

Eurex

XML Reports Reference Manual - Modification Notes

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1 Introduction

1.1 Purpose of this Document

This document provides an overview of the enhancements to the Eurex XML Reports that become effective with the introduction of
XML Report Reference Manual **3.0.6** as compared to the current version, XML Report Reference Manual **3.0.5.**

Please note that this document describes changes to the layout of XML Reports. The layout of text reports may also be changed. Please refer to the XML Report Reference Manual for details.

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

1.2 Conventions used in this Document

Newly added code is provided in context, changes are marked in blue.

ProdExchAff has been added in the cb123KeyGrp1.

```
cb123KeyGrp1
    prodTypId      m ProdType
    prodId         m Prod
    prodExchAff    o (XML only)
    ticSiz         m Tick Size
```

Deletions are marked ~~in red and are strikethrough~~.

ProdExchAff has been deleted in the cb123KeyGrp1.

```
cb123KeyGrp1
    prodTypId      m ProdType
    prodId         m Prod
    ~~prodExchAff    o (XML only)~~
    ticSiz         m Tick Size
```

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

2 Changes in XML Report Layouts

2.1 New Reports

2.2.1 CD091 ISA Direct Mem. Asset Summary

1) Description of the report.	This report displays the Clearing Fund and AuM/Company Capital requirement for ISA direct members based on their margin requirement together with their actual contribution. Clearing fund/company capital requirement is done on pool level in order to allow both an as-of-now and historical separation of requirements from standard business and ISA direct business. Clearing fund/company capital requirement is done on pool level in order to allow both an as-of-now and historical separation of requirements from standard business and ISA direct business. Clearing Fund requirement of ISA Direct Member X calculation:: Total Clearing Fund Requirement = maximum(Mid Term Requirement, Long Term Requirement, Minimum Requirement); Long Term Requirement = Average for last 250 days - sum across all selectable segregated pools of ISA member Xof day --> Margin Requirements(p, T) * CF_Factor Mid Term Requirement = Average for last 30 days - sum across all selectable segregated pools *p* of ISA member X of day T --> Margin Requirements(p, T) * CF_Factor Minimum Requirement = imported from SAP CF_Factor = Clearing Fund Factor AuM/Company Capital requirement calculation follows the same rules as clearing fund calculation, except instead of using the Clearing Fund Factor the AuM/Company Capital Factor is used. Clearing members/agents receives a concatenation of the NCM reports. For NCMs that are no ISA Direct Member the report is empty. For members acting only in their clearing member role (i.e. having no ISA Direct clients) the report will be empty.
2) Availability.	This report is available for clearing and trading members.

3) Structure of the report.	cd091 rptHdr exchNam envText rptCod rptNam rptFlexKey membId membLglNam rptPrntEffDat rptPrntEffTim rptPrntRunDat cd091Grp (0 ... variable times) cd091KeyGrp membClgIdCod cd091Grp1 (1 ... variable times) cd091KeyGrp1 membExchIdCod cd091Grp2 (1 ... variable times) cd091KeyGrp2 currTypCod cd091Grp3 (1 ... variable times) cd091KeyGrp3 poolId cd091RecA (1 ... variable times) rqmntType clrFunPctOfMgnReq eqCaptPctOfMgnReq alignText dayReqClrFun dayReqEqCapt dayAvgText midTermReqClrFun midTermReqEqCapt midTermAvgText lngTermReqClrFun lngTermReqEqCapt lngTermAvgText clrFunMin eqCaptMin clrFunPerPoolTotal eqCaptPerPoolTotal dummyColumn1 dummyColumn2 clrFunTotal eqCaptTotal cd091Grp4 (1 ... variable times) cd091KeyGrp4 membClgIdCod_1 membExchIdCod_1

	currTypCod_1 cd091RecB (1 ... variable times) amntType cntrCshAmnt cntrSecAmnt totCntrAmnt

2.2.2 CD092 Asset Summary Aggregation

1) Description of the report.	This report gives an aggregated overview about requirements and coverages resulting from both clearing member role and clearing agent role. Its detailed breakdown is provided in reports CD090/CD091. ISA Direct Members are excluded from Clearer aggregation and are shown separately in this report.
2) Availability.	The report is available for clearing members.
3) Structure of the report.	cd092 rptHdr exchNam envText rptCod rptNam rptFlexKey membId membLglNam rptPrntEffDat rptPrntEffTim rptPrntRunDat cd092Grp (0 ... variable times) cd092KeyGrp membClgIdCod currTypCod cd092Grp1 (1 ... variable times) cd092RecA (1 ... variable times) membClgIdCod_2 fundType totalReq contribution effContribution coverage cd092Grp2 (0 ... variable times) cd092RecB (1 ... variable times) membExchIdCodISA fundType totalReq contribution effContribution

	coverage

2.2 Modified Reports

2.2.1 CI042 Margin Call

1) Description of the report.	This is the intraday report based on the same data as the CD042 report. This report is available for clearing members and fully segregated Non–Clearing Members.
2) Availability.	This report is available for clearing and trading members.
3) Created on System	StatistiX.

2.3 Deleted Reports

None

3 Changes to Data Fields

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

3.1 New Fields

3.1.1 amntType

Contains information about type of funding which needs to be provided by member.

3.1.2 clrFunCntrCsh

This field contains contribution cash amount, which is the ISA Direct Member's direct deposited cash. The amount is valued in euro.

3.1.3 clrFunCntrSec

This field contains contribution securities amount, which is the ISA Direct Member's deposited securities. The amount is valued in euro.

3.1.4 clrFunPerPoolTotal

This field contains maximum from fields: Current day requirement, mid term requirement, long term requirement.

3.1.5 clrFunTotAmnt

This field contains contribution total, which are summed up cash and securitities amounts provided by ISA Direct Member. The amount is valued in euro.

3.1.6 cntrCshAmnt

Contains cash funding amount.

3.1.7 cntrSecAmnt

Contains securities funding amount.

3.1.8 Contribution

This field shows contribution amount.

3.1.9 Coverage

This field shows how many percent of total requirement is covered by contribution.

3.1.10 dayReqEqCapt

This field contains the company capital requirement on a daily level.

3.1.11 dummyColumn1

This field is used as a placeholder for an empty column.

3.1.12 dummyColumn2

This field is used as a placeholder for an empty column.

3.1.13 effContribution

This field shows effective contribution amount.

3.1.14 eqCaptAmnt

Contains company capital amount.

3.1.15 eqCaptCntrCsh

This field contains company capital amount representing ISA Direct Member's deposited cash. The amount is valued in euro.

3.1.16 eqCaptCntrSec

This field contains company capital amount representing ISA Direct Member's deposited securities. The amount is valued in euro.

3.1.17 eqCaptMin

This field contains the minimum company capital usage of the clearing member if calculated clearing fund requirements are smaller.

3.1.18 eqCaptPctOfMgnReq

This field contains the percentage of the average margin requirement, which gives the minimum company capital requirement of the member.

3.1.19 eqCaptPerPoolTotal

This field contains maximum from fields: Current day requirement, mid term requirement, long term requirement.

3.1.20 eqCaptTotAmnt

This field contains company capital total, which are summed up cash and securitities amounts provided by ISA Direct Member. The amount is valued in euro.

3.1.21 eqCaptTotal

This field contains total company capital provided by ISA Direct Member (summed up securities and cash). The amount is valued in euro.

3.1.22 fundType

This field contains the funding type (default fund, company capital).

3.1.23 lngTermReqEqCapt

This field contains the member's average clearing fund requirement.

3.1.24 membClgISAIdCod

This field indicates ISA Direct Member.

3.1.25 membClgIdCod_2

This field indicates the general clearing member or direct clearing member.

3.1.26 membExchIdCodISA

This field indicates ISA Direct Member.

3.1.27 membExchIdCod_1

This field contains the exchange member.

3.1.28 midTermReqEqCapt

This field contains the mid term requirement company capital, which is the member's average equity capital requirement over a specified short time interval.

3.1.29 rqmntType

Contains information about type of requirement needed to be fulfilled by ISA Direct Member.

3.1.30 totCntrAmnt

Contains total contribution amounts.

3.1.31 totalReq

This field displays total requirement.

3.1.32 currTypCod_1

This field indicates the currency in which transactions will be settled.
The currency code is based on the ISO standard.

3.2 Modified Fields

None.

3.3 Deleted Fields

None.