request Processing Entitlement
TT770 Password Change

6.526 rptPrntRunDat

Description This field contains report print run date of the XML and generic text report.

Format DateFormat

Where used:

- CA752 Capital Adjustment Positions Overview
- CA770 Account Maintenance
- CB001 Product and Price Report
- CB012 Account Statement
- CB013 Account Statement - ECC
- CB165 Eurex Fee Statement
- CB167 Late Closing Fees
- CB169 LP Rebates
- CB179 Monthly Rebate Report
- CB182 Monthly OTC CCP Fee Statement
- CB185 Daily OTC CCP Fee Statement
- CB187 Monthly Rebates Overview
- CB189 Monthly Mistrade Fees
- CB191 Monthly TES Late Entry Fine
- CB192 Monthly Fee Statement
- CB193 Monthly Connections and Services
- CB196 Daily Overall Fee Summary
- CB197 Excessive System Usage Fee
- CB199 Eurex BTRF Monthly Fee Summary
- CB225 Daily Eurex Fines
- CB235 Daily Security Collateral Fee Statement
- CB315 Daily Clearing Fees - Repo
- CB320 Daily Clearing Fees - EUREX and FSE
- CB325 Daily Service Fees
- CB330 Daily Settlement Fees
- CB350 Monthly Fee Statement
- CB702 Cash Settled Contracts Overview
- CB715 Average Pricing
- CB730 Position Transfer Summary
- CB731 Settling Futures Positions Overview
- CB741 KRX Position Information
- CB750 Give-Up Trades Overview
- CB751 Take-Up Trades Overview
- CB790 Premium Information
- CB795 Variation Margin Information
- CD010 Daily Cash Account CM
- CD011 Daily Cash Account AH
- CD012 Daily Cash Account NCM / RC
- CD015 Detailed Account Statement
- CD020 Collateral Movement/Coverage

CD030 Security Expiration
CD031 Daily Collateral Valuation
CD033 Collateral Composition
CD037 Claim Amount Based Collaterals
CD042 Daily Settlement Statement
CD044 Daily Client Collateral Allocation
CD045 LSOC Settlement Statement
CD080 Monthly Collateral Movement
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CD710 Daily Cash Account CM
CD711 Daily Cash Account Holder
CD712 Daily Cash Account NCM / RC
CD715 Detailed Account Statement
CE038 Deliverable Bonds
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CE054 End of Day FX Cashflow Forecast Against Limits Report
CE055 FX Settlement Limit Report
CE056 End of Day CLS Settlement Report
CE058 OTC FX Pay-Out Penalty Report
CE710 Contract Expiration
CE735 Expired Series Information
CE750 Expiration Payment-vs-Payment Overview
CE770 Exercise And Assign Overview
CE771 OptOn Fut ExerAssign Overview
CE775 Notification/Allocation Information
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CI056 Preliminary CLS Settlement Report
CI720 Intraday Collateral Transaction Report
CI731 Intraday Collateral Position Report
TA711 All Active/Inactive Series Report
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TT131 Risk Event Trader Report
TT721 Member Capacity and Product Assignment Maintenance
TT726 Member Capacity and Product Assignment Status
TT750 Clearing Four Eye Principle
TT760 User Entitlement Status
TT761 User Entitlement Changes
TT762 Participant Entitlement Status
TT763 Participant Entitlement Changes
TT764 Four-eye Request Processing Entitlement
TT770 Password Change

6.527 rskLimLvl

Description This field contains action level of the the risk limit

Format numeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------------|
| 1 | | Action level 1 (Warning) |
| 2 | | Action level 2 (Slowdown) |
| 3 | | Action level 3 (Stop) |

Where used: TT130 Risk Event Report
TT131 Risk Event Trader Report

6.528 rskLimMtnCod

Description This field contains the risk limit maintenance code.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| A | Add | Limit added |
| B | Breach | Limit breach |
| C | Change | Limit changed |
| D | Delete | Limit deleted |
| R | Rlse | Limit released |

Where used: TT130 Risk Event Report
TT131 Risk Event Trader Report

6.529 rskLimTyp

Description This field contains risk limit type.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|--|
| T | TIL | Time Interval Limit |
| W | WOL | Working Order Limit |
| 1 | TMR | Total margin requirement |
| 2 | CULI | Premium Margin + Current Liquidating Margin + Variation Margin + Option Premium |
| 3 | CASH | Variation margin + Option premium |
| 4 | NDM | Additional margin + Future spread margin |

Where used: TT130 Risk Event Report
TT131 Risk Event Trader Report

6.530 savReb

Description This field contains the savings/rebates.

Format numeric 15, 2

Where used: CB187 Monthly Rebates Overview

6.531 savRebPct

Description This field contains the savings/rebates in percent.

Format numeric 5, 2

Where used: CB187 Monthly Rebates Overview

6.532 scsCcpld

Description This field shows the C7 SCS/CCP indicator.

Format alphanumeric 3

| | |
|---|-----------------|
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Where used: CB320 Daily Clearing Fees - EUREX and FSE
 CB325 Daily Service Fees
 CB350 Monthly Fee Statement

6.533 secCollFee

Description This field contains the Security collateral fee per pool ID .

Format numeric 12, 4

Where used: CB235 Daily Security Collateral Fee Statement

6.534 secCollFeeRate

Description This field contains the daily security collateral fee rate in basis points.

Format numeric 4, 2

Where used: CB235 Daily Security Collateral Fee Statement

6.535 secuAdminCod

Description This field uniquely identifies the modifying user.

Format alphanumeric 30

Where used: TT770 Password Change

6.536 secuAmnt

Description This field contains the value of the ISIN, deposited as cover, which is due in the next four weeks.

Format numeric 15, 2

Where used: CD030 Security Expiration

6.537 secuBlkCollQty

Description This field contains the bulk collateral deposit of the member as per end of previous business day. It can be a quantity in case of equity collateral or a cash amount, if cash collateral is deposited. Additionally movements in deposited collaterals are displayed.

Format numeric 15, 2

Where used: CD020 Collateral Movement/Coverage
CD031 Daily Collateral Valuation
CD037 Claim Amount Based Collaterals
CD080 Monthly Collateral Movement
CD100 Audit Trail Coll Transactions

6.538 secuCntrCovQty

Description This field contains the security quantity which is used for coverage (specific equity collateral) as per end of previous business day.

Format numeric signed 9, 3

Where used: CD020 Collateral Movement/Coverage
CD080 Monthly Collateral Movement

6.539 secuCollVal

Description This field contains the collateral value of the ISIN pledged as collateral.

Format numeric 13

Where used: CD031 Daily Collateral Valuation
CD037 Claim Amount Based Collaterals

6.540 secuEvalPct

Description This field contains the collateral evaluation percent (haircut) of the security, which is used to calculate the collateral value of the pledged security.

Format numeric 8, 5

Where used: CD031 Daily Collateral Valuation
CD037 Claim Amount Based Collaterals

6.541 secuExpDat

Description This field contains the security expiry date on which the security deposited as cover is due and therefore lapses as collateral.

Format DateFormat

Where used: CD030 Security Expiration

6.542 secuGrpCod

Description This field contains the security group code, which indicates the type of the security provided as collateral.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| B | Bonds | |
| S | Stocks | |
| C | Cash | |

Where used: CD033 Collateral Composition
CI720 Intraday Collateral Transaction Report
CI731 Intraday Collateral Position Report

6.543 seculd

| | |
|-------------|---|
| Description | This field contains the security ID. |
| Format | alphanumeric 4 |
| Where used: | CD020 Collateral Movement/Coverage CD030 Security Expiration CD031 Daily Collateral Valuation CD037 Claim Amount Based Collaterals CD080 Monthly Collateral Movement CI720 Intraday Collateral Transaction Report CI731 Intraday Collateral Position Report |

6.544 secuLstCIsPrc

| | |
|-------------|---|
| Description | This field contains the security last closing price at the last market closing. |
| Format | numeric signed 9, 5 |
| Where used: | CD031 Daily Collateral Valuation CD037 Claim Amount Based Collaterals |

6.545 secuLstCoupDat

| | |
|-------------|--|
| Description | This field contains the last coupon date of the underlying security. |
| Format | DateFormat |
| Where used: | CE038 Deliverable Bonds |

6.546 secuMktVal

| | |
|-------------|---|
| Description | This field contains the security market value per collateral. |
| Format | numeric 13 |

| | |
|---|-----------------|
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Where used: CD031 Daily Collateral Valuation
CD037 Claim Amount Based Collaterals

6.547 secuRemaLifeMth

Description This field contains the remaining life month of the security, which is the months component of time remaining for the expiration of the security.

Format numeric 2

Where used: CE038 Deliverable Bonds

6.548 secuRemaLifeYr

Description This field contains the remaining life year of the security, which is the years component of time remaining for the expiration of the security.

Format numeric 2

Where used: CE038 Deliverable Bonds

6.549 secuRFac

Description This field indicates the capital adjustment ratio, which is also known as R-factor, used to modify the contract size and/or exercise price.

Format numeric 10, 8

Where used: CA752 Capital Adjustment Positions Overview

6.550 secuShtNam

Description This field contains the security short name.

| | |
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Format alphanumeric 30

Where used: CD030 Security Expiration
CE038 Deliverable Bonds
CI720 Intraday Collateral Transaction Report
CI731 Intraday Collateral Position Report

6.551 secuTotBalAmnt

Description This contains the amount of the security collateral value pledged for margin coverage requirements.

Format numeric signed 13, 2

Where used: CD042 Daily Settlement Statement

6.552 secuTrdUntNo

Description This field contains the trading unit.

Format numeric 8, 4

Where used: CB012 Account Statement
CB013 Account Statement - ECC
CI012 Account Statement

6.553 secValueAmnt

Description This field contains the Security value amount.

Format numeric 14, 2

Where used: CB235 Daily Security Collateral Fee Statement

6.554 segMgnReqUncov

| | |
|-------------|--|
| Description | This field contains uncovered segregated margin requirement. |
| Format | numeric signed 13, 2 |
| Where used: | CD042 Daily Settlement Statement |

6.555 senderRef

| | |
|-------------|---|
| Description | This field displays the reference number of the sender. |
| Format | alphanumeric 16 |
| Where used: | CE051 FX Transactions & Instructions |

6.556 serId

| | |
|-------------|--|
| Description | This field indicates the Series of the product ID. |
| Format | alphanumeric 3 |
| Where used: | CB182 Monthly OTC CCP Fee Statement CB185 Daily OTC CCP Fee Statement |

6.557 serv

| | |
|-------------|--|
| Description | This field contains the Service Fee Description. |
| Format | alphanumeric 40 |
| Where used: | CB193 Monthly Connections and Services |

| | |
|---|-----------------|
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6.558 servGrp

| | |
|-------------|-----------------------------|
| Description | Name of the service group. |
| Format | alphanumeric 40 |
| Where used: | CB350 Monthly Fee Statement |

6.559 servMod

| | |
|-------------|---|
| Description | Name of the service model. |
| Format | alphanumeric 1 |
| Where used: | CB320 Daily Clearing Fees - EUREX and FSE CB325 Daily Service Fees |

6.560 servNam

| | |
|-------------|---|
| Description | This field indicates the name of the service. |
| Format | alphanumeric 40 |
| Where used: | CB325 Daily Service Fees CB350 Monthly Fee Statement |

6.561 servQty

| | |
|-------------|---|
| Description | This field contains the service quantity. |
| Format | numeric 31, 6 |
| Where used: | CB325 Daily Service Fees |

6.562 servTyp

Description This field indicates the type of the service.

Format alphanumeric 5

Where used: CB325 Daily Service Fees

6.563 servVol

Description This field indicates the Volume of usages of the service (settlement amount).

Format numeric 31, 6

Where used: CB325 Daily Service Fees
CB350 Monthly Fee Statement

6.564 setlAmnt

Description This field contains (accumulated) settlement amount of the executed order.

Format numeric 31, 6

Where used: CB315 Daily Clearing Fees - Repo
CB320 Daily Clearing Fees - EUREX and FSE

6.565 setlAmntScs

Description Original Settlement amount in C7 SCS in settlement currency.

Format numeric signed 31, 6

Where used: CB320 Daily Clearing Fees - EUREX and FSE

6.566 setIntSecuQty

Description This field indicates the quantity of underlying securities, which the member has to receive (positive number) or deliver (negative number) as a result of exercising the option contract.

Format numeric signed 11, 3

Where used: CE770 Exercise And Assign Overview

6.567 setTypCod

Description This field indicates the settlement type.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|------------------------|
| C | | Cash Settlement |
| E | | Physical Settlement |
| D | | Derivative |
| N | | Notional Settlement |
| P | | Payment-versus-Payment |
| S | | Stock |
| T | | Cascade |
| A | | Alternate |

Where used: CB165 Eurex Fee Statement
TA711 All Active/Inactive Series Report

6.568 settlAcct

Description This field contains the settlement account.

Format alphanumeric 35

| | |
|---|-----------------|
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Where used: CB225 Daily Eurex Fines
 CB315 Daily Clearing Fees - Repo
 CB320 Daily Clearing Fees - EUREX and FSE
 CB325 Daily Service Fees
 CB330 Daily Settlement Fees
 CB350 Monthly Fee Statement

6.569 settlAmnt

Description (Accumulated) settlement amount of the executed order.

Format numeric 31, 6

Where used: CB225 Daily Eurex Fines
 CB350 Monthly Fee Statement

6.570 settlAmntRemain

Description This field shows the remaining settlement amount.

Format numeric 31, 6

Where used: CB225 Daily Eurex Fines

6.571 settlAmntSettled

Description This field shows the settlement amount settled per delivery ID.

Format numeric 31, 6

Where used: CB225 Daily Eurex Fines

6.572 settlAmount

Description This field contains the sum of all trade cashflows in respective currency. Please note that a positive figure indicates a settlement amount due to be paid by ECAG to the CM and that a negative figure indicates a settlement amount due to be paid by the CM to ECAG.

Format numeric signed 18, 2

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report
CE058 OTC FX Pay-Out Penalty Report
CI054 Preliminary FX Cashflow Forecast Against Limits Report

6.573 settlAmountVMCFAmount

Description This field contains the sum of the fields Settlement Amount and VM Cashflow Amount (applicable for USD only).

Format numeric signed 18, 2

Where used: CE058 OTC FX Pay-Out Penalty Report

6.574 settlCur

Description This field contains the Settlement currency.

Format alphanumeric 3

Where used: CB330 Daily Settlement Fees

6.575 settlCurr

Description This field contains the settlement currency.

Format alphanumeric 3

| | |
|---|-----------------|
| Eurex | |
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Where used: CB235 Daily Security Collateral Fee Statement
 CB320 Daily Clearing Fees - EUREX and FSE
 CB325 Daily Service Fees
 CE051 FX Transactions & Instructions

6.576 settlDat

Description This field contains the settlement date, on which the delivery transaction will be completed.

Format DateFormat

Where used: CE770 Exercise And Assign Overview

6.577 settledCollQty

Description This field contains the collateral quantity, which is confirmed as settled by an external service.

Format numeric signed 19, 2

Where used: CI720 Intraday Collateral Transaction Report

6.578 settlFxAmnt

Description This field contains the settlement amount of the transaction.

Format numeric signed 15, 2

Where used: CE051 FX Transactions & Instructions

6.579 settlInst

Description This field indicates settlement institution, which performs the collateral management and delivery transactions for the member.

Format alphanumeric 2

Where used: CB225 Daily Eurex Fines
 CB315 Daily Clearing Fees - Repo
 CB320 Daily Clearing Fees - EUREX and FSE
 CB325 Daily Service Fees
 CB330 Daily Settlement Fees
 CB350 Monthly Fee Statement

6.580 settlLocat

Description This field contains the settlement location.

Format alphanumeric 5

Where used: CB225 Daily Eurex Fines
 CB315 Daily Clearing Fees - Repo
 CB320 Daily Clearing Fees - EUREX and FSE
 CB325 Daily Service Fees
 CB330 Daily Settlement Fees
 CB350 Monthly Fee Statement
 CE056 End of Day CLS Settlement Report
 CI056 Preliminary CLS Settlement Report

6.581 settlQnt

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

Format numeric 31, 6

Where used: CB225 Daily Eurex Fines

6.582 settlQntRemain

Description This field shows the remaining settlement quantity.

Format numeric 31, 6

Where used: CB225 Daily Eurex Fines

6.583 **settlQntSettled**

Description This field shows the settlement quantity settled.

Format numeric 31, 6

Where used: CB225 Daily Eurex Fines

6.584 **settlTyp**

Description This field indicates the C7 settlement type.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|---------------------|---------------------|
| C | Cash Settlement | |
| P | Physical Settlement | |

Where used:

- CA752 Capital Adjustment Positions Overview
- CB012 Account Statement
- CB013 Account Statement - ECC
- CB165 Eurex Fee Statement
- CB167 Late Closing Fees
- CB702 Cash Settled Contracts Overview
- CB715 Average Pricing
- CB730 Position Transfer Summary
- CB731 Settling Futures Positions Overview
- CB741 KRX Position Information
- CB750 Give-Up Trades Overview
- CB751 Take-Up Trades Overview
- CE038 Deliverable Bonds
- CE710 Contract Expiration
- CE735 Expired Series Information
- CE750 Expiration Payment-vs-Payment Overview
- CE770 Exercise And Assign Overview
- CE771 OptOn Fut ExerAssign Overview
- CE775 Notification/Allocation Information

| | |
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CE780 Exercise Abandon Daily Maintenance Overview
 CI012 Account Statement
 TA711 All Active/Inactive Series Report
 TT750 Clearing Four Eye Principle

6.585 sndRcvText

| | |
|-------------|--|
| Description | This field indicates whether the respective member is the sender or the receiver of the position transfer. |
| Format | alphanumeric 8 |
| Where used: | CB730 Position Transfer Summary |

6.586 sortFeeTyp

| | |
|-------------|---|
| Description | This field contains sort fee type, which is the technical attribute used to sort the data per fee type. |
| Format | alphanumeric 4 |
| Where used: | CB165 Eurex Fee Statement CB167 Late Closing Fees CB169 LP Rebates CB179 Monthly Rebate Report CB187 Monthly Rebates Overview CB192 Monthly Fee Statement CB196 Daily Overall Fee Summary CB199 Eurex BTRF Monthly Fee Summary |

6.587 sprdQuald

| | |
|-------------|--|
| Description | This flag shows if Spread Quality was fulfilled. |
| Format | alphanumeric 1 |

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| Y | | Yes |
| N | | No |
| X | | Not applicable |

Where used: CB169 LP Rebates

6.588 standFeeFut

Description This field contains the standard fee in the future.

Format numeric 11, 5

Where used: CB001 Product and Price Report

6.589 standFeePast

Description This field contains the standard fee of the past

Format numeric 11, 5

Where used: CB001 Product and Price Report

6.590 standFeePres

Description This field contains the standard fee of the present

Format numeric 11, 5

Where used: CB001 Product and Price Report

6.591 stlCurrTypCod

| | |
|-------------|--|
| Description | This field indicates the settlement currency of the product according to the ISO standard. |
| Format | alphanumeric 3 |
| Where used: | CE770 Exercise And Assign Overview TA711 All Active/Inactive Series Report |

6.592 stlmtAmntBaseCcy

| | |
|-------------|--|
| Description | This field contains the Settlement Amount in Base Currency |
| Format | numeric 14, 2 |
| Where used: | CE055 FX Settlement Limit Report |

6.593 stlmtAmntQuoteCcy

| | |
|-------------|---|
| Description | This field contains the Settlement Amount in Quote Currency |
| Format | numeric 14, 2 |
| Where used: | CE055 FX Settlement Limit Report |

6.594 strategySubType

| | |
|-------------|--|
| Description | Contains the T7 instrument sub type which describes the type of the strategy. An up-to-date list will be provided in the System Documentation on the Eurex Homepage. |
| Format | numeric 3 |

6.597 strePresId

Description This flag shows if Stress Presence was fulfilled (Y/N), not applicable (e.g. for Futures) X.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| Y | | Yes |
| N | | No |
| X | | Not applicable |

Where used: CB169 LP Rebates

6.598 stressedVM

Description The field contains the Stressed Variation Margin.

Format numeric signed 18, 2

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report
CI054 Preliminary FX Cashflow Forecast Against Limits Report

6.599 strFulfillId

Description This field Indicates fulfilment of Strategy Market Making (Y=yes/N=no).

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| Y | | Yes |
| N | | No |

Where used: CB169 LP Rebates
 CB187 Monthly Rebates Overview

6.600 strkPrc

Description This field contains Strike Price

Format numeric 7, 3

Where used: CE055 FX Settlement Limit Report

6.601 sumAcctCrdAmnt

Description This field contains the total credit amount per account.

Format numeric 15, 2

Where used: CD015 Detailed Account Statement
 CD715 Detailed Account Statement

6.602 sumAcctCshSetlmtAmnt

Description This field contains the sum of the cash settlement amount on account level.

Format numeric signed 14, 2

Where used: CE770 Exercise And Assign Overview

6.603 sumAcctDebAmnt

Description This field contains the total debit amount per account.

Format numeric 15, 2

Where used: CD015 Detailed Account Statement
CD715 Detailed Account Statement

6.604 sumAcctDivSetlmtAmnt

Description This field contains the sum of the delivery settlement amount on account level.

Format numeric signed 14, 2

Where used: CE770 Exercise And Assign Overview

6.605 sumAcctFeeAdjCrtDayAmnt

Description This field contains the total daily manual fee adjustments per account.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

6.606 sumAcctFeeAmnt

Description This field contains the sum of the fee amount per account.

Format numeric 15, 2

Where used: CB187 Monthly Rebates Overview

6.607 sumAcctFeeCrtDayAmnt

Description This field contains the fee sum of the current day per account.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

6.608 sumAcctFeeCrtMthAmnt

Description This field contains the fee sum of the current month per account.

Format numeric signed 11, 2

Where used: CB192 Monthly Fee Statement
CB196 Daily Overall Fee Summary
CB199 Eurex BTRF Monthly Fee Summary

6.609 sumAcctFeePrvDayAmnt

Description This field contains the fee sum of the previous day per account.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

6.610 sumAcctFeePrvMthAmnt

Description This field contains the fee sum of the previous month per account.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

6.611 sumAcctFeeYtdAmnt

Description This field contains the year-to-date fee sum per account.

Format numeric signed 11, 2

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Where used: CB196 Daily Overall Fee Summary

6.612 sumAcctFinSetlmtAmnt

Description This field contains the sum of the final settlement amounts per account.

Format numeric signed 12, 2

Where used: CB702 Cash Settled Contracts Overview

6.613 sumAcctPctSav

Description This field contains the sum of the savings in percent per account.

Format numeric 5, 2

Where used: CB187 Monthly Rebates Overview

6.614 sumAcctPrmVmarAmnt

Description This field contains the sum of Premium/Variation Margin per account.

Format numeric signed 12, 2

Where used: CB012 Account Statement
CB013 Account Statement - ECC
CI012 Account Statement

6.615 sumAcctSavFeeAmnt

Description This field contains the sum of the savings of the fee amount per account.

Format numeric 15, 2

| | |
|---|-----------------|
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Where used: CB187 Monthly Rebates Overview

6.616 sumAcctSetlmtSecuQty

Description This field contains the Delivery Receive House Share Quantity.

Format numeric signed 11, 3

Where used: CE770 Exercise And Assign Overview

6.617 sumAcctTrnFeeAmntX

Description This field contains the total of Transaction Fee Amount per account.

Format numeric signed 12, 2

Where used: CB165 Eurex Fee Statement
CB191 Monthly TES Late Entry Fine

6.618 sumAggQty

Description This field contains the sum of the Aggregation quantity.

Format numeric 4

Where used: CB315 Daily Clearing Fees - Repo
CB320 Daily Clearing Fees - EUREX and FSE
CB325 Daily Service Fees

6.619 sumAmntAud

Description This field contains the Sum of AUD Amounts

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

6.620 sumAmntCHF

Description This field contains the Sum of CHF Amounts

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

6.621 sumAmntEUR

Description This field contains the Sum of EUR Amounts

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

6.622 sumAmntGBP

Description This field contains the Sum of GBP Amounts

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

6.623 sumAmntJPY

Description This field contains the Sum of JPY Amounts

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

6.624 sumAmntNzd

Description This field contains the Sum of NZD Amounts

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

6.625 sumAmntUsd

Description This field contains the Sum of USD Amounts

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

6.626 sumAUDAmntInEUR

Description This field contains the Sum of AUD Amounts converted into EUR

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

6.627 sumBlngldAmnt

Description This field contains the total fees per Billing ID.

Format numeric 12, 4

Where used: CB182 Monthly OTC CCP Fee Statement
CB185 Daily OTC CCP Fee Statement

6.628 sumCashRunCrdAmnt

Description This field contains the total credit amount per clearer, currency, Holder, Reference and cash run.

Format numeric 15, 2

Where used: CD012 Daily Cash Account NCM / RC
CD712 Daily Cash Account NCM / RC

6.629 sumCashRunDebAmnt

Description This field contains the total debit amount per clearer, currency, Holder, Reference and cash run.

Format numeric 15, 2

Where used: CD012 Daily Cash Account NCM / RC
CD712 Daily Cash Account NCM / RC

6.630 sumCHFAMntInEUR

Description This field contains the Sum of CHF Amounts converted into EUR

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

6.631 sumClasAbdnQty

Description The field indicates the quantity which is abandoned from automatic exercise for the option class.

Format numeric 11

Where used: CE710 Contract Expiration

6.632 sumClasItmLngAmnt

| | |
|-------------|---|
| Description | This field contains the amount with which the open long positions in the option class are in-the-money. |
| Format | numeric signed 11, 2 |
| Where used: | CE710 Contract Expiration |

6.633 sumClasItmShtAmnt

| | |
|-------------|--|
| Description | This field contains the in-the-money amount of the option series which is negative for the writer of the option. |
| Format | numeric signed 11, 2 |
| Where used: | CE710 Contract Expiration |

6.634 sumClasPosnLngBal

| | |
|-------------|--|
| Description | This field contains the total long position balance of the contract class per transaction account and exchange member. |
| Format | numeric 10 |
| Where used: | CE710 Contract Expiration CE735 Expired Series Information |

6.635 sumClasPosnShtBal

| | |
|-------------|---|
| Description | This field contains the total short position balance of the contract class per transaction account and exchange member. |
| Format | numeric 10 |

Where used: CE710 Contract Expiration
CE735 Expired Series Information

6.636 sumClgAmnt

Description Total daily clearing fee per Clearing Member.

Format numeric 12, 4

Where used: CB182 Monthly OTC CCP Fee Statement
CB185 Daily OTC CCP Fee Statement
CB225 Daily Eurex Fines
CB315 Daily Clearing Fees - Repo
CB320 Daily Clearing Fees - EUREX and FSE
CB325 Daily Service Fees
CB350 Monthly Fee Statement

6.637 sumClgFee

Description This field contains the sum of the Total Fees per Clearing Member.

Format numeric 10, 4

Where used: CB330 Daily Settlement Fees

6.638 sumClgMbrFeeAmnt

Description This field contains the sum of the fee amount per clearing member.

Format numeric 15, 2

Where used: CB187 Monthly Rebates Overview
CB191 Monthly TES Late Entry Fine

6.639 sumClgMbrPctSav

| | |
|-------------|--|
| Description | This field contains the sum of the savings in percent per clearing member. |
| Format | numeric 5, 2 |
| Where used: | CB187 Monthly Rebates Overview |

6.640 sumClgMbrSavFeeAmnt

| | |
|-------------|---|
| Description | This field contains the sum of the savings of the fee amount per clearing member. |
| Format | numeric 15, 2 |
| Where used: | CB187 Monthly Rebates Overview |

6.641 sumClgSetlmtInstAmnt

| | |
|-------------|---|
| Description | Total daily clearing fee per CM per settlement institution. |
| Format | numeric 12, 4 |
| Where used: | CB225 Daily Eurex Fines CB315 Daily Clearing Fees - Repo CB320 Daily Clearing Fees - EUREX and FSE CB325 Daily Service Fees CB350 Monthly Fee Statement |

6.642 sumCntrFinSetlmtAmnt

| | |
|-------------|---|
| Description | This field contains the final settlement total amount per account and per contract. |
| Format | numeric signed 12, 2 |

Where used: CB702 Cash Settled Contracts Overview

6.643 sumCntrPosnLngBal

Description This field contains the long position balance per contract per clearing member.

Format numeric 10

Where used: CB731 Settling Futures Positions Overview

6.644 sumCntrPosnShtBal

Description This field contains the short position balance per contract per clearing member.

Format numeric 10

Where used: CB731 Settling Futures Positions Overview

6.645 sumCntrPrmVmarAmnt

Description This field contains the sum of Premium/Variation Margin per contract.

Format numeric signed 12, 2

Where used: CB012 Account Statement
CB013 Account Statement - ECC
CI012 Account Statement

6.646 sumCntrTrnQtyDel

Description This field contains the total deleted trade quantity per contract.

Format numeric 9

Where used: CB750 Give-Up Trades Overview
CB751 Take-Up Trades Overview

6.647 sumCntrTrnQtyPend

Description This field contains the sum of all contracts in an option series/futures contract which are not yet taken-up (pre-designated, given-up, undesignated and rejected trades) at the end of the day.

Format numeric 9

Where used: CB750 Give-Up Trades Overview
CB751 Take-Up Trades Overview

6.648 sumCntrTrnQtyTakUp

Description This field contains the total taken-up trade quantity per contract.

Format numeric 9

Where used: CB750 Give-Up Trades Overview
CB751 Take-Up Trades Overview

6.649 sumCollValBond

Description This field contains the summary value of bond collateral deposits per pool ID.

Format numeric 12, 2

Where used: CD033 Collateral Composition

6.654 sumCurrAllAmnt

Description This field contains the sum of all amounts per currency.

Format numeric signed 12, 2

Where used: CD010 Daily Cash Account CM

6.655 sumCurrCrdAmnt

Description This field contains the total credit amount per currency.

Format numeric 15, 2

Where used: CD709 Daily Cash Transactions - Manually Entered

6.656 sumCurrCshSetlAmnt

Description This field contains the sum of the cash settlement amount per currency.

Format numeric signed 12, 2

Where used: CD010 Daily Cash Account CM

6.657 sumCurrDebAmnt

Description This field contains the total debit amount per currency.

Format numeric 15, 2

Where used: CD709 Daily Cash Transactions - Manually Entered

6.658 sumCurrDivCurrAmnt

| | |
|-------------|--|
| Description | This field contains the sum of the delivery currency amount per delivery currency. |
| Format | numeric signed 14, 2 |
| Where used: | CD010 Daily Cash Account CM |

6.659 sumCurrDivCurrAmntFut

| | |
|-------------|--|
| Description | This field contains the sum of the delivery currency amount per delivery currency for Futures product. |
| Format | numeric signed 14, 2 |
| Where used: | CE750 Expiration Payment-vs-Payment Overview |

6.660 sumCurrDivCurrAmntOpt

| | |
|-------------|--|
| Description | This field contains the sum of the delivery currency amount per delivery currency for Options product. |
| Format | numeric signed 14, 2 |
| Where used: | CE750 Expiration Payment-vs-Payment Overview |

6.661 sumCurrDivPayAmntFut

| | |
|-------------|---|
| Description | This field contains the sum of the payed delivered amount per currency for Futures Product. |
| Format | numeric signed 14, 2 |
| Where used: | CE750 Expiration Payment-vs-Payment Overview |

6.662 sumCurrDivPayAmntOpt

Description This field contains the sum of the payed delivered amount per currency for Options Product.

Format numeric signed 14, 2

Where used: CE750 Expiration Payment-vs-Payment Overview

6.663 sumCurrDivRcvAmntFut

Description This field contains the sum of the received delivered amount per currency for Futures Product.

Format numeric signed 14, 2

Where used: CE750 Expiration Payment-vs-Payment Overview

6.664 sumCurrDivRcvAmntOpt

Description This field contains the sum of the received delivered amount per currency for Options Product.

Format numeric signed 14, 2

Where used: CE750 Expiration Payment-vs-Payment Overview

6.665 sumCurrDivSetlmtAmntFut

Description This field contains the sum of the delivery settlement amount per currency for Futures Product.

Format numeric signed 14, 2

Where used: CE750 Expiration Payment-vs-Payment Overview

6.666 sumCurrDivSetlmtAmntOpt

Description This field contains the sum of the delivery settlement amount per currency for Options Product.

Format numeric signed 14, 2

Where used: CE750 Expiration Payment-vs-Payment Overview

6.667 sumCurrDivTotAmntFut

Description This field contains the sum of the total delivered amount per currency for Futures product.

Format numeric signed 14, 2

Where used: CE750 Expiration Payment-vs-Payment Overview

6.668 sumCurrDivTotAmntOpt

Description This field contains the sum of the total delivered amount per currency for Options product.

Format numeric signed 14, 2

Where used: CE750 Expiration Payment-vs-Payment Overview

6.669 sumCurrDlyIntAmnt

Description This field contains the monthly interest amount per currency, type of money and pool ID.

Format numeric signed 13, 2

Where used: CD230 Monthly Interest Report
CD231 Daily Preliminary Interest Report

6.670 sumCurrFeeAdjCrtDayAmnt

Description This field contains the total daily manual fee adjustments per currency.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

6.671 sumCurrFeeAmnt

Description This field contains the Sum Currency Fee Per Series Time.

Format numeric signed 11, 2

Where used: CB167 Late Closing Fees

6.672 sumCurrFeeAmntX

Description This field contains the sum of the fee amount per currency.

Format numeric 15, 2

Where used: CB187 Monthly Rebates Overview

6.673 sumCurrFeeCapAmnt

Description This field contains the Sum of rebate per currency.

Format numeric 11, 2

Where used: CB169 LP Rebates

6.674 sumCurrFeeCrtDayAmnt

Description This field contains the fee sum of the current day per currency.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

6.675 sumCurrFeeCrtMthAmnt

Description This field contains the fee sum of the current month per currency.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

6.676 sumCurrFeeEuEnMmAmnt

Description This field contains the sum of monthly rebate per currency regarding Eurex Enlight

Format numeric 11, 2

Where used: CB169 LP Rebates

6.677 sumCurrFeePckMmAmnt

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

Format numeric 11, 2

Where used: CB169 LP Rebates

6.678 sumCurrFeePrvDayAmnt

Description This field contains the fee sum of the previous day per currency.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

6.679 sumCurrFeePrvMthAmnt

Description This field contains the fee sum of the previous month per currency.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

6.680 sumCurrFeeRfqMmAmnt

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

Format numeric 11, 2

Where used: CB169 LP Rebates

6.681 sumCurrFeeRoIMmAmnt

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

Format numeric 11, 2

Where used: CB169 LP Rebates

6.682 sumCurrFeeSprdMmAmnt

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

Format numeric 11, 2

Where used: CB169 LP Rebates

6.683 sumCurrFeeStrMmAmnt

Description This field contains the Sum of Strategy Market Making rebate per currency.

Format numeric 11, 2

Where used: CB169 LP Rebates

6.684 sumCurrFeeStrsMmAmnt

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

Format numeric 11, 2

Where used: CB169 LP Rebates

6.685 sumCurrFeeSzMmAmnt

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

Format numeric 11, 2

Where used: CB169 LP Rebates

6.686 sumCurrFeeYtdAmnt

Description This field contains the year-to-date fee sum per currency.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

6.687 sumCurrFinSetlmtAmnt

Description This field contains the sum of the final settlement amounts per currency.

Format numeric signed 12, 2

Where used: CB702 Cash Settled Contracts Overview

6.688 sumCurrFullRebVol

Description This field contains the sum of rebated volume per currency.

Format numeric 9

Where used: CB169 LP Rebates
CB179 Monthly Rebate Report

6.689 sumCurrNetFeeAmnt

Description This field indicates the sum of the netted fee amount per currency.

Format numeric signed 9, 2

Where used: CB179 Monthly Rebate Report

6.690 sumCurrPctSav

Description This field contains the sum of the savings in percent per Account.

Format numeric 5, 2

Where used: CB187 Monthly Rebates Overview

6.691 sumCurrPosTrnAmnt

Description This field contains the sum of the position transfer amount per currency.

Format numeric signed 12, 2

Where used: CD010 Daily Cash Account CM

6.692 sumCurrPrmMtdBal

Description This field contains the net premium month to date amount per clearing member and per currency.

Format numeric signed 12, 2

Where used: CB790 Premium Information

6.693 sumCurrPrmNetBal

Description This field contains the premium net amount, which is the net premium receivable (positive) or payable (negative) including residual per clearing member and per currency for the current day.

Format numeric signed 12, 2

Where used: CB790 Premium Information

6.694 sumCurrPrmPayBal

| | |
|-------------|---|
| Description | This field contains the premium payable balance per clearing member and per currency for the current day. |
| Format | numeric signed 12, 2 |
| Where used: | CB790 Premium Information |

6.695 sumCurrPrmPrvMthBal

| | |
|-------------|---|
| Description | This field contains the net premium amount per clearing member and per currency for the previous month. |
| Format | numeric signed 12, 2 |
| Where used: | CB790 Premium Information |

6.696 sumCurrPrmRcvBal

| | |
|-------------|--|
| Description | This field contains the premium receivable balance per clearing member and per currency for the current day. |
| Format | numeric signed 12, 2 |
| Where used: | CB790 Premium Information |

6.697 sumCurrPrmVmarAmnt

| | |
|-------------|--|
| Description | This field contains the sum of the option premium and variation margin amount per product, account and per currency. |
| Format | numeric signed 12, 2 |
| Where used: | CD010 Daily Cash Account CM |

6.698 sumCurrPrmYtdBal

Description This field contains the net premium year to date balance per clearing member and per currency accumulated for the current year.

Format numeric signed 13, 2

Where used: CB790 Premium Information

6.699 sumCurrProdSegFeeAmnt

Description This field indicates the sum of the fee amount per currency.

Format numeric signed 9, 2

Where used: CB179 Monthly Rebate Report

6.700 sumCurrRebAmnt

Description This field indicates the sum of the rebate amount per currency.

Format numeric signed 9, 2

Where used: CB179 Monthly Rebate Report

6.701 sumCurrRebQty

Description This field contains the rebate quantity per currency.

Format numeric 9

Where used: CB169 LP Rebates

6.702 sumCurrResidualBal

Description This field contains the residual net amount, which is the net residual receivable (positive) or payable (negative) per clearing member and per currency for the current day.

Format numeric signed 12, 2

Where used: CB790 Premium Information
CB795 Variation Margin Information

6.703 sumCurrRevRefAmnt

Description This field contains the fee sum of the revenue sharing day per currency.

Format numeric signed 9, 2

Where used: CB179 Monthly Rebate Report

6.704 sumCurrSavFeeAmnt

Description This field contains the sum of the savings of the fee amount per currency.

Format numeric 15, 2

Where used: CB187 Monthly Rebates Overview

6.705 sumCurrSecuCollVal

Description This field contains the sum of all security collateral values per currency.

Format numeric 14

Where used: CD031 Daily Collateral Valuation
CD037 Claim Amount Based Collaterals

6.706 sumCurrSecuMktVal

Description This field contains the sum of all security market values per currency.

Format numeric 14

Where used: CD031 Daily Collateral Valuation
CD037 Claim Amount Based Collaterals

6.707 sumCurrTrdQty

Description This field contains the trade quantity per currency.

Format numeric 9

Where used: CB169 LP Rebates

6.708 sumCurrTrnFeeAmntX

Description This field contains the Sum Security Transaction Fee Amount.

Format numeric signed 12, 2

Where used: CB165 Eurex Fee Statement

6.709 sumCurrTrnQtyDel

Description This field contains the total deleted trade quantity per member.

Format numeric 9

Where used: CB750 Give-Up Trades Overview
CB751 Take-Up Trades Overview

6.710 sumCurrTrnQtyPend

Description This field contains the pending trade quantity per member.

Format numeric 9

Where used: CB750 Give-Up Trades Overview
CB751 Take-Up Trades Overview

6.711 sumCurrTrnQtyTakUp

Description This field contains the taken up trade quantity per member.

Format numeric 9

Where used: CB750 Give-Up Trades Overview
CB751 Take-Up Trades Overview

6.712 sumCurrVatAmnt

Description This field contains the sum of the VAT amount per currency.

Format numeric signed 12, 2

Where used: CD010 Daily Cash Account CM

6.713 sumCurrVmarAmnt

Description This field contains the sum of the variation margin amount per currency.

Format numeric signed 12, 2

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Where used: CD010 Daily Cash Account CM

6.714 sumCurrVmarMtdBal

Description This field contains the net variation margin amount positive (received) or negative (paid) per clearing member and per currency for the current month.

Format numeric signed 12, 2

Where used: CB795 Variation Margin Information

6.715 sumCurrVmarNetBal

Description This field contains the net variation margin amount positive (received) or negative (paid) including residual per clearing member and per currency for the current day.

Format numeric signed 12, 2

Where used: CB795 Variation Margin Information

6.716 sumCurrVmarPayBal

Description This field contains the variation margin payable amount per clearing member and per currency.

Format numeric 13, 2

Where used: CB795 Variation Margin Information

6.717 sumCurrVmarPrvMthBal

Description This field contains the net variation margin amount positive (received) or negative (paid) per clearing member and per currency for the previous month.

Format numeric signed 12, 2

Where used: CB795 Variation Margin Information

6.718 sumCurrVmarRcvBal

Description This field contains the variation margin receivable amount per clearing member and per currency.

Format numeric 13, 2

Where used: CB795 Variation Margin Information

6.719 sumCurrVmarYtdBal

Description This field contains the net variation margin amount positive (received) or negative (paid) per clearing member and per currency accumulated for the current year.

Format numeric signed 13, 2

Where used: CB795 Variation Margin Information

6.720 sumDatNotifFeeAmnt

Description This field contains the sum of the fee amount per date of notification of fees

Format numeric signed 12, 2

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Where used: CB189 Monthly Mistrade Fees

6.721 sumEURAmtInEUR

Description This field contains the Sum of EUR Amounts converted into EUR

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

6.722 sumExchFeeAmnt

Description This field contains the sum of the fee amount per exchange.

Format numeric signed 12, 2

Where used: CB165 Eurex Fee Statement
 CB167 Late Closing Fees
 CB169 LP Rebates
 CB192 Monthly Fee Statement
 CB196 Daily Overall Fee Summary
 CB199 Eurex BTRF Monthly Fee Summary

6.723 sumExchMbrFeeAmntGros

Description This field contains the gross sum of the fee amount per exchange member.

Format numeric 13, 2

Where used: CB193 Monthly Connections and Services

6.724 sumExchMbrFeeAmntNet

| | |
|-------------|--|
| Description | This field contains the net sum of the fee amount per exchange member. |
| Format | numeric 13, 2 |
| Where used: | CB193 Monthly Connections and Services |

6.725 sumFee

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

6.726 sumFeeAcctTypGrp

| | |
|-------------|--|
| Description | This field contains the sum of the total fee per Account Type. |
| Format | numeric signed 11, 2 |
| Where used: | CB182 Monthly OTC CCP Fee Statement CB185 Daily OTC CCP Fee Statement |

6.727 sumFeeCrtMthAmnt

| | |
|-------------|---|
| Description | This field contains the fee sum per clearing member. |
| Format | numeric 12, 2 |
| Where used: | CB192 Monthly Fee Statement CB199 Eurex BTRF Monthly Fee Summary |

6.728 sumFeeCurrTypCod

Description This field contains the sum of the total fee per currency.

Format numeric signed 11, 2

Where used: CB182 Monthly OTC CCP Fee Statement
CB185 Daily OTC CCP Fee Statement

6.729 sumFeeExCrtMthAmnt

Description This field contains the fee sum of the revenue sharing day per product segment.

Format numeric signed 11, 2

Where used: CB192 Monthly Fee Statement
CB199 Eurex BTRF Monthly Fee Summary

6.730 sumFeeGrpServGrp

Description Total daily clearing fee per fee and service group.

Format numeric 12, 4

Where used: CB350 Monthly Fee Statement

6.731 sumFeeIndTypAmntX

Description This field contains the total amount per fee type.

Format numeric signed 12, 2

Where used: CB165 Eurex Fee Statement

6.732 sumFeeIndTypCrd

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

6.733 sumFeeIndTypDbt

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

6.734 sumFeeIndTypFeeCapAmnt

| | |
|-------------|---|
| Description | This field contains Sum of rebate per fee type. |
| Format | numeric 11, 2 |
| Where used: | CB169 LP Rebates |

6.735 sumFeeIndTypFeeEuEnMmAmnt

| | |
|-------------|--|
| Description | This field contains the sum of monthly rebate per fee type regarding Eurex Enlight |
| Format | numeric 11, 2 |
| Where used: | CB169 LP Rebates |

6.736 sumFeeIndTypFeePckMmAmnt

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

Format numeric 11, 2

Where used: CB169 LP Rebates

6.737 sumFeeIndTypFeeRfqMmAmnt

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

Format numeric 11, 2

Where used: CB169 LP Rebates

6.738 sumFeeIndTypFeeRoIMmAmnt

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

Format numeric 11, 2

Where used: CB169 LP Rebates

6.739 sumFeeIndTypFeeSprdMmAmnt

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

Format numeric 11, 2

Where used: CB169 LP Rebates

6.740 sumFeeIndTypFeeStrMmAmnt

| | |
|-------------|--|
| Description | This field contains the Sum of Strategy Market Making rebate per fee type. |
| Format | numeric 11, 2 |
| Where used: | CB169 LP Rebates |

6.741 sumFeeIndTypFeeStrsMmAmnt

| | |
|-------------|--|
| Description | This field contains the sum of Stress Market Making rebate per fee type. |
| Format | numeric 11, 2 |
| Where used: | CB169 LP Rebates |

6.742 sumFeeIndTypFeeSzMmAmnt

| | |
|-------------|--|
| Description | This field contains the sum of Size Market Making rebate per fee type. |
| Format | numeric 11, 2 |
| Where used: | CB169 LP Rebates |

6.743 sumFeeIndTypFullRebVol

| | |
|-------------|---|
| Description | This field contains the Sum of fully rebated quantity per fee type. |
| Format | numeric 9 |
| Where used: | CB169 LP Rebates |

6.744 sumFeeIndTypRebQty

Description This field contains the rebate quantity per fee type.

Format numeric 9

Where used: CB169 LP Rebates

6.745 sumFeeIndTypTrdQty

Description This field contains the trade quantity per fee type.

Format numeric 9

Where used: CB169 LP Rebates

6.746 sumFeeProdId

Description This field contains the sum of the total fee per product ID.

Format numeric signed 11, 2

Where used: CB182 Monthly OTC CCP Fee Statement
CB185 Daily OTC CCP Fee Statement

6.747 sumFeeTotal

Description This field contains the sum of Fee Total.

Format numeric 10, 4

Where used: CB315 Daily Clearing Fees - Repo
CB320 Daily Clearing Fees - EUREX and FSE
CB325 Daily Service Fees

6.748 sumFeeTotalFeeTyp

Description This field contains the sum of the Total Fees per Fee Type.

Format numeric 10, 4

Where used: CB330 Daily Settlement Fees

6.749 sumFeeTotalMonth

Description This field contains the Total fee month to date.

Format numeric 16, 4

Where used: CB235 Daily Security Collateral Fee Statement

6.750 sumFeeTotalSettlAcct

Description This field contains the sum of the Total Fees per Settlement Account.

Format numeric 10, 4

Where used: CB330 Daily Settlement Fees

6.751 sumFeeTotalSettlInst

Description This field contains the sum of the Total Fees per Settlement Institution.

Format numeric 10, 4

Where used: CB330 Daily Settlement Fees

6.752 sumFeeTypAdjCrtDayAmnt

Description This data field shows the total daily manual fee adjustments.

Format numeric signed 12, 2

Where used: CB196 Daily Overall Fee Summary

6.753 sumFeeTypFeeCrtDayAmnt

Description This field contains the fee sum of the current day per fee type.

Format numeric signed 12, 2

Where used: CB196 Daily Overall Fee Summary

6.754 sumFeeTypFeeCrtMthAmnt

Description This field contains the fee sum of the current month per fee type.

Format numeric signed 12, 2

Where used: CB196 Daily Overall Fee Summary

6.755 sumFeeTypFeePrvDayAmnt

Description This field contains the fee sum of the previous day per fee type.

Format numeric signed 12, 2

Where used: CB196 Daily Overall Fee Summary

6.756 sumFeeTypFeePrvMthAmnt

| | |
|-------------|---|
| Description | This field contains the fee sum of the previous month per fee type. |
| Format | numeric signed 12, 2 |
| Where used: | CB196 Daily Overall Fee Summary |

6.757 sumFeeTypFeeYtdAmnt

| | |
|-------------|--|
| Description | This field contains the year-to-date fee sum per fee type. |
| Format | numeric signed 12, 2 |
| Where used: | CB196 Daily Overall Fee Summary |

6.758 sumFeeVar

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

6.759 sumGBPAmntInEUR

| | |
|-------------|---|
| Description | This field contains the Sum of GBP Amounts converted into EUR |
| Format | numeric 14, 2 |
| Where used: | CE055 FX Settlement Limit Report |

6.760 sumJPYAmntInEUR

Description This field contains the Sum of JPY Amounts converted into EUR

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

6.761 sumMbrLvIDivPayAmntFut

Description This field contains the member level sum of the payed delivered amount per currency for Futures. for Futures Product.

Format numeric signed 14, 2

Where used: CE750 Expiration Payment-vs-Payment Overview

6.762 sumMbrLvIDivPayAmntOpt

Description This field contains the member level sum of the payed delivered amount per currency for Options. for Options Product.

Format numeric signed 14, 2

Where used: CE750 Expiration Payment-vs-Payment Overview

6.763 sumMbrLvIDivRcvAmntFut

Description This field contains the member level sum of the received delivered amount per currency for Futures. for Futures Product.

Format numeric signed 14, 2

Where used: CE750 Expiration Payment-vs-Payment Overview

6.764 sumMbrLvIDivRcvAmntOpt

Description This field contains the member level sum of the received delivered amount per currency for Options. for Options Product.

Format numeric signed 14, 2

Where used: CE750 Expiration Payment-vs-Payment Overview

6.765 sumMbrLvIDivTotAmntFut

Description This field contains the member level sum of the total delivered amount per currency for Futures. for Futures product.

Format numeric signed 14, 2

Where used: CE750 Expiration Payment-vs-Payment Overview

6.766 sumMbrLvIDivTotAmntOpt

Description This field contains the member level sum of the total delivered amount per currency for Options. for Options product.

Format numeric signed 14, 2

Where used: CE750 Expiration Payment-vs-Payment Overview

6.767 sumMembCollValEff

Description This field contains the accumulated collateral value per pool ID.

Format numeric 12, 2

Where used: CD033 Collateral Composition

6.768 sumMembCshSetlmtAmnt

Description This field contains the sum of the cash settlement amount on a member level.

Format numeric signed 14, 2

Where used: CE770 Exercise And Assign Overview

6.769 sumMembDivSetlmtAmnt

Description This field contains the sum of the delivery settlement amount on a member level.

Format numeric signed 14, 2

Where used: CE770 Exercise And Assign Overview

6.770 sumMembFeeAdjCrtDayAmnt

Description This field contains the total daily manual fee adjustments per clearing member.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

6.771 sumMembFeeAmnt

Description This field contains the sum of the fee amount per member.

Format numeric signed 12, 2

Where used: CB165 Eurex Fee Statement
 CB167 Late Closing Fees
 CB169 LP Rebates
 CB187 Monthly Rebates Overview
 CB189 Monthly Mistrade Fees
 CB191 Monthly TES Late Entry Fine

6.772 sumMembFeeCrtDayAmnt

Description This field contains the fee sum of the current day per clearing member.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

6.773 sumMembFeeCrtMthAmnt

Description This field contains the fee sum of the current month per clearing member.

Format numeric signed 11, 2

Where used: CB192 Monthly Fee Statement
 CB196 Daily Overall Fee Summary
 CB199 Eurex BTRF Monthly Fee Summary

6.774 sumMembFeePrvDayAmnt

Description This field contains the fee sum of the previous day per clearing member.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

6.775 sumMembFeePrvMthAmnt

Description This field contains the fee sum of the previous month per clearing member.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

6.776 sumMembFeeYtdAmnt

Description This field contains the year-to-date fee sum per currency.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

6.777 sumMembIdProdId

Description This field contains the number of products assigned to a member.

Format numeric 4

Where used: TT726 Member Capacity and Product Assignment Status

6.778 sumMembPctSav

Description This field contains the sum of the savings in percent per member.

Format numeric 5, 2

Where used: CB187 Monthly Rebates Overview

6.779 sumMembPrmMtdBal

Description This field contains the net premium month to date balance per exchange member and per currency.

Format numeric signed 12, 2

Where used: CB790 Premium Information

6.780 sumMembPrmNetBal

Description This field contains the premium net amount, which is the net premium receivable (positive) or payable (negative) including residual per currency and per exchange member for the current day.

Format numeric signed 12, 2

Where used: CB790 Premium Information

6.781 sumMembPrmPayBal

Description This field contains the premium payable balance per exchange member and per currency for the current day.

Format numeric signed 12, 2

Where used: CB790 Premium Information

6.782 sumMembPrmPrvMthBal

Description This field contains the net premium amount of the previous month per exchange member and per currency.

Format numeric signed 12, 2

Where used: CB790 Premium Information

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6.783 sumMembPrmRcvBal

Description This field contains the premium receivable balance per exchange member and per currency for the current day.

Format numeric signed 12, 2

Where used: CB790 Premium Information

6.784 sumMembPrmYtdBal

Description This field contains the net premium year to date balance per exchange member and per currency accumulated for the current year.

Format numeric signed 13, 2

Where used: CB790 Premium Information

6.785 sumMembResidualBal

Description This field contains the residual net amount, which is the net residual receivable (positive) or payable (negative) per currency and per exchange member for the current day.

Format numeric signed 12, 2

Where used: CB790 Premium Information
CB795 Variation Margin Information

6.786 sumMembSavFeeAmnt

Description This field contains the sum of the savings of the fee amount per member.

Format numeric 15, 2

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Where used: CB187 Monthly Rebates Overview

6.787 sumMembSetlmtSecuQty

Description This field contains the Delivery Receive House Share Quantity.

Format numeric signed 11, 3

Where used: CE770 Exercise And Assign Overview

6.788 sumMembSurplShtfAmnt

Description This field contains the surplus or shortage in collateral value.

Format numeric signed 12, 2

Where used: CD033 Collateral Composition

6.789 sumMembVmarMtdBal

Description This field contains the net variation margin amount positive (received) or negative (paid) per exchange member and per currency for the current month.

Format numeric signed 12, 2

Where used: CB795 Variation Margin Information

6.790 sumMembVmarNetBal

Description This field contains the net variation margin amount positive (received) or negative (paid) including residual per exchange member and per currency.

Format numeric signed 12, 2

Where used: CB795 Variation Margin Information

6.791 sumMembVmarPayBal

Description This field contains the variation margin payable amount per exchange member and per currency.

Format numeric 13, 2

Where used: CB795 Variation Margin Information

6.792 sumMembVmarPrvMthBal

Description This field contains the net variation margin amount positive (received) or negative (paid) per exchange member and per currency for the previous month.

Format numeric signed 12, 2

Where used: CB795 Variation Margin Information

6.793 sumMembVmarRcvBal

Description This field contains the variation margin receivable amount per exchange member and per currency.

Format numeric 13, 2

Where used: CB795 Variation Margin Information

6.794 sumMembVmarYtdBal

Description This field contains the net variation margin amount positive (received) or negative (paid) per exchange member and per currency accumulated for the current year.

Format numeric signed 13, 2

Where used: CB795 Variation Margin Information

6.795 sumNetMgnSrpl

Description This field contains the overall net margin surplus/shortfall over all pools of a clearing member. From segregated pools only shortfalls are considered (never a surplus). From the default pool shortfall or surplus is considered.

Format numeric signed 13, 2

Where used: CD042 Daily Settlement Statement

6.796 sumNetQty

Description This field contains the total net Quantity per contract.

Format numeric signed 8

Where used: CB741 KRX Position Information

6.797 sumNomQty

Description This field contains the sum of the nominal quantity.

Format numeric 12, 3

Where used: CB315 Daily Clearing Fees - Repo
 CB320 Daily Clearing Fees - EUREX and FSE
 CB325 Daily Service Fees

6.798 sumNotifFeeAmnt

Description This field contains the sum of the fee amount per notification of fees

Format numeric signed 12, 2

Where used: CB189 Monthly Mistrade Fees

6.799 sumNZDAmntInEUR

Description This field contains the Sum of NZD Amounts converted into EUR

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

6.800 sumOfTransFeePerCigMmb

Description This field contains the Sum of transaction fee per clearing member.

Format numeric signed 12, 2

Where used: CB197 Excessive System Usage Fee

6.801 sumOfTransFeePerTrdMmb

Description This field contains the Sum of transaction fee per trading member.

Format numeric signed 12, 2

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Where used: CB197 Excessive System Usage Fee

6.802 sumOvrUndrCovAmntClgCurr

Description This field contains the total amount of surplus or shortage in clearing member currency.

Format numeric signed 13, 2

Where used: CD042 Daily Settlement Statement

6.803 sumPckFeeAmnt

Description This field contains the fee sum per package ID.

Format numeric signed 12, 2

Where used: CB199 Eurex BTRF Monthly Fee Summary

6.804 sumPoolCrdAmnt

Description This field contains the total credit amount per clearer, currency, and pool.

Format numeric 15, 2

Where used: CD015 Detailed Account Statement
CD709 Daily Cash Transactions - Manually Entered
CD715 Detailed Account Statement

6.805 sumPoolDebAmnt

Description This field contains the total debit amount per clearer, currency and pool.

Format numeric 15, 2

Where used: CD015 Detailed Account Statement
CD709 Daily Cash Transactions - Manually Entered
CD715 Detailed Account Statement

6.806 sumPosnLngBal

Description This field contains the total long position per contract, per exchange member.

Format numeric 10

Where used: CB731 Settling Futures Positions Overview

6.807 sumPosnShtBal

Description This field contains the total short position per contract, per exchange member.

Format numeric 10

Where used: CB731 Settling Futures Positions Overview

6.808 sumPrefAmount

Description On participant level: This field contains the sum over all account specific 'Prefunded Amount'. On CM Level: This field contains the amount which has been prefunded by the CM.

Format numeric signed 18, 2

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report
CI054 Preliminary FX Cashflow Forecast Against Limits Report

6.813 sumProdFeeAmnt

| | |
|-------------|--|
| Description | This field contains the fee total amount per product. in a specific currency. |
| Format | numeric signed 11, 2 |
| Where used: | CB167 Late Closing Fees CB192 Monthly Fee Statement CB199 Eurex BTRF Monthly Fee Summary |

6.814 sumProdFeeAmntX

| | |
|-------------|---|
| Description | This field contains the sum of the savings of the fee amount per product. |
| Format | numeric 15, 2 |
| Where used: | CB187 Monthly Rebates Overview |

6.815 sumProdFeeCapAmnt

| | |
|-------------|--|
| Description | This field contains the Sum of rebate per product. |
| Format | numeric 11, 2 |
| Where used: | CB169 LP Rebates |

6.816 sumProdFeeCrtDayAmnt

| | |
|-------------|---|
| Description | This field contains the fee sum of the current day per product. |
| Format | numeric signed 12, 2 |
| Where used: | CB196 Daily Overall Fee Summary |

6.817 sumProdFeeCrtMthAmnt

| | |
|-------------|---|
| Description | This field contains the fee sum of the current month per product. |
| Format | numeric signed 11, 2 |
| Where used: | CB196 Daily Overall Fee Summary |

6.818 sumProdFeeEuEnMmAmnt

| | |
|-------------|---|
| Description | This field contains the sum of monthly rebate per product regarding Eurex Enlight |
| Format | numeric 11, 2 |
| Where used: | CB169 LP Rebates |

6.819 sumProdFeePckMmAmnt

| | |
|-------------|--|
| Description | This field contains the sum of Package Market Making rebate per product. |
| Format | numeric 11, 2 |
| Where used: | CB169 LP Rebates |

6.820 sumProdFeePrvDayAmnt

| | |
|-------------|--|
| Description | This field contains the fee sum of the previous day per product. |
| Format | numeric signed 12, 2 |
| Where used: | CB196 Daily Overall Fee Summary |

6.821 sumProdFeePrvMthAmnt

Description This field contains the fee sum of the previous month per product.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

6.822 sumProdFeeRfqMmAmnt

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

Format numeric 11, 2

Where used: CB169 LP Rebates

6.823 sumProdFeeRoIMmAmnt

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

Format numeric 11, 2

Where used: CB169 LP Rebates

6.824 sumProdFeeSprdMmAmnt

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

Format numeric 11, 2

Where used: CB169 LP Rebates

6.825 sumProdFeeStrMmAmnt

Description This field contains the Sum of Strategy Market Making rebate per product.

Format numeric 11, 2

Where used: CB169 LP Rebates

6.826 sumProdFeeStrsMmAmnt

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

Format numeric 11, 2

Where used: CB169 LP Rebates

6.827 sumProdFeeSzMmAmnt

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

Format numeric 11, 2

Where used: CB169 LP Rebates

6.828 sumProdFeeYtdAmnt

Description This field contains the year-to-date fee sum per product.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

6.829 sumProdFinSetlmtAmnt

Description This field contains the final settlement amount per account and per product.

Format numeric signed 12, 2

Where used: CB702 Cash Settled Contracts Overview

6.830 sumProdFullRebVol

Description This field contains the Sum of fully rebated quantity per product.

Format numeric 9

Where used: CB169 LP Rebates

6.831 sumProdGrp

Description This field contains the sum of the total fee per Product Group.

Format numeric signed 11, 2

Where used: CB182 Monthly OTC CCP Fee Statement
CB185 Daily OTC CCP Fee Statement

6.832 sumProdGrpIdQty

Description This field indicates the sum of the quantity per product rebate group.

Format numeric 10

Where used: CB179 Monthly Rebate Report

6.833 sumProdItmLngAmnt

Description This field contains the amount with which the open long positions in the respective product are in-the-money.

Format numeric signed 11, 2

Where used: CE710 Contract Expiration

6.834 sumProdItmShtAmnt

Description This field contains the in-the-money amount of the respective product which is negative for the writer of the option.

Format numeric signed 11, 2

Where used: CE710 Contract Expiration

6.835 sumProdPctSav

Description This field contains the sum of the savings in percent per product.

Format numeric 5, 2

Where used: CB187 Monthly Rebates Overview

6.836 sumProdPosnLngBal

Description This field contains the sum of the long position balance per product.

Format numeric 10

Where used: CE710 Contract Expiration

6.837 sumProdPosnShtBal

Description This field contains the sum of the short position balance per product.

Format numeric 10

Where used: CE710 Contract Expiration

6.838 sumProdPrmVmarAmnt

Description This field contains the sum of Premium and Variation Margin per product.

Format numeric signed 12, 2

Where used: CB012 Account Statement
CB013 Account Statement - ECC
CI012 Account Statement

6.839 sumProdRebGrpIdFullRebVol

Description This field contains the sum of rebated volume per product group.

Format numeric 9

Where used: CB179 Monthly Rebate Report

6.840 sumProdRebGrpIdNetFeeAmnt

Description This field indicates the sum of the netted fee amount per product rebate group.

Format numeric signed 9, 2

Where used: CB179 Monthly Rebate Report

6.841 sumProdRebGrpIdProdSegFeeAmnt

Description This field indicates the sum of the rebate amount per product rebate group and segment.

Format numeric signed 9, 2

Where used: CB179 Monthly Rebate Report

6.842 sumProdRebGrpIdQty

Description This field indicates the sum of the rebate quantity per product rebate group.

Format numeric 10

Where used: CB179 Monthly Rebate Report

6.843 sumProdRebGrpIdRebAmnt

Description This field indicates the sum of the rebate amount per product rebate group.

Format numeric signed 9, 2

Where used: CB179 Monthly Rebate Report

6.844 sumProdRebGrpIdRevRefAmnt

Description This field contains the fee sum of the revenue sharing day per product.

Format numeric signed 9, 2

Where used: CB179 Monthly Rebate Report

6.845 sumProdRebGrpVol

Description This field contains the volume sum of the product rebate group per product.

Format numeric 10

Where used: CB179 Monthly Rebate Report

6.846 sumProdRebQty

Description This field contains the Sum of rebate quantity per product.

Format numeric 9

Where used: CB169 LP Rebates

6.847 sumProdSavFeeAmnt

Description This field contains the sum of the savings of the fee amount per product.

Format numeric 15, 2

Where used: CB187 Monthly Rebates Overview

6.848 sumProdSegFeeAmnt

Description This field indicates the sum of the fee amount per product segment.

Format numeric signed 12, 2

Where used: CB179 Monthly Rebate Report

6.849 sumProdSegFullRebVol

Description This field contains the sum of rebated volume per product segment.

Format numeric 9

Where used: CB179 Monthly Rebate Report

6.850 sumProdSegNetFeeAmnt

Description This field indicates the sum of the net fee amount per product segment.

Format numeric signed 12, 2

Where used: CB179 Monthly Rebate Report

6.851 sumProdSegQty

Description This field indicates the sum of the quantity per product segment.

Format numeric 10

Where used: CB179 Monthly Rebate Report

6.852 sumProdSegRebAmnt

Description This field indicates the sum of the rebate amount per product segment.

Format numeric signed 12, 2

Where used: CB179 Monthly Rebate Report

6.853 sumProdSegRebQty

Description This field indicates the sum of the rebate quantity per product segment.

Format numeric 10

Where used: CB179 Monthly Rebate Report

6.854 sumProdSegRevRefAmnt

Description This field contains the fee sum of the revenue sharing day per product segment.

Format numeric signed 12, 2

Where used: CB179 Monthly Rebate Report

6.855 sumProdSetlmtSecuQty

Description This field contains the sum of the underlying securites which is to be delivered or received per product.

Format numeric signed 11, 3

Where used: CE770 Exercise And Assign Overview

6.856 sumProdTrdQty

Description This field contains the trade quantity per product.

Format numeric 9

Where used: CB169 LP Rebates

6.857 sumProdTrnFeeAmntX

Description This field contains the total Transaction Fee Amount per product.

Format numeric signed 12, 2

Where used: CB165 Eurex Fee Statement

6.858 sumProdTypFeeAdjCrtDayAmnt

Description This field contains the total daily manual fee adjustments per product type.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

6.859 sumProdTypFeeAmnt

Description This field contains the fee sum of the product type.

Format numeric signed 8, 2

Where used: CB179 Monthly Rebate Report

6.860 sumProdTypFeeAmntX

Description This field contains the fee sum of the product type.

Format numeric signed 12, 2

Where used: CB165 Eurex Fee Statement
CB191 Monthly TES Late Entry Fine
CB192 Monthly Fee Statement
CB197 Excessive System Usage Fee

6.861 sumProdTypFeeCrtDayAmnt

Description This field contains the fee sum of the current day per product type.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

6.862 sumProdTypFeeCrtMthAmnt

Description This field contains the fee sum of the current month per product type.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

6.863 sumProdTypFeePrvDayAmnt

Description This field contains the fee sum of the previous day per product type.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

6.864 sumProdTypFeePrvMthAmnt

Description This field contains the fee sum of the previous month per product type.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

6.865 sumProdTypFeeYtdAmnt

Description This field contains the year-to-date fee sum per product type.

Format numeric signed 11, 2

Where used: CB196 Daily Overall Fee Summary

6.866 sumProjVMAMnt

Description This field contains the sum over all account specific Projected VM Amount on participant / CM level.

Format numeric signed 18, 2

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report
CI054 Preliminary FX Cashflow Forecast Against Limits Report

6.867 sumRebQty

Description This field contains the suf of the rebate quantity.

Format numeric 9

Where used: CB165 Eurex Fee Statement

6.868 sumReuseFeeTotalMonth

Description This field contains the Total reuse fee month to date.

Format numeric 16, 4

Where used: CB235 Daily Security Collateral Fee Statement

6.869 sumSecuAcctLngPst

Description This field contains the sum of the expired long contracts per product.

Format numeric 10

Where used: CE735 Expired Series Information

6.870 sumSecuAcctShtPst

Description This field contains the sum of the expired short contracts per product.

Format numeric 10

Where used: CE735 Expired Series Information

6.871 sumSecuBlkCollQty

Description This field contains the sum of the bulk collateral quantity including collateral movements per end of day.

Format numeric 15, 2

Where used: CD020 Collateral Movement/Coverage

6.872 sumSecuCntrCovQty

Description This field contains the sum of the securities which are used for coverage (specific equity collateral) per end of day.

Format numeric signed 9, 3

Where used: CD020 Collateral Movement/Coverage

6.873 sumSecuGrpCollValCIGCurr

| | |
|-------------|--|
| Description | This field contains the total amount of the collateral values per currency and -in case of security collaterals- per security group. |
| Format | numeric 12, 2 |
| Where used: | CD033 Collateral Composition |

6.874 sumSecuSecuAmnt

| | |
|-------------|---|
| Description | This field contains the total amount of the nominal values of the pledged securities, deposited as cover, expiring on the same expiry date. |
| Format | numeric 15, 2 |
| Where used: | CD030 Security Expiration |

6.875 sumServGrp

| | |
|-------------|---|
| Description | Total daily clearing fee per service group. |
| Format | numeric 12, 4 |
| Where used: | CB350 Monthly Fee Statement |

6.876 sumSetlAmnt

| | |
|-------------|---|
| Description | This field contains the sum of the Settlement Amount. |
| Format | numeric 12, 2 |
| Where used: | CB315 Daily Clearing Fees - Repo CB320 Daily Clearing Fees - EUREX and FSE CB325 Daily Service Fees |

6.877 sumSetlmtAcctAmnt

| | |
|-------------|--|
| Description | This field contains the total daily clearing fees per settlement account. |
| Format | numeric 12, 4 |
| Where used: | CB315 Daily Clearing Fees - Repo CB320 Daily Clearing Fees - EUREX and FSE CB325 Daily Service Fees CB350 Monthly Fee Statement |

6.878 sumSettlAmount

| | |
|-------------|---|
| Description | This field contains the sum over all account specific Settlement Amounts on participant / CM level. |
| Format | numeric signed 18, 2 |
| Where used: | CE054 End of Day FX Cashflow Forecast Against Limits Report CI054 Preliminary FX Cashflow Forecast Against Limits Report |

6.879 sumSrsSrsAsgnQty

| | |
|-------------|---|
| Description | This field contains the sum of the assigned quantity per option class, per exchange member and account. |
| Format | numeric 9 |
| Where used: | CE771 OptOn Fut ExerAssign Overview |

6.880 sumSrsSrsExerQty

| | |
|-------------|--|
| Description | This field contains the sum of the exercised quantity per option class, per exchange member and account. |
|-------------|--|

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Format numeric 9

Where used: CE771 OptOn Fut ExerAssign Overview

6.881 sumSrsUndrLngQty

Description This field contains the sum of the futures long quantity, which was created per option class.

Format numeric 9

Where used: CE771 OptOn Fut ExerAssign Overview

6.882 sumSrsUndrShtQty

Description This field contains the sum of the futures short quantity, which was created per option class.

Format numeric 9

Where used: CE771 OptOn Fut ExerAssign Overview

6.883 sumStressedVM

Description The field contains the Stressed Variation Margin on Participant level.

Format numeric signed 18, 2

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report
CI054 Preliminary FX Cashflow Forecast Against Limits Report

6.884 sumToBePrefunded

Description On participant level: This field contains the sum over all account specific 'To be Prefunded Amounts'. On CM Level: This field contains the amount which has to be prefunded by the CM.

Format numeric signed 18, 2

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report
CI054 Preliminary FX Cashflow Forecast Against Limits Report

6.885 sumTotPayInAgLimit

Description This field contains the sum over all account specific Total Settlement Amounts which are negative on participant / CM level. On participant level this field shows the minimum of Total Settlement amount and zero. On CM level this field shows the minimum of zero and sum of all Total Pay-In Against Limits on participant level (for RCs) and on account level (for accounts of the CM).

Format numeric signed 18, 2

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report
CI054 Preliminary FX Cashflow Forecast Against Limits Report

6.886 sumTotPayInAgLimSVM

Description This field contains the Total Pay-In Against Limit including SVM on participant / CM level.

Format numeric signed 18, 2

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report
CI054 Preliminary FX Cashflow Forecast Against Limits Report

6.887 sumTotPayOutAgLimit

Description This field contains the sum over all account specific Total Settlement Amounts on participant / CM level.

Format numeric signed 18, 2

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report
CI054 Preliminary FX Cashflow Forecast Against Limits Report

6.888 sumTotPayOutAgLimSVM

Description This field contains the Total Pay-Out Against Limit including SVM on participant / CM level.

Format numeric signed 18, 2

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report
CI054 Preliminary FX Cashflow Forecast Against Limits Report

6.889 sumTotSettlAmount

Description This field contains the sum over all account specific Total Settlement Amounts on participant / CM level.

Format numeric signed 18, 2

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report
CI054 Preliminary FX Cashflow Forecast Against Limits Report

6.890 sumTrdFeeAmntX

Description This field contains the Sum of fee per trader.

Format numeric 12, 2

| | |
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Where used: CB191 Monthly TES Late Entry Fine

6.891 sumTrdMembAmnt

Description This field contains the total daily clearing fees per trading member.

Format numeric 12, 4

Where used: CB182 Monthly OTC CCP Fee Statement
 CB185 Daily OTC CCP Fee Statement
 CB225 Daily Eurex Fines
 CB315 Daily Clearing Fees - Repo
 CB320 Daily Clearing Fees - EUREX and FSE
 CB325 Daily Service Fees
 CB330 Daily Settlement Fees
 CB350 Monthly Fee Statement

6.892 sumTrdQtyX

Description This field contains the sum of the trade quantity.

Format numeric 18, 6

Where used: CB165 Eurex Fee Statement

6.893 sumTrnBalAmnt

Description This field contains the transaction balance amount (cash or equity quantity) including collateral movements per end of day.

Format numeric 15, 2

Where used: CD020 Collateral Movement/Coverage

6.894 sumTrnCrdAmnt

Description This field contains the total credit amount per value date and Transaction Type.

Format numeric 15, 2

Where used: CD709 Daily Cash Transactions - Manually Entered

6.895 sumTrnDebAmnt

Description This field contains the total debit amount per value date and Transaction Type.

Format numeric 15, 2

Where used: CD709 Daily Cash Transactions - Manually Entered

6.896 sumTrnLngQty

Description This field contains the total long positions per contract.

Format numeric signed 8

Where used: CB012 Account Statement
CB013 Account Statement - ECC
CI012 Account Statement

6.897 sumTrnQtyFeeTyp

Description This field contains the sum of the total number of gross transactions and net transactions per Fee Type.

Format numeric 9

Where used: CB330 Daily Settlement Fees

6.898 sumTrnShtQty

Description This field contains the total short positions per contract.

Format numeric signed 8

Where used: CB012 Account Statement
CB013 Account Statement - ECC
CI012 Account Statement

6.899 sumUndrUndrLngQty

Description This field contains the total futures long quantity which was created per underlying and account.

Format numeric 9

Where used: CE771 OptOn Fut ExerAssign Overview

6.900 sumUndrUndrShtQty

Description This field contains the total futures short quantity which was created per underlying and account.

Format numeric 9

Where used: CE771 OptOn Fut ExerAssign Overview

6.901 sumUSDAmntInEUR

Description This field contains the Sum of USD Amounts converted into EUR

Format numeric 14, 2

Where used: CE055 FX Settlement Limit Report

6.902 szQuald

Description This flag shows if Size Quality was fulfilled.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| Y | | Yes |
| N | | No |
| X | | Not applicable |

Where used: CB169 LP Rebates

6.903 Text1

Description This field contains a free-format text provided by the member.

Format alphanumeric 36

Where used: CB012 Account Statement
 CB013 Account Statement - ECC
 CB715 Average Pricing
 CB730 Position Transfer Summary
 CB750 Give-Up Trades Overview
 CB751 Take-Up Trades Overview
 CE780 Exercise Abandon Daily Maintenance Overview
 CI012 Account Statement

6.904 Text2

Description This field contains a free-format text provided by the member.

Format alphanumeric 36

Where used: CB012 Account Statement
 CB013 Account Statement - ECC
 CB715 Average Pricing
 CB730 Position Transfer Summary
 CB750 Give-Up Trades Overview
 CB751 Take-Up Trades Overview
 CE780 Exercise Abandon Daily Maintenance Overview
 CI012 Account Statement

6.905 Text3

Description This field contains a free-format text provided by the member.

Format alphanumeric 36

Where used: CB012 Account Statement
 CB013 Account Statement - ECC
 CB715 Average Pricing
 CB730 Position Transfer Summary
 CB750 Give-Up Trades Overview
 CB751 Take-Up Trades Overview
 CE780 Exercise Abandon Daily Maintenance Overview
 CI012 Account Statement

6.906 textSegInpX

Description This field contains a free text for describing the manual adjustment of transaction fees.

Format alphanumeric 60

Where used: CB165 Eurex Fee Statement

6.907 textX

Description This field contains the free-format text comment entered by trader for a transaction.

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Format alphanumeric 60

Where used: CB165 Eurex Fee Statement

6.908 threshHoldFut

Description This field contains the treshold in the future.

Format numeric 10

Where used: CB001 Product and Price Report

6.909 threshHoldFut2

Description This field contains the second threshold of the future.

Format numeric 10

Where used: CB001 Product and Price Report

6.910 threshHoldFut3

Description This field contains the third threshold of the future.

Format numeric 10

Where used: CB001 Product and Price Report

6.911 threshHoldFut4

Description This field contains the fourth threshold in the future.

Format numeric 10

Where used: CB001 Product and Price Report

6.912 threshHoldPast

Description This field contains the threshold of the past.

Format numeric 10

Where used: CB001 Product and Price Report

6.913 threshHoldPast2

Description This field contains the second threshold of the past.

Format numeric 10

Where used: CB001 Product and Price Report

6.914 threshHoldPast3

Description This field contains the third threshold of the past.

Format numeric 10

Where used: CB001 Product and Price Report

6.915 threshHoldPast4

Description This field contains the fourth threshold in the past.

Format numeric 10

Where used: CB001 Product and Price Report

6.916 threshHoldPres

Description This field contains the threshold of the present

Format numeric 10

Where used: CB001 Product and Price Report

6.917 threshHoldPres2

Description This field contains the second threshold of the present.

Format numeric 10

Where used: CB001 Product and Price Report

6.918 threshHoldPres3

Description This field contains the third threshold of the present.

Format numeric 10

Where used: CB001 Product and Price Report

6.919 threshHoldPres4

Description This field contains the fourth threshold in the present.

Format numeric 10

Where used: CB001 Product and Price Report

6.920 thresHoldX

| | |
|-------------|---|
| Description | This field contains the threshold within average price calculation. |
| Format | numeric 18, 6 |
| Where used: | CB165 Eurex Fee Statement |

6.921 ticSiz

| | |
|-------------|--|
| Description | This field contains the tick size of the product, which is the smallest amount by which the price of the product may increase or decrease. |
| Format | numeric 8, 5 |
| Where used: | CB012 Account Statement CB013 Account Statement - ECC CB702 Cash Settled Contracts Overview CE710 Contract Expiration CI012 Account Statement TA711 All Active/Inactive Series Report |

6.922 ticVal

| | |
|-------------|--|
| Description | This field indicates the tick value of the product, which is the monetary value of one-tick movement in the price of the product. |
| Format | numeric 8, 4 |
| Where used: | CB012 Account Statement CB013 Account Statement - ECC CB702 Cash Settled Contracts Overview CE710 Contract Expiration CI012 Account Statement TA711 All Active/Inactive Series Report |

6.923 toBePrefunded

| | |
|-------------|---|
| Description | This field contains the To be Prefunded Amount per member account. |
| Format | numeric signed 18, 2 |
| Where used: | CE054 End of Day FX Cashflow Forecast Against Limits Report CI054 Preliminary FX Cashflow Forecast Against Limits Report |

6.924 totAbdnTrnQty

| | |
|-------------|---|
| Description | This field contains the number of contracts. |
| Format | numeric signed 9 |
| Where used: | CE780 Exercise Abandon Daily Maintenance Overview |

6.925 totalMargReq

| | |
|-------------|---|
| Description | This field contains the Total margin requirement value. |
| Format | numeric 15, 2 |
| Where used: | CD045 LSOC Settlement Statement |

6.926 totCollPoolValInPoolCcy

| | |
|-------------|--|
| Description | This field contains the total value of a collateral associated with a collateral pool. Aggregated are the values of all the related collateral positions. The amount is evaluated in the collateral pool currency. Credit exchange rate is used. |
| Format | numeric 19, 2 |
| Where used: | CI731 Intraday Collateral Position Report |

6.927 totCshAmnt

Description This field contains the total cash amount that is transferred along with the corresponding position transfer. A positive amount represents a credit a negative amount a debit for the recipient of the report.

Format numeric signed 13, 2

Where used: CB730 Position Transfer Summary

6.928 totItemFee

Description This field contains the Total Item Fee.

Format numeric 10, 2

Where used: CB193 Monthly Connections and Services

6.929 totMgnClgCurr

Description This field contains the Total Margin in the Clearing Currency.

Format numeric signed 13, 2

Where used: CD044 Daily Client Collateral Allocation

6.930 totPayInAgLimit

Description For all accounts except P-Account of the CM: This field contains the account specific Total Settlement Amounts which are negative. For all accounts of participant: 'Total Settlement Amount' in currency. This can either be a negative or a positive amount. For the P-Account of the CM: This field contains the account specific Total Settlement Amount which can be positive or negative.

Format numeric signed 18, 2

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report
CI054 Preliminary FX Cashflow Forecast Against Limits Report

6.931 totPayInAgLimitSVM

Description For all accounts except P-Account of the CM: This field contains the account specific Total Pay-In Against Limit including SVM which are negative. For the P-Account of the CM: This field contains the account specific Total Pay-In Against Limit including SVM which can be positive or negative.

Format numeric signed 18, 2

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report
CI054 Preliminary FX Cashflow Forecast Against Limits Report

6.932 totPayOutAgLimit

Description This field contains the account specific Total Settlement Amount.

Format numeric signed 18, 2

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report
CI054 Preliminary FX Cashflow Forecast Against Limits Report

6.933 totPayOutAgLimitSVM

Description This field contains the account specific Total Pay-Out Against Limit including SVM.

Format numeric signed 18, 2

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report
CI054 Preliminary FX Cashflow Forecast Against Limits Report

6.934 totSettlAmount

| | |
|-------------|---|
| Description | This field contains the sum of the fields Settlement Amount and Projected VM Amount for offsets greater than 1. For offset 1 this field contains the sum of the fields Settlement Amount and actual VM (Projected VM / actual VM applicable for USD only). Please note that a positive figure indicates a settlement amount due to be paid by ECAG to the CM and that a negative figure indicates a settlement amount due to be paid by the CM to ECAG. |
| Format | numeric signed 18, 2 |
| Where used: | CE054 End of Day FX Cashflow Forecast Against Limits Report CE058 OTC FX Pay-Out Penalty Report CI054 Preliminary FX Cashflow Forecast Against Limits Report |

6.935 tradeldFX

| | |
|-------------|--|
| Description | This field contains the FX Trade id. It is not filled in case of reporting Variation Margin. |
| Format | numeric 15 |
| Where used: | CE056 End of Day CLS Settlement Report CI056 Preliminary CLS Settlement Report |

6.936 tranldFX

| | |
|-------------|---|
| Description | This field contains the internal FX transaction ID. |
| Format | numeric 15 |
| Where used: | CE056 End of Day CLS Settlement Report CI056 Preliminary CLS Settlement Report |

6.937 TransactionId

| | |
|-------------|---|
| Description | This field contains the C7 transaction identification (TransactionId+TransactionIdSuffix uniquely identify clearing transactions). |
| Format | alphanumeric 19 |
| Where used: | CB012 Account Statement CB013 Account Statement - ECC CB702 Cash Settled Contracts Overview CB715 Average Pricing CB730 Position Transfer Summary CB750 Give-Up Trades Overview CB751 Take-Up Trades Overview CI012 Account Statement TT750 Clearing Four Eye Principle |

6.938 TransactionIdSuffix

| | |
|-------------|---|
| Description | This field contains the Suffix of the C7 transaction identification. |
| Format | numeric 10 |
| Where used: | CB012 Account Statement CB013 Account Statement - ECC CB702 Cash Settled Contracts Overview CB715 Average Pricing CB750 Give-Up Trades Overview CB751 Take-Up Trades Overview CI012 Account Statement |

6.939 transDate

| | |
|-------------|---|
| Description | This field contains the report date |
| Format | alphanumeric 10 |
| Where used: | CE056 End of Day CLS Settlement Report CI056 Preliminary CLS Settlement Report |

6.940 transRef

Description This field contains the reference ID of the transaction.

Format alphanumeric 9

Where used: CE051 FX Transactions & Instructions

6.941 tranTypFX

Description This field contains the FX transaction type.

Format alphanumeric 3

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|---------------------|-----------------------------------|
| 350 | | OTC FX AMOUNT PAID |
| 351 | | OTC FX AMOUNT RECEIVED |
| 352 | | OTC FX VARIATION MARGIN PAID |
| 353 | | OTC FX VARIATION MARGIN RECEIVED |
| 354 | | OTC CCS NOTIONAL PRINCIPAL PAID |
| 355 | | OTC CCS NOTIONAL PRINCIPAL |
| | RECEIVED | |
| 356 | | OTC CCS COUPON PAID |
| 357 | | OTC CCS COUPON RECEIVED |
| 358 | | OTC CCS FEE PAID |
| 359 | | OTC CCS FEE RECEIVED |
| 360 | | OTC CCS VARIATION MARGIN PAID |
| 361 | | OTC CCS VARIATION MARGIN RECEIVED |
| 362 | | IFXI FX PAID |
| 363 | | IFXI FX RECEIVED |
| 364 | | FX LIQUIDITY MGMT DEBIT |
| 365 | | FX LIQUIDITY MGMT CREDIT |
| 366 | | OTC CCS NOTIONAL PRINCIPAL |
| | ADJUSTMENT PAID | |
| 367 | | OTC CCS NOTIONAL PRINCIPAL |
| | ADJUSTMENT RECEIVED | |
| 368 | | OTC FX PREFUNDING PAID |
| 369 | | OTC FX PREFUNDING RECEIVED |
| 370 | | OTC FX FEE PAID |
| 371 | | OTC FX FEE RECEIVED |
| 380 | | OTC FX PAI ADJUSTMENT PAID |
| 381 | | OTC FX PAI ADJUSTMENT RECEIVED |
| 382 | | OTC CCS PAI ADJUSTMENT PAID |
| 383 | | OTC CCS PAI ADJUSTMENT RECEIVED |

Where used: CE056 End of Day CLS Settlement Report
CI056 Preliminary CLS Settlement Report

6.942 trdDat

Description This field contains the date when the trade was performed.

Format alphanumeric 8

Where used: CB182 Monthly OTC CCP Fee Statement
 CB185 Daily OTC CCP Fee Statement
 CB225 Daily Eurex Fines
 CB315 Daily Clearing Fees - Repo
 CB320 Daily Clearing Fees - EUREX and FSE
 CB750 Give-Up Trades Overview
 CB751 Take-Up Trades Overview

6.943 trldId

Description Trader ID (only relevant for ATP rebate).

Format alphanumeric 6

Where used: CB350 Monthly Fee Statement

6.944 trldIdB

Description This field indicates the Trade ID.

Format alphanumeric 20

Where used: CB182 Monthly OTC CCP Fee Statement
 CB185 Daily OTC CCP Fee Statement

6.945 trldIdNo

Description This field indicates the sequential number assigned by the Exchange to uniquely identify a trade.

Format alphanumeric 16

Where used: CB225 Daily Eurex Fines

6.946 trdLoc

Description This field indicates the trading location. This is applicable for gross positions only.

Format alphanumeric 4

Where used: CB225 Daily Eurex Fines
CB315 Daily Clearing Fees - Repo
CB320 Daily Clearing Fees - EUREX and FSE
CB325 Daily Service Fees

6.947 trdMemb

Description Member ID of the trading member or empty, depending on aggregation level.

Format alphanumeric 5

Where used: CB182 Monthly OTC CCP Fee Statement
CB185 Daily OTC CCP Fee Statement
CB225 Daily Eurex Fines
CB315 Daily Clearing Fees - Repo
CB320 Daily Clearing Fees - EUREX and FSE
CB325 Daily Service Fees
CB330 Daily Settlement Fees
CB350 Monthly Fee Statement

6.948 trdMtchPrcX

Description This field contains the trade match price, at which the trade happened.

Format numeric 20, 10

Where used: CB165 Eurex Fee Statement

6.949 trdNCATyp

| | |
|-------------|---|
| Description | This field contains the NCA trade type. |
| Format | alphanumeric 4 |
| Where used: | CB165 Eurex Fee Statement |

6.950 trdNo

| | |
|-------------|---------------------------------------|
| Description | This field contains the trade number. |
| Format | alphanumeric 16 |
| Where used: | CB315 Daily Clearing Fees - Repo |

6.951 trdNomVal

| | |
|-------------|--|
| Description | This field contains the Trade Nominal value. |
| Format | numeric 17, 2 |
| Where used: | CB182 Monthly OTC CCP Fee Statement CB185 Daily OTC CCP Fee Statement |

6.952 TrdPubInd

| | |
|-------------|---|
| Description | This field indicates whether deferred publication applies for the trade or not. The value in the field is provided for Off-Book Trades/Transactions but not for On-Exchange Trades. |
| Format | alphanumeric 1 |

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|----------------------|
| 2 | | On-Exchange Trades |
| 3 | | Deferred Publication |
| | | Published |

Where used:

- CB012 Account Statement
- CB013 Account Statement - ECC
- CB715 Average Pricing
- CB750 Give-Up Trades Overview
- CB751 Take-Up Trades Overview
- CI012 Account Statement

6.953 trdQty

Description This field contains the traded quantity.

Format numeric 9

Where used:

- CB169 LP Rebates
- CB179 Monthly Rebate Report

6.954 trdQtyX

Description This field contains the traded quantity.

Format numeric signed 18, 6

Where used:

- CB165 Eurex Fee Statement

6.955 trdr

Description This field contains the name of the member and participant who performed the transaction.

Format alphanumeric 11

| | |
|---|-----------------|
| Eurex | |
| Eurex Clearing XML Reports – Reference Manual | Version V 8.1.0 |
| | 21.10.2021 |
| XML Report Tag Descriptions | Page 570 |

Where used: CE780 Exercise Abandon Daily Maintenance Overview

6.956 trdSessFlag

Description This field contains the Trade Session flag

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| E | | Early |
| R | | Regular |

Where used: CB165 Eurex Fee Statement

6.957 trdTyp

Description This field indicates the trade type. The values 1,2,3,4,M are used in fee reports only, namely CB001 and CB165.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|--|
| | | Regular Trade |
| A | APT | Average Pricing Trade |
| B | Bas | Basis Trade |
| C | PCT | Prevented Cross Trade |
| D | TTG | Technical Transaction |
| E | EFP | EFP Trade |
| F | FLX | Flexible Contract Trade |
| K | CMP | Compression |
| L | ENL | Enlight triggered trade |
| M | TM | TES Multilateral Trade |
| N | EFI | EFP-Index Futures Trade |
| O | Bik | Block Trade |
| P | EFF | EFP-Fin Trade |
| Q | QTP | Block QTPIP Trade |
| T | FFS | Futures-To-Futures Settlement |
| V | Vol | Vola Trade |
| W | EFS | EFS Trade |
| 1 | AP | Average Pricing Regular Trade |
| 2 | APB | Average Price TES Bilateral Trade |
| 3 | APF | Average Price TES Bilateral FLEX Trade |
| 4 | APM | Average Price TES Multilateral Trade |

Where used:

- CB001 Product and Price Report
- CB012 Account Statement
- CB013 Account Statement - ECC
- CB165 Eurex Fee Statement
- CB315 Daily Clearing Fees - Repo
- CB320 Daily Clearing Fees - EUREX and FSE
- CB715 Average Pricing
- CB750 Give-Up Trades Overview
- CB751 Take-Up Trades Overview
- CI012 Account Statement

6.958 trdUnt

Description This field contains the trading unit.

Format numeric 8, 4

Where used: CA752 Capital Adjustment Positions Overview
CE770 Exercise And Assign Overview
CE771 OptOn Fut ExerAssign Overview
TA711 All Active/Inactive Series Report

6.959 trdUntVal

Description This field contains the trading unit value, which is the quantity of underlying represented by one contract.

Format numeric 10, 4

Where used: CE710 Contract Expiration

6.960 trdVolume

Description This field contains the traded quantity.

Format numeric 12

Where used: CB191 Monthly TES Late Entry Fine

6.961 trnAdjStsCod

Description This field indicates whether the transaction has been adjusted or reversed by the system when processing an adjustment.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| A | | Adjusted |
| I | | Inverse |
| N | | Not Adjusted |
| R | | Reversed |

Where used: CB012 Account Statement
 CB013 Account Statement - ECC
 CI012 Account Statement

6.962 trnAmount

Description This field contains monthly interest amount. If positive, the clearing member receives the amount. If negative, this amount is being charged to the clearing member.

Format numeric 14, 2

Where used: CD230 Monthly Interest Report
 CD231 Daily Preliminary Interest Report

6.963 trnBalAmnt

Description This field contains the transaction balance amount, which is the collateral (cash or equity) cumulative balance (=bulk + coverage) in the collateral account as per end of previous business day.

Format numeric signed 12, 2

Where used: CD020 Collateral Movement/Coverage
 CD080 Monthly Collateral Movement

6.964 trnCrdAmnt

Description This field contains the credit amount of the transaction.

Format numeric 13, 2

Where used: CD010 Daily Cash Account CM
 CD011 Daily Cash Account AH
 CD012 Daily Cash Account NCM / RC
 CD015 Detailed Account Statement
 CD709 Daily Cash Transactions - Manually Entered

CD710 Daily Cash Account CM
CD711 Daily Cash Account Holder
CD712 Daily Cash Account NCM / RC
CD715 Detailed Account Statement

6.965 trnCshAmnt

Description In context of a position transfer (CB730) this field contains the cash amount entered by the initiator along with the transfer. A positive amount represents a credit a negative amount a debit for the recipient of the report.

Format numeric signed 13, 2

Where used: CB730 Position Transfer Summary

6.966 trnCurrTypCod

Description This field indicates the currency in which interest on cash transactions will be settled. The currency code is based on the ISO standard.

Format alphanumeric 3

Where used: CD230 Monthly Interest Report
CD231 Daily Preliminary Interest Report

6.967 trnDat

Description This field contains the transaction date.

Format DateFormat

Where used: CB012 Account Statement
CB013 Account Statement - ECC
CB165 Eurex Fee Statement
CB167 Late Closing Fees
CB197 Excessive System Usage Fee
CB730 Position Transfer Summary

CB750 Give-Up Trades Overview
CB751 Take-Up Trades Overview
CD020 Collateral Movement/Coverage
CD080 Monthly Collateral Movement
CD100 Audit Trail Coll Transactions
CI012 Account Statement
CI720 Intraday Collateral Transaction Report
TT750 Clearing Four Eye Principle
TT761 User Entitlement Changes
TT763 Participant Entitlement Changes
TT764 Four-eye Request Processing Entitlement

6.968 trnDatCet

Description This field contains the transaction adjustment date in central European time (CET, CEST).

Format DateFormat

Where used: CB012 Account Statement
CB013 Account Statement - ECC
CI012 Account Statement

6.969 trnDebAmnt

Description This field contains the debit amount of transaction.

Format numeric 14, 2

Where used: CD010 Daily Cash Account CM
CD011 Daily Cash Account AH
CD012 Daily Cash Account NCM / RC
CD015 Detailed Account Statement
CD709 Daily Cash Transactions - Manually Entered
CD710 Daily Cash Account CM
CD711 Daily Cash Account Holder
CD712 Daily Cash Account NCM / RC
CD715 Detailed Account Statement

6.970 trnDelay

Description This field contains the risk limit action level 2 delay (in milliseconds).

Format numeric 4

Where used: TT130 Risk Event Report
TT131 Risk Event Trader Report

6.971 trnFeeAmntX

Description This field indicates the transaction fee amount.

Format numeric signed 12, 2

Where used: CB165 Eurex Fee Statement
CB191 Monthly TES Late Entry Fine
CB197 Excessive System Usage Fee

6.972 trnHistAdjInd

Description This field indicates whether the transaction has been subjected to a historical trade transfer at any point of its adjustment history.

Format alphanumeric 1

Where used: CB750 Give-Up Trades Overview
CB751 Take-Up Trades Overview

6.973 trnHistInd

Description This field indicates a historical trade, i.e that it originated on a business day earlier than the current business day.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
|---------------------|----------------|---------------------|

| | | |
|---|---|--|
| H | H | |
|---|---|--|

| | |
|-------------|---|
| Where used: | CB012 Account Statement CB013 Account Statement - ECC CI012 Account Statement |
|-------------|---|

6.974 trnIdNo2

| | |
|-------------|---|
| Description | This field indicates the unique transaction ID assigned to a transaction by the exchange. |
|-------------|---|

| | |
|--------|-----------------|
| Format | alphanumeric 15 |
|--------|-----------------|

| | |
|-------------|--|
| Where used: | CD020 Collateral Movement/Coverage CD080 Monthly Collateral Movement CD100 Audit Trail Coll Transactions |
|-------------|--|

6.975 trnIdNo3

| | |
|-------------|---|
| Description | This field indicates the unique transaction ID assigned to a transaction by the exchange. |
|-------------|---|

| | |
|--------|----------------|
| Format | alphanumeric 9 |
|--------|----------------|

| | |
|-------------|---|
| Where used: | CB191 Monthly TES Late Entry Fine CB741 KRX Position Information |
|-------------|---|

6.976 trnIdNo7

| | |
|-------------|--|
| Description | This field contains Transaction Id - Unique Transaction ID number provided to a trade by the exchange. |
|-------------|--|

| | |
|--------|-----------------|
| Format | alphanumeric 20 |
|--------|-----------------|

| | |
|-------------|--|
| Where used: | CD709 Daily Cash Transactions - Manually Entered |
|-------------|--|

6.977 trnIdNoPnt

Description This field indicates the parent transaction ID.

Format alphanumeric 19

Where used: CB165 Eurex Fee Statement

6.978 trnIdNoX

Description This field indicates the unique transaction ID number provided to a trade by the exchange.

Format alphanumeric 19

Where used: CB165 Eurex Fee Statement
CB189 Monthly Mistrade Fees

6.979 trnIdSfxNoPntX

Description This field contains the parent transaction ID suffix number.

Format numeric 10

Where used: CB165 Eurex Fee Statement

6.980 trnIdSfxNoX

Description This field indicates the unique suffix number assigned to a trade adjustment transaction, which allows the exchange to associate an adjustment to the original trade. It helps to identify a transaction among the set of transactions originating from the same trade.

Format numeric 10

Where used: CB165 Eurex Fee Statement

6.981 trnLngQty

Description This field contains the change in the long quantity of an option series, which is the increase (positive number) or decrease (negative number) in the long position of the member for the current day, as compared to the last recorded position.

Format numeric signed 8

Where used: CB012 Account Statement
CB013 Account Statement - ECC
CB702 Cash Settled Contracts Overview
CB730 Position Transfer Summary
CI012 Account Statement
TT750 Clearing Four Eye Principle

6.982 trnPrc

Description This field contains the C7 transaction price.

Format numeric signed 20, 7

Where used: CB012 Account Statement
CB013 Account Statement - ECC
CB715 Average Pricing
CB741 KRX Position Information
CB750 Give-Up Trades Overview
CB751 Take-Up Trades Overview
CI012 Account Statement

6.983 trnQty

Description This field contains the total number of contracts of a transaction.

Format numeric 9

6.987 TrnRecordTotalDebit

Description This field contains the total in-the-money amount of related Debit Transactions.

Format numeric 14, 2

Where used: CD710 Daily Cash Account CM
CD712 Daily Cash Account NCM / RC

6.988 trnRecTyp

Description This field contains the record type of the transaction .

Format numeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 1 | Base | |
| 2 | Sttl | |

Where used: CE051 FX Transactions & Instructions

6.989 trnShtQty

Description This field contains the change in the short quantity of an option series, which is the increase (positive number) or decrease (negative number) in the short position of the member for the current day, as compared to the last recorded position.

Format numeric signed 8

Where used: CB012 Account Statement
CB013 Account Statement - ECC
CB702 Cash Settled Contracts Overview
CB730 Position Transfer Summary
CI012 Account Statement
TT750 Clearing Four Eye Principle

6.990 trnStatus

Description This field contains the status of the FX transaction.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|-----------------------------|
| 0 | N | NEW |
| 2 | P | INSTRUCTION CREATED/PENDING |
| 5 | C | CONFIRMED fully |
| 6 | A | ABORTED fully |
| 7 | B | ABORTED partially |

Where used: CE051 FX Transactions & Instructions

6.991 trnTim

Description This field contains the transaction time.

Format TimeFormat

Where used:

- CB012 Account Statement
- CB013 Account Statement - ECC
- CB165 Eurex Fee Statement
- CB715 Average Pricing
- CB730 Position Transfer Summary
- CB750 Give-Up Trades Overview
- CB751 Take-Up Trades Overview
- CD100 Audit Trail Coll Transactions
- CE780 Exercise Abandon Daily Maintenance Overview
- CI012 Account Statement
- CI720 Intraday Collateral Transaction Report
- TT130 Risk Event Report
- TT131 Risk Event Trader Report
- TT750 Clearing Four Eye Principle
- TT761 User Entitlement Changes
- TT763 Participant Entitlement Changes
- TT764 Four-eye Request Processing Entitlement

6.992 trnTimCet

Description This field contains the transaction adjustment time in central European time (CET, CEST).

Format TimeFormat

Where used: CB012 Account Statement
 CB013 Account Statement - ECC
 CI012 Account Statement

6.993 trnTyp

Description This field indicates the transaction type.

Format alphanumeric 3

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|------------------------------|---------------------|
| 000 | TRADE | |
| 002 | TRADE O/C ADJUSTMENT | |
| 003 | HIST. TRADE TRANSFER | |
| 004 | TRADE TRANSFER | |
| 005 | TEXT ADJUSTMENT | |
| 006 | TRADE SEPARATION | |
| 007 | TRADE REVERSE | |
| 008 | PREVENTED CROSS | |
| 010 | TRADE CLOSING ERROR | |
| 011 | AVERAGE PRICING | |
| 012 | DE-MERGE | |
| 013 | FINAL PRICE ADJUSTMENTS | |
| 015 | MATCHED ORDER | |
| 018 | TRANSACTION BASED SETTLEMENT | |
| 020 | CGU TRD SND | |
| 021 | HGU TRD SND | |
| 030 | CGU TRD REC | |
| 031 | HGU TRD REC | |
| 035 | CGU CLS ERROR | |
| 036 | HGU CLS ERROR | |
| 040 | TES TRADE | |
| 041 | BROKER TRADE ENTRY | |
| 042 | TES CLS ERR | |
| 043 | TES GU SEND | |
| 044 | TES HGU SEND | |
| 045 | TES GU REC | |
| 046 | TES HGU REC | |
| 047 | TES GU REC CER | |
| 048 | TES HGU REC CER | |
| 050 | ORD ADD CONFIRMATION | |
| 052 | ORD DEL CONFIRMATION | |
| 054 | ORD CHG CONFIRMATION | |
| 056 | ORD EXE CONFIRMATION | |
| 058 | ORD DEL MKT RESET | |
| 060 | QUO DEL MEMB ACTION | |
| 062 | QUO DEL HEART BEAT | |
| 064 | QUO DEL MM PROTCTION | |
| 066 | QUO DEL TRD INTERRPT | |

| | |
|-----|--|
| 068 | QUO DEL STOP BUTTON |
| 100 | POS CLOSE ADJUSTMENT |
| 102 | POS TRANSFER |
| 104 | POS FULL TRANSFER |
| 105 | OCC MATCHED TRANSFER |
| 106 | POS PARTIAL TRANSFER |
| 107 | POS PART CASH TRANSF |
| 108 | POS OPEN ADJUSTMENT |
| 110 | MAN EXERCS |
| 111 | AUT EXERCS |
| 112 | EXER ADJUSTMENT |
| 114 | ASSIGNMENT |
| 115 | CLEARING HOUSE TRANSFER |
| 116 | EXPI/STL |
| 117 | POSITION CONVERSION |
| 118 | POS CAPITAL ADJUST |
| 120 | NOTIFICATION |
| 122 | NOTIF ADJ |
| 124 | ALLOCATION |
| 126 | POS FUT CREATION |
| 128 | FINAL CASH STL |
| 129 | AUTOMATIC CLOSEOUT |
| 130 | ADJ UNCONF ASS OCC |
| 131 | PRICE CORRECTION |
| 132 | DECOMPOSITION |
| 133 | PRICE CORRECTION DUE TO CORPORATE ACTION |
| 150 | TOT TXN 0-50% |
| 152 | TOT TXN 50-100% |
| 154 | TOT TXN 100+% |
| 160 | PRD TXN 0-50% |
| 162 | PRD TXN 50-100% |
| 164 | PRD TXN 100+% |
| 170 | MQP TXN 0-50% |
| 172 | MQP TXN 50-100% |
| 174 | MQP TXN 100+% |
| 180 | MMQ TXN 0-50% |
| 182 | MMQ TXN 50-100% |
| 184 | MMQ TXN 100+% |
| 190 | IC CSH FLOW RECEIVED |
| 192 | IC CSH FLOW PAID |

| | |
|-----|--------------------------|
| 200 | CASH CALL |
| 202 | MARGIN CALL |
| 205 | MEMBER LOAN PAID |
| 206 | CASH WITHDRAWAL |
| 207 | CASH COLLATERAL WDL1 |
| 210 | CASH DEPOSIT |
| 211 | CASH COLLATERAL WDL2 |
| 212 | INTRDAY CASH DEP |
| 214 | INTRDAY CASH WDL |
| 224 | PREMIUM PAID |
| 226 | PREMIUM RECEIVED |
| 230 | INTEREST RCV |
| 232 | INTEREST CHARGE |
| 235 | VAR MARGIN RCV |
| 236 | VAR MARGIN PAID |
| 254 | DIVIDEND CH PAID |
| 277 | INTRADAY OTC MARGIN CALL |
| 278 | EOD OTC MARGIN CALL |
| 281 | VAT RCVD |
| 283 | VAT PAID |
| 285 | DLVRY AMNT PAID |
| 287 | DLVRY AMNT RCVD |
| 294 | CASH SETTLEMENT PAID |
| 296 | CASH SETTLEMENT RCV |
| 297 | MISC MEMBER CASH DEB |
| 298 | MISC MEMBER CASH CRD |
| 300 | SECURITY DEPOSIT |
| 302 | SECURITY WITHDRAWAL |
| 304 | COVERAGE ASSIGNMENT |
| 306 | REAL TIME POS TRANSF |
| 307 | REAL TIM POS TSF CSH |
| 308 | SECURITY MAN DEPOSIT |
| 310 | CAPITAL ADJUSTMENT |
| 312 | SECURITY EXPIRATION |
| 316 | CAPITAL CSH CALL |
| 317 | CAPITAL CSH WDL |
| 318 | CAPITAL SEC DEP |
| 319 | CAPITAL SEC WDL |
| 320 | CLEAR FUND CSH CALL |
| 321 | CLEAR FUND CSH WDL |

| | |
|-----|------------------------|
| 322 | CLEAR FUND SEC DEP |
| 323 | CLEAR FUND SEC WDL |
| 324 | POS TSF WIT CSH DBT |
| 325 | POS TSF WIT CSH CRD |
| 330 | EXCESS CASH DEPOSIT |
| 332 | EXCESS CASH WITHDRAWAL |
| 400 | SERIES CHANGE |
| 402 | SERIES ADD |
| 404 | SERIES DELETE |
| 406 | CAPITAL ADJUST RATIO |
| 408 | UNDER SETTLE PRICE |
| 410 | SERIES SETTLE PRICE |
| 411 | GENERATE SETTL PRICE |
| 412 | SERIES SET PRC ADJ |
| 413 | GEN EI SETTL PRICE |
| 414 | SERIES OPEN INTEREST |
| 415 | ADJUST OPEN INTEREST |
| 416 | END OF UNDR TRADING |
| 417 | EXCHANGE RATE |
| 420 | THEORETICAL BOF SEND |
| 422 | END OF ASSIGNMENT |
| 424 | END OF BATCH BOF |
| 426 | PRODUCT IN HOLIDAY |
| 427 | START OF UPLOAD |
| 428 | END OF UPLOAD |
| 502 | PARTIAL TRANSFER REQ |
| 504 | MEMBER DELETION |
| 506 | CURRENCY ADD |
| 507 | CHANGE EUX CUR FLAG |
| 508 | CURRENCY DELETE |
| 510 | REPORT ADD |
| 511 | REPORT CHANGE |
| 512 | REPORT DELETE |
| 514 | ADD NEW CONTRACT |
| 515 | DELETE CONTRACT |
| 516 | EXC MBR TYPE CHANGE |
| 518 | CLG MBR TYPE CHANGE |
| 520 | MBR POS TSF, NO FEE |
| 522 | BOF NODE NUMBER CHG |
| 524 | DBC NUMBER CHANGE |

| | |
|-----|----------------------|
| 525 | COLL ACCOUNT CHANGE |
| 526 | MAIN ACCOUNT CHANGE |
| 527 | CLGF ACCOUNT CHANGE |
| 528 | CMPC ACCOUNT CHANGE |
| 540 | CHG CON DISP DEC |
| 541 | CHG SETL DISP DEC |
| 542 | CHG PROD TIC SIZE |
| 543 | CHG PROD TIC VALUE |
| 544 | CHG UNDER DISP DEC |
| 545 | CHG. EXER PRICE DEC. |
| 546 | CHG. IPS RATIO |
| 547 | CHG. IPS PRC COEFF |
| 548 | CHG. IPS OFFSET |
| 549 | DEL. IPS PRODUCT |
| 550 | PROD MATCH TYP CHG |
| 552 | CREDIT DEFAULT EVENT |
| 594 | STOCK SPLIT |
| 600 | MARGIN CLASS CHANGE |
| 602 | MARGIN CLASS ADD |
| 604 | MARGIN CLASS DELETE |
| 606 | MARGIN PROD ADD |
| 608 | MARGIN PROD CHANGE |
| 610 | MARGIN GROUP CHANGE |
| 612 | MARGIN GROUP ADD |
| 614 | MARGIN GROUP DELETE |
| 616 | MARGIN PROD DELETE |
| 622 | ACCOUNT TRANSFER REQ |
| 624 | FULL TRANSFER REQ |
| 626 | FULL TO AGENT REQ |
| 630 | PATTERN ASSIGN CHG |
| 632 | EXPIRATION CYCLE CHG |
| 638 | THEO MODEL CHANGE |
| 639 | THEO UNDER CHANGE |
| 646 | CHG MMQUO LIMIT |
| 650 | END OF TRANSMISSION |
| 660 | DELETE ORDERS |
| 661 | CLAIM AMNT DEP GC |
| 662 | CLAIM AMNT DEP CL |
| 663 | CLAIM AMNT WDL GC |
| 664 | CLAIM AMNT WDL CL |

| | |
|-----|----------------------|
| 665 | CLAIM AMNT FORCED GC |
| 666 | CLAIM AMNT FORCED CL |
| 800 | LATE CLOSING ADJUST |
| OPN | OPENING BALANCE |
| END | ENDING BALANCE |

Where used:

- CB001 Product and Price Report
- CB012 Account Statement
- CB013 Account Statement - ECC
- CB165 Eurex Fee Statement
- CB702 Cash Settled Contracts Overview
- CB715 Average Pricing
- CD020 Collateral Movement/Coverage
- CD080 Monthly Collateral Movement
- CD100 Audit Trail Coll Transactions
- CE051 FX Transactions & Instructions
- CI012 Account Statement
- CI720 Intraday Collateral Transaction Report

6.994 trnTyp2

Description This field indicates the Cash Transaction Type.

Format alphanumeric 3

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---|
| 039 | | Backloaded |
| 040 | | CCP Novation |
| 050 | | Maintenance |
| 051 | | Partial Termination |
| 052 | | Netting |
| 053 | | Split |
| 054 | | Account Transfer |
| 055 | | Maintenance - High turnover pricing |
| 060 | | Compression |
| 062 | | Rate Blending |
| 104 | | Trade Transfer Novation |
| 200 | | Cash Call |
| 206 | | Cash Withdrawal |
| 410 | | Eurex ISE Cash Compensation rcv |
| 412 | | Eurex ISE Cash Compensation paid |
| 414 | | Eurex ISE Cash Compensation Cancel |
| | Received | |
| 416 | | Eurex ISE Cash Compensation Cancel Paid |
| 422 | | Payment EC-IS Paid |
| 424 | | Payment EC-IS Received |
| 426 | | Payment EC-IS Paid |
| 428 | | Payment EC-IS Received |
| 430 | | Buy-in cash Amt EC-IS Paid |
| 432 | | Buy-in cash Amt EC-IS Received |
| 434 | | Cash Settlement EC-IS Received |
| 436 | | Cash Settlement EC-IS Paid |
| 438 | | Dirty Net Cash Amount EC-IS Received |
| 440 | | Dirty Net Cash Amount EC-IS Paid |
| 442 | | Repo Rate Compensation Received |
| 444 | | Repo Rate Compensation Paid |
| 446 | | Coupon Adj.Canc Received |
| 448 | | Coupon Adj.Canc Paid |
| 450 | | Buy-In Cash Amt Paid |
| 451 | | Buy-In Cash Amt Received |
| 452 | | Cash Settlement Received |
| 454 | | Cash Settlement Paid |
| 456 | | Dividend Compensation Received |
| 458 | | Dividend Compensation Paid |
| 460 | | Divid Compensation Cancel Received |

| | | |
|-----|----------|--|
| 462 | | Divid Compensation Cancel Paid |
| 464 | | Dividend Trade Cancel Received |
| 466 | | Dividend Trade Cancel Paid |
| 467 | | Squeeze-Out received |
| 468 | | Squeeze-Out paid |
| 472 | | Cash Offset Shr Received |
| 474 | | Cash Offset Shr Paid |
| 476 | | Equity IOD Received |
| 478 | | Equity Fine + IOD Paid |
| 480 | | Coupon Compensation Received |
| 482 | | Coupon Compensation Paid |
| 484 | | Coupon Compensation Cancel Received |
| 486 | | Coupon Compensation Cancel Paid |
| 487 | | Redemption compensation received |
| 488 | | Redemption compensation paid |
| 490 | | Delivery Instruction Deviation Cash Amount |
| | Received | |
| 491 | | Delivery Instruction Deviation Cash Amount |
| | Paid | |
| 492 | | Delivery Return Settlement Amount |
| | Received | |
| 493 | | Delivery Return Settlement Amount Paid |
| 494 | | Delivery Fraction Cash Settlement Received |
| 495 | | Delivery Fraction Cash Settlement Paid |
| 496 | | Eurex Cash Compensation Received |
| 498 | | Eurex Cash Compensation paid |
| 500 | | Loan ICI recieved |
| 501 | | Loan ICI paid |
| 502 | | Mark to Market Cash Collateral recieved |
| 503 | | Mark to Market Cash Collateral paid |
| 504 | | Lending Fee recieved |
| 505 | | Lending Fee paid |
| 506 | | Rebate Fee recieved |
| 507 | | Rebate Fee paid |
| 508 | | Manufactured Dividend received |
| 509 | | Manufactured Dividend paid |
| 510 | | Manufactured Dividend CA Cancel received |
| 511 | | Manufactured Dividend CA Cancel paid |
| 512 | | Manufactured Coupon received |
| 513 | | Manufactured Coupon paid |

| | | |
|-----|----------|--|
| 514 | | Manufactured Coupon CA Cancel received |
| 515 | | Manufactured Coupon CA Cancel paid |
| 516 | | Loan Buy-in cash Amount received |
| 517 | | Loan Buy-in cash Amount paid |
| 518 | | Cash Settlement received |
| 519 | | Cash Settlement paid |
| 520 | | Loan cancel Rerun received |
| 521 | | Loan cancel Rerun paid |
| 522 | | Return principal coll received |
| 523 | | Return principal coll paid |
| 526 | | Voluntary CA Cash Compensation Received |
| 527 | | Voluntary CA Cash Compensation Paid |
| 900 | | Manufactured Dividend received |
| 901 | | Manufactured Dividend paid |
| 902 | | Manufactured Dividend CA Cancel received |
| 903 | | Manufactured Dividend CA Cancel paid |
| 904 | | Manufactured Coupon received |
| 905 | | Manufactured Coupon paid |
| 906 | | Manufactured Coupon CA Cancel received |
| 907 | | Manufactured Coupon CA Cancel paid |
| 908 | | AWV dividend compensation EC-IS received |
| 910 | | AWV dividend compensation EC-IS paid |
| 912 | | Buy-In Cash Amt EC-IS Paid |
| 916 | | Buy-In Cash Amt EC-IS Received |
| 918 | | Dividend Compensation EC-IS Paid |
| 920 | | Dividend Compensation EC-IS Received |
| 922 | | Dividend Compensation Cancel EC-IS Paid |
| 924 | | Dividend Compensation Cancel EC-IS |
| | Received | |
| 926 | | Payment EC-IS paid |
| 928 | | Payment EC-IS received |
| 930 | | Dividend compuk received |
| 932 | | Dividend compuk paid |
| 934 | | Divuk ca cancel received |
| 936 | | Divuk ca cancel paid |
| 938 | | AWV divid compuk received |
| 940 | | AWV divid compuk paid |
| 942 | | Eurex ISE Cash Compensation received |
| 944 | | Eurex ISE Cash Compensation paid |
| 946 | | Eurex ISE Cash Compensation Cancel |

| | received | |
|-----|----------|---|
| 948 | | Eurex ISE Cash Compensation Cancel paid |
| 950 | | Redemption compensation received |
| 951 | | Redemption compensation paid |
| 956 | | Dividend Compensation Received |
| 958 | | Dividend Compensation Paid |
| 960 | | Dividend Compensation Cancel Received |
| 962 | | Dividend Compensation Cancel Paid |
| 980 | | Coupon Compensation Received |
| 982 | | Coupon Compensation Paid |
| 984 | | Coupon Compensation Cancel Received |
| 986 | | Coupon Compensation Cancel Paid |
| 988 | | Future Compensation Received |
| 990 | | Future Compensation Paid |
| 992 | | Future Compensation Cancel Received |
| 994 | | Future Compensation Cancel Paid |

Where used: CB182 Monthly OTC CCP Fee Statement
 CB185 Daily OTC CCP Fee Statement
 CD010 Daily Cash Account CM
 CD011 Daily Cash Account AH
 CD012 Daily Cash Account NCM / RC
 CD015 Detailed Account Statement

6.995 trnTyp2Art

Description This field indicates the Carmen Cash Transaction Type for Artificial field.

Format alphanumeric 3

Where used: CD012 Daily Cash Account NCM / RC

6.996 trnTyp2Art7

Description Cash transaction type for Artificial field

Format alphanumeric 10

| | |
|---|-----------------|
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Where used: CD712 Daily Cash Account NCM / RC

6.997 trnTyp7

Description TransactionType

Format alphanumeric 8

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|-----------------------------------|
| 200 | | Cash Call |
| 202 | | Margin Call |
| 206 | | Cash Withdrawal |
| 207 | | Cash Collateral Withdrawal |
| 210 | | Cash Collateral Deposit |
| 211 | | Cash Collateral Withdrawal |
| 212 | | Intraday Cash Deposit |
| 214 | | Intraday Cash Withdrawal |
| 224 | | Premium Paid |
| 226 | | Premium Received |
| 230 | | Interest Rate Received |
| 232 | | Interest Rate Charged |
| 235 | | Variation Margin Received |
| 236 | | Variation Margin Paid |
| 241 | | OTC Premium Paid |
| 242 | | OTC Premium Received |
| 243 | | OTC Variation Margin Paid |
| 244 | | OTC Variation Margin Received |
| 245 | | OTC Cash Settlement Paid |
| 246 | | OTC Cash Settlement Received |
| 247 | | OTC Coupon Paid |
| 248 | | OTC Coupon Received |
| 249 | | OTC Fee Payment Paid |
| 250 | | OTC Fee Payment Received |
| 251 | | OTC Adaptation Paid |
| 252 | | OTC Adaptation Received |
| 260 | | FX Member Cash Debit Outside CLS |
| 261 | | FX Member Cash Credit Outside CLS |
| 262 | | DMP Auction Payments receive |
| 263 | | DMP Auction Payments pay |
| 264 | | DMP VM compensation receive |
| 265 | | DMP VM compensation pay |
| 271 | | Prefunding Deduction |
| 277 | | Intraday OTC Margin call |
| 278 | | EOD OTC Margin Call |
| 281 | | Value Added Tax Received |
| 282 | | COOP VAT RECEIVED |
| 283 | | Value Added Tax Paid |

| | |
|-----|---|
| 284 | COOP VAT PAID |
| 285 | Delivery Amount Paid |
| 286 | COOP DLVRY AMNT PAID |
| 287 | Delivery Amount Received |
| 288 | COOP DLVRY AMNT RCVD |
| 294 | Cash Settlement Paid |
| 296 | Cash Settlement Received |
| 297 | Miscellaneous Member Cash Debit |
| 298 | Miscellaneous Member Cash Credit |
| 316 | Company Capital Cash Call |
| 317 | Company Capital Cash Withdrawal |
| 320 | Clearing Fund Cash Call |
| 321 | Clearing Fund Cash Withdrawal |
| 324 | Position Transfer With Cash Amount Debit |
| 325 | Position Transfer With Cash Amount Credit |

Where used: CD709 Daily Cash Transactions - Manually Entered
 CD710 Daily Cash Account CM
 CD711 Daily Cash Account Holder
 CD712 Daily Cash Account NCM / RC
 CD715 Detailed Account Statement

6.998 trnTypDec

Description This field contains the transaction type decode. A list of all transaction types can be found under "trnTyp".

Format alphanumeric 30

Where used: CB715 Average Pricing
 CB730 Position Transfer Summary

6.999 trnTypText

Description This field contains the transaction type text.

Format alphanumeric 20

Where used: CD010 Daily Cash Account CM
CD011 Daily Cash Account AH
CD012 Daily Cash Account NCM / RC
CD015 Detailed Account Statement

6.1000 trnTypText7

Description Transaction description is fetched from table CSV Transaction Type according to Typ Code

Format alphanumeric 30

Where used: CD710 Daily Cash Account CM
CD711 Daily Cash Account Holder
CD712 Daily Cash Account NCM / RC
CD715 Detailed Account Statement

6.1001 trnTypTextArt

Description This field contains the transaction type text.

Format alphanumeric 20

Where used: CD012 Daily Cash Account NCM / RC

6.1002 trnTypTextArt7

Description This field contains the transaction type text.

Format alphanumeric 30

Where used: CD712 Daily Cash Account NCM / RC

6.1003 trnValDat

Description This field contains the transaction value date on which the interest calculation is based or payment is due.

Format DateFormat

Where used: CD010 Daily Cash Account CM
 CD011 Daily Cash Account AH
 CD012 Daily Cash Account NCM / RC
 CD015 Detailed Account Statement
 CD230 Monthly Interest Report
 CD709 Daily Cash Transactions - Manually Entered
 CD710 Daily Cash Account CM
 CD711 Daily Cash Account Holder
 CD712 Daily Cash Account NCM / RC
 CD715 Detailed Account Statement
 CE051 FX Transactions & Instructions
 CE750 Expiration Payment-vs-Payment Overview
 CI720 Intraday Collateral Transaction Report

6.1004 typeOfMoney

Description This field indicates the type of money represented by the cash collateral position.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 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

6.1005 typeOfRecord

Description This field indicates account settings record type viz. Start of Day or Update or End of Day record.

Format alphanumeric 6

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| SOD | | Start of Day |
| Update | | Update |
| EOD | | End of Day |

Where used: CA770 Account Maintenance

6.1006 typeOfTransactions

Description This field indicates the product of the transaction. TypeOfTransactions is not provided, if tranTypeFX 362, 363, 364, 365, 368 and 369 are reported.

Format alphanumeric 15

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| OTC FX | | |
| OTC CCS | | |
| LISTED FX | | |

Where used: CE056 End of Day CLS Settlement Report
CI056 Preliminary CLS Settlement Report

6.1007 unallocExc

Description This field contains the Unallocated Excess value.

Format numeric 15, 2

| | |
|---|-----------------|
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Where used: CD045 LSOC Settlement Statement

6.1008 undrFutCntrDat

Description The underlying future contract date uniquely identifies to which date the specific underlying contract refers to.

Format DateFormat

Where used: CE771 OptOn Fut ExerAssign Overview

6.1009 undrFutCntrMnemonic

Description The Underlying Future Contract Mnemonic represents the Underlying Future Contract in string form. It contains standard contract attributes separated by a space. It contains following Contract attributes separated by spaces: Product Symbol or Product ID, Instrument Type or Contract Type, Contract date and Settlement Type. Example: FGBL SI 20210608 PS.

Format alphanumeric 40

Where used: CE771 OptOn Fut ExerAssign Overview

6.1010 undrFutExpMthDat

Description This field contains the expiration month of underlying future of the contract.

Format numeric 2

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 1 | JAN | |
| 2 | FEB | |
| 3 | MAR | |
| 4 | APR | |
| 5 | MAY | |
| 6 | JUN | |
| 7 | JUL | |
| 8 | AUG | |
| 9 | SEP | |
| 10 | OCT | |
| 11 | NOV | |
| 12 | DEC | |

Where used: CE771 OptOn Fut ExerAssign Overview

6.1011 undrFutExpYrDat

Description This field contains the expiration year of underlying future of the contract.

Format numeric 4

Where used: CE771 OptOn Fut ExerAssign Overview

6.1012 undrFutProdId

Description This field contains the ID code of the underlying futures product.

Format alphanumeric 4

Where used: CE771 OptOn Fut ExerAssign Overview

| | |
|---|-----------------|
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6.1013 undrFutUniqueCntrlId

| | |
|-------------|---|
| Description | This is a numeric number used to identify the underlying contract uniquely. The value of the specific contract's uniqueCntrlId will not change during the lifetime of the contract. |
| Format | numeric 10 |
| Where used: | CE771 OptOn Fut ExerAssign Overview |

6.1014 undrIdCod

| | |
|-------------|---|
| Description | This field contains the ID code of the underlying. |
| Format | alphanumeric 4 |
| Where used: | CA752 Capital Adjustment Positions Overview CE710 Contract Expiration CE770 Exercise And Assign Overview TA711 All Active/Inactive Series Report |

6.1015 undrIdLngNam

| | |
|-------------|--|
| Description | This field contains the long name of the underlying. |
| Format | alphanumeric 24 |
| Where used: | CA752 Capital Adjustment Positions Overview CE710 Contract Expiration CE770 Exercise And Assign Overview |

6.1016 undrIsin

| | |
|-------------|---|
| Description | This field contains the International Security Identification Number (ISIN) of the underlying instrument. |
| Format | alphanumeric 12 |

| | |
|---|-----------------|
| Eurex | |
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Where used: CE770 Exercise And Assign Overview
TA711 All Active/Inactive Series Report

6.1017 undrLngQty

Description This field contains the underlying long quantity, which is the number of long positions created on the underlying futures as a result of exercise or assignment in a certain series.

Format numeric 9

Where used: CE771 OptOn Fut ExerAssign Overview

6.1018 undrLstClsPrc

Description This field contains the last closing price of the underlying.

Format numeric 9, 5

Where used: CE710 Contract Expiration
CE770 Exercise And Assign Overview

6.1019 undrShtQty

Description This field contains the underlying short quantity, which is the number of short positions created on the underlying futures as a result of exercise or assignment in a certain series.

Format numeric 9

Where used: CE771 OptOn Fut ExerAssign Overview

6.1020 uniqueCntrlId

Description This is a numeric number used to identify the contract uniquely. The value of the specific contract's uniqueCntrlId will not change during the lifetime of the contract.

Format numeric 10

Where used: CA752 Capital Adjustment Positions Overview
CB012 Account Statement
CB013 Account Statement - ECC
CB165 Eurex Fee Statement
CB167 Late Closing Fees
CB702 Cash Settled Contracts Overview
CB715 Average Pricing
CB730 Position Transfer Summary
CB731 Settling Futures Positions Overview
CB741 KRX Position Information
CB750 Give-Up Trades Overview
CB751 Take-Up Trades Overview
CE038 Deliverable Bonds
CE710 Contract Expiration
CE735 Expired Series Information
CE750 Expiration Payment-vs-Payment Overview
CE770 Exercise And Assign Overview
CE771 OptOn Fut ExerAssign Overview
CE775 Notification/Allocation Information
CE780 Exercise Abandon Daily Maintenance Overview
CI012 Account Statement
TA711 All Active/Inactive Series Report
TT750 Clearing Four Eye Principle

6.1021 uniqueProdId

Description This is a unique number used to identify the product that will not change during the lifetime of the product

Format numeric 5

Where used: TA711 All Active/Inactive Series Report

6.1022 unredFeeAmnt

Description This field indicates the unreduced fee amount.

Format numeric signed 12, 2

Where used: CB165 Eurex Fee Statement

6.1023 UpdateCode

Description This field contains the code for the type of change performed.

Format alphanumeric 5

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|----------------------|
| CapA | | Capacity assigned |
| CapD | | Capacity de-assigned |
| CapR | | Capacity renamed |
| ProdA | | Product assigned |
| ProdD | | Product de-assigned |

Where used: TT721 Member Capacity and Product Assignment Maintenance

6.1024 updCod

Description This field contains the code for the type of change performed.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| A | Add | |
| C | Change | |
| D | Delete | |
| G | Grp Ch | |

Where used: CD100 Audit Trail Coll Transactions

6.1025 updDat

Description This field contains the date of last update

Format DateFormat

Where used: CA770 Account Maintenance
CE790 In-the-money Configuration
TT130 Risk Event Report
TT131 Risk Event Trader Report
TT770 Password Change

6.1026 updTim

Description This field contains time of the last change performed.

Format TimeFormat

Where used: CA770 Account Maintenance
CE790 In-the-money Configuration
TT721 Member Capacity and Product Assignment Maintenance
TT770 Password Change

6.1027 usedFcmBuffer

Description This field gives the portion of FCM Buffer that was used to cover the FCM clients shortfalls.

Format numeric 15, 2

Where used: CD045 LSOC Settlement Statement

6.1028 userId1

Description This field contains the user ID.

Format alphanumeric 11

Where used: TT130 Risk Event Report
TT131 Risk Event Trader Report

6.1029 userOrdNumX

Description This field contains the free-format order reference text for member internal usage.

Format alphanumeric 36

Where used: CB165 Eurex Fee Statement

6.1030 useZeroCostQuantity

Description This field indicates, whether the quantity of the positions to be closed-out is limited by the value of the current Zero Cost Quantity (ZCQ).

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------------|--|
| Y | Yes 'current ZCQ' | Close-out positions up to the value of the |
| N | No | Close-out positions to the full extent |

Where used: CA770 Account Maintenance

6.1031 usrIdFourEyeAppr

Description This field contains the member and participant name of the four Eye Approval.

Format alphanumeric 11

Where used: TT750 Clearing Four Eye Principle

6.1032 usrdFourEyeInit

Description This field contains the member and participant name of the Four Eye Initiator.

Format alphanumeric 11

Where used: TT750 Clearing Four Eye Principle

6.1033 usrdSlowConf

Description This field contains the name of the member and participant, who confirmed the slowdown event.

Format alphanumeric 11

Where used: TT130 Risk Event Report
TT131 Risk Event Trader Report

6.1034 usrdSlowInit

Description This field contains the name of the member and participant, who initiated the slowdown event.

Format alphanumeric 11

Where used: TT130 Risk Event Report
TT131 Risk Event Trader Report

6.1035 usrIdSlowMs

Description This field contains the member ID for whom market supervision initiated the slowdown event. In the case of member-initiated slowdown event, this field will not contain any value.

Format alphanumeric 11

Where used: TT130 Risk Event Report
TT131 Risk Event Trader Report

6.1036 usrIdStopConf

Description This field contains the name of the member and participant, who confirmed the stop button event.

Format alphanumeric 11

Where used: TT130 Risk Event Report
TT131 Risk Event Trader Report

6.1037 usrIdStopInit

Description This field contains the name of the member and participant, who initiated the stop button event.

Format alphanumeric 11

Where used: TT130 Risk Event Report
TT131 Risk Event Trader Report

6.1038 usrIdStopMs

Description This field contains the member ID for whom market supervision initiated the stop button event. In the case of member-initiated stop button event, this field will not contain any value.

| | |
|---|-----------------|
| Eurex | |
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Format alphanumeric 11

Where used: TT130 Risk Event Report
TT131 Risk Event Trader Report

6.1039 usrLastModDat

Description This field indicates the date at which last update was made on a User

Format DateFormat

Where used: TT760 User Entitlement Status

6.1040 usrLgn

Description This field identifies the user for which entitlement settings get changed or current entitlement settings are reported.

Format alphanumeric 11

Where used: TT760 User Entitlement Status
TT761 User Entitlement Changes
TT764 Four-eye Request Processing Entitlement

6.1041 usrResnForChang

Description This field indicates the reason for the change in the Entitlement Settings of the User.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|--|
| 1 | | User Role Assignment Maintenance |
| 2 | | User Entitlement Maintenance |
| 3 | | User QC Flag Maintenance |
| 4 | | Change in User Status |
| 5 | | Change in Account Status |
| 6 | | Default Role Change |
| 7 | | Cascading Effect due to change in Participant Entitlement Settings |
| 8 | | Change in Participant Status |
| 9 | Clone | User Role Assignment Maintenance By User |

Where used: TT761 User Entitlement Changes

6.1042 usTrdrFlg

Description This field indicates whether the product is allowed for US traders.

Format alphanumeric 1

Where used: TA711 All Active/Inactive Series Report

6.1043 UTI

Description Unique Trade Identifier which is used for EMIR reporting and calculated with transaction or position logic.

Format alphanumeric 52

Where used: CB012 Account Statement
CB013 Account Statement - ECC
CI012 Account Statement

6.1044 valDate

Description 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

6.1045 valFrmFut

Description Date from which the fee will be valid in the future.

Format numeric 8

Where used: CB001 Product and Price Report

6.1046 valFrmPast

Description Date from which the fee was valid in the past.

Format numeric 8

Where used: CB001 Product and Price Report

6.1047 valFrmPres

Description Date from which the fee is valid in the present.

Format numeric 8

Where used: CB001 Product and Price Report

6.1048 valdToFut

| | |
|-------------|---|
| Description | Date until which the fee will be valid in the future. |
| Format | numeric 8 |
| Where used: | CB001 Product and Price Report |

6.1049 valdToPast

| | |
|-------------|---|
| Description | Date until which the fee was valid in the past. |
| Format | numeric 8 |
| Where used: | CB001 Product and Price Report |

6.1050 valdToPres

| | |
|-------------|---|
| Description | Date until which the fee is valid in the present. |
| Format | numeric 8 |
| Where used: | CB001 Product and Price Report |

6.1051 vatAmnt

| | |
|-------------|---|
| Description | This field contains the VAT (Value Added Tax) amount calculated after applying VAT rate, payable for a physical delivery. |
| Format | numeric signed 12, 2 |
| Where used: | CB193 Monthly Connections and Services |

6.1052 vatRat

Description This field contains the rate at which the VAT (Value Added Tax) is applied on the cash payable for physical deliveries.

Format numeric 4, 2

Where used: CB193 Monthly Connections and Services

6.1053 verId

Description This field indicates the Version of the product ID.

Format alphanumeric 3

Where used: CB182 Monthly OTC CCP Fee Statement
CB185 Daily OTC CCP Fee Statement

6.1054 versNo

Description This field contains the version number for order modification.

Format numeric 5

Where used: CB320 Daily Clearing Fees - EUREX and FSE

6.1055 VM

Description This field contains the actual Variation margin (applicable for USD only).

Format numeric signed 18, 2

Where used: CE058 OTC FX Pay-Out Penalty Report

6.1056 vmarMtdBal

Description This field contains the net variation margin amount positive (received) or negative (paid) per exchange member, per account and per currency for the current month.

Format numeric signed 12, 2

Where used: CB795 Variation Margin Information

6.1057 vmarNetBal

Description This field contains the net variation margin amount positive (received) or negative (paid) including residual per exchange member, per account and per currency.

Format numeric signed 12, 2

Where used: CB795 Variation Margin Information

6.1058 vmarPayBal

Description This field contains the variation margin payable amount per exchange member, per account and per currency.

Format numeric 13, 2

Where used: CB795 Variation Margin Information

6.1059 vmarPrvMthBal

Description This field contains the net variation margin amount positive (received) or negative (paid) per exchange member, per account and per currency for the previous month.

Format numeric signed 12, 2

| | |
|---|-----------------|
| Eurex | |
| Eurex Clearing XML Reports – Reference Manual | Version V 8.1.0 |
| | 21.10.2021 |
| XML Report Tag Descriptions | Page 616 |

Where used: CB795 Variation Margin Information

6.1060 vmarRcvBal

Description This field contains the variation margin receivable amount per exchange member, per account and per currency.

Format numeric 13, 2

Where used: CB795 Variation Margin Information

6.1061 vmarYtdBal

Description This field contains the net variation margin amount positive (received) or negative (paid) per exchange member, per account and per currency accumulated for the current year.

Format numeric signed 13, 2

Where used: CB795 Variation Margin Information

6.1062 vMBuffer

Description This field contains the Variation Margin buffer per CM per Day.

Format numeric signed 18, 2

Where used: CE054 End of Day FX Cashflow Forecast Against Limits Report
CE058 OTC FX Pay-Out Penalty Report
CI054 Preliminary FX Cashflow Forecast Against Limits Report

6.1063 vMCFAmount

Description This field contains the trade-related cashflows of the Variation Margin (applicable for USD only).

| | |
|---|-----------------|
| Eurex | |
| Eurex Clearing XML Reports – Reference Manual | Version V 8.1.0 |
| | 21.10.2021 |
| XML Report Tag Descriptions | Page 617 |

Format numeric signed 18, 2

Where used: CE058 OTC FX Pay-Out Penalty Report

6.1064 workflowstatus

Description Overall status of the transfer request.

Format alphanumeric 9

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| Cancelled | | |
| Pending | | |
| Claimed | | |
| Refused | | |

Where used: CB730 Position Transfer Summary
CB750 Give-Up Trades Overview
CB751 Take-Up Trades Overview

6.1065 ytMClearedNot

Description Cumulated cleared notional from the start of the rebate scheme.

Format numeric 17, 2

Where used: CB182 Monthly OTC CCP Fee Statement

6.1066 zerCostQty

Description This field contains zero cost quantity, which is the quantity of allowed position closings free of charge. Positions of previous business day are considered till 1:30 pm and the positions of current day after 1:30 pm.

Format numeric 9

| | |
|---|-----------------|
| Eurex | |
| Eurex Clearing XML Reports – Reference Manual | Version V 8.1.0 |
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Where used: CB167 Late Closing Fees

7 Glossary

| Term | Explanation |
|-------------------|---|
| DBAG | Deutsche Börse AG |
| CCP | Central Counterparty |
| DC with Member ID | Altogether the DC Market Participants/DCs w System Access and Basic DCs w Reports Access. |
| EEX | European Energy Exchange. Electronic trading of energy futures. |
| GCM | General Clearing Member |
| Member | Market participant. |
| NCM | Non-Clearing Member (Trading Member)/DC Market Participant |
| OTC | Over The Counter |
| XML | Extensible Markup Language |
| XSD | XML Schema Definition |

Table 7.1 - Glossary