

Eurex

XML Reports Reference Manual - Modification Notes

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Contents

1 Introduction 4
1.1 Purpose of this Document 4
1.2 Conventions used in this Document 4
2 Changes in XML Report Layouts 5
2.1 New Reports 5
2.1.1 CE056 End of Day CLS Settlement Report 5
2.1.2 CI056 Preliminary CLS Settlement Report 5
2.2 Modified Reports 6
2.2.1 TE545 Dailiy TES Maintenance 6
2.3 Deleted Reports 7
3 Changes to Data Fields 8
3.1 New Fields 8
3.1.1 amount 8
3.1.2 clearingHouse 8
3.1.3 netPayinAmount 8
3.1.4 netPayoutAmount 8
3.1.5 typeOfTransactions 9
3.2 Modified Fields 9
3.2.1 reason 9
3.2.2 tesActivity 10
3.2.3 tesId 10
3.2.4 tesType 11
3.3 Deleted Fields 11

1 Introduction

1.1 Purpose of this Document

This document provides an overview of the enhancements to the Eurex XML Reports that become effective with the introduction of XML Report Reference Manual **3.1.1** as compared to the current version, XML Report Reference Manual **3.1.0.**

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

2.1.1 CE056 End of Day CLS Settlement Report

1) XML Report Created.	CE056 End of Day CLS Settlement Report
Description	This Report displays the following amounts by Member and currency, aggregated by Product Type (i.e. XCCY Swap, OTC FX and Listed FX), that are due to settle over CLS on T+1. The report is available for EUREX/ECAG Members.
Frequency	Daily.
Availability	This report is available for clearing members only.
Created on System	StatistiX.
	No text version of Report available.

2.1.2 CI056 Preliminary CLS Settlement Report

1) XML Report Created.	CI056 Preliminary CLS Settlement Report
Description	This Report displays the following amounts by Member and currency, aggregated by Product Type (i.e. XCCY Swap, OTC FX and Listed FX), that are due to settle over CLS on T+1. The report is available for EUREX/ECAG Members.
Frequency	Daily.

Availability	This report is available for clearing members only.
Created on System	StatistiX.
	No text version of Report available.

2.2 Modified Reports

2.2.1 TE545 Dailiy TES Maintenance

1) XML Description Changed.	New
Old	For each exchange member, this report lists the Trade Entry Service (TES) activity for simple, complex and flexible instruments. The Deal and the TES price decomposition is not provided for executed TES trades. The following TES trades are listed: - Block, Block TAM and Basis Trades. - EFPF trades with the Bond References. - EFPI trades with the cash basket references. - EFS trades with the swap references. - Vola Trades with the options block trade references. The initiating user of a TES trade can see all sides' activities but without the corresponding Clearing info which is only disclosed to the approving traders. (Market Supervision can see everything). The listed information is split per user, product and instrument and sorted per time.
new	For each exchange member, this report lists the T7 Entry Service (TES) activity for simple, complex and flexible instruments. The Deal and the TES price decomposition is not provided for executed TES trades. The following TES trades are listed: - Block, Block TAM and Basis Trades. - EFPF trades with the Bond References. - EFPI trades with the cash basket references. - EFS trades with the swap references. - Vola Trades with the options block trade references. The initiating user of a TES trade can see all sides' activities but without the corresponding Clearing info which is only disclosed to the approving traders. (Market Supervision can see everything).

	The listed information is split per user, product and instrument and sorted per time.

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 amount

1) Description of the field.	This field contains transaction amount on Product Level transfer.
2) Format.	numeric signed 17, 2
3) Where used	CE056 End of Day CLS Settlement Report CI056 Preliminary CLS Settlement Report

3.1.2 clearingHouse

1) Description of the field.	This field contains the long name of the Clearing House ID (ie.ECAG)
2) Format.	alphanumeric 30
3) Where used	CE056 End of Day CLS Settlement Report CI056 Preliminary CLS Settlement Report

3.1.3 netPayinAmount

1) Description of the field.	This field contains Settlement Obligation after netting (payin –or-payout)
2) Format.	numeric 18, 2
3) Where used	CE056 End of Day CLS Settlement Report CI056 Preliminary CLS Settlement Report

3.1.4 netPayoutAmount

1) Description of the field.	This field contains Settlement Obligation after netting (payin –or-payout)
2) Format.	numeric 18, 2
3) Where used	CE056 End of Day CLS Settlement Report CI056 Preliminary CLS Settlement Report

3.1.5 typeOfTransactions

1) Description of the field.	This field contains settlement transactions grouped by product
2) Format.	alphanumeric 15
3) valid values	Valid Values Decodes Descriptions OTC FX XCCY SWAP LISTED FX
4) Where used	CE056 End of Day CLS Settlement Report CI056 Preliminary CLS Settlement Report

3.2 Modified Fields

3.2.1 reason

1) Modification	Adjust valid values. Decodes and Descriptions ValidValue	Decode	Description
2) Delete	140	RecPst	RECOV NOT PERSISTENT
3) Modify	Old 165	Ptnt	PRODUCT TEMPORARILY NOT TRADEABLE
	New 165	SloPrt	SLOW PARTITION
4) Add	7	FOK	FOK
	26	DataLd	REFERENCE DATA LOAD
	27	ImUp	IMAGE START UP
	28	ImDown	IMAGE SHUT DOWN
	34	QuoCrs	QUOTE SIDES CROSSING
	51	ActOAO	OPENING AUCTION ONLY ORDER ACTIVATION
	52	InaOAO	OPENING AUCTION ONLY ORDER INACTIVATION
	53	ActAO	AUCTION ONLY ORDER ACTIVATION
	54	InaAO	AUCTION ONLY ORDER INACTIVATION
	55	IceRef	ICEBERG PEAK REFILL
	56	ComCA	COMMIT CLOSING AUCTION
	65	NewID	CREATE NEW ID NUMBER
	76	DataCh	REFERENCE DATA UPDATE
	78	DataCh	REFERENCE DATA UPDATE ADD
	79	DataCh	REFERENCE DATA UPDATE CHANGE
	80	DataCh	REFERENCE DATA UPDATE DELETE
	82	PAPChk	POTENTIAL AUCTION PRICE CHECK
	85	InsStp	INSTRUMENT STOP
	86	RPrcUp	REFERENCE PRICE UPDATE

	88	ImFail	IMAGE FAILOVER
	89	TierDn	TIER RUN DOWN
	90	Intern	INTERNAL PROCESSING
	91	QATExp	QUOTE ACTIVATION TIMER EXPIRED
	92	TierPD	TIER POST RUN DOWN
	93	Heartb	GW HEARTBEAT
	94	PrdDel	PRODUCT DELETION
	100	SMPDel	DELETE DUE TO SELF MATCH PREVENTION
	101	SMPChg	MODIFY DUE TO SELF MATCH PREVENTION
	102	AddFlx	ADD FLEX INSTRUMENT REQUEST
	103	DelFlx	DELETE FLEX INSTRUMENT REQUEST
	113	TrStUd	TRAILING STOP UPDATE
	114	TrStTE	TRAILING STOP BC TIMER EXPIRED
	121	DataLd	PERSISTENT DATA LOAD INITIATED
	122	DataLd	RECOVERY INITIATED
	123	DataLd	RECOVERY COMPLETED
	124	DataEr	RECOVERY RESPONSE TIMER EXPIRED
	125	EODIni	END OF DAY PROCESSING INITIATED
	126	EODEnd	END OF DAY PROCESSING COMPLETED
	144	RecDel	RECOV MARKED FOR DELETE
	145	RecIns	RECOV NONEXISTENT INSTRUMENT
	146	RecREv	RECOV BUSINESS UNIT RISK EVENT
	147	RecPrc	RECOV INVALID NET CHANGE LIMIT PRICE
	148	PDlOrd	RECOV PENDING ORDER DELETE
	158	Ping	PING REQUEST
	162	SesIn	SESSION LOGIN
	163	SesOut	SESSION LOGOUT
	164	SloPrt	SLOW PARTITION REJECT TXN TIMER EXPIRED
	167	DelCpx	DELETE EOD COMPLEX INSTRUMENT
	168	DataIv	PRODUCT POOL VALIDATION
	169	DataIv	COMPLEX INSTRUMENT INSTRUCTION VALIDATION
	182	DataEr	AUTO DELETED COMPLEX INSTRUMENT MISSING LEG
	183	Halt	SET ALL PRODUCTS HALT
	184	SloPrt	CHECK SLOW PARTITION
	185	SloPrt	RESOLVE SLOW PARTITION
	186	ErrPrt	CHECK SLOW PARTITION TIMER EXPIRED
	187	ErrPrt	RESOLVE SLOW PARTITION TIMER EXPIRED
	191	CorAct	CORPORATE ACTION EVENT
	192	DivPay	DIVIDEND PAYMENT EVENT
	193	FirstD	FIRST TRADING DATE EVENT
	194	LastD	LAST TRADING DATE EVENT
	195	ChPara	CHANGE OF TRADING PARAMETER EVENT
	196	ChCur	CHANGE OF CURRENCY EVENT
	197	ChPrAs	CHANGE OF PRODUCT ASSIGNMENT EVENT
	198	ChRPrc	CHANGE OF REFERENCE PRICE EVENT
	199	MSDlOr	ORDER DELETION REQUESTED BY MS EVENT

3.2.2 tesActivity

1) Modification	Description Adjustment
old	This field indicates the reported Trade Entry Service activity.
new	This field indicates the reported T7 Entry Service activity.

3.2.3 tesId

1) Modification	Description Adjustment

old	This field indicates the unique Trade Entry Service ID assigned by the exchange.
new	This field indicates the unique T7 Entry Service ID assigned by the exchange.

3.2.4 tesType

1) Modification	Description Adjustment
old	This field contains the Trade Entry Service (TES) type code.
new	This field contains the T7 Entry Service (TES) type code.

3.2.5 tradeType

1) Modification	Description Adjustment		
old	9	TES	Off Book Trade (Trade Entry Service)
new	9	TES	Off Book Trade (T7 Entry Service)

3.3 Deleted Fields

None.