

Eurex Clearing XML Reports – Modification Notes - update

Version 9.0

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1 Introduction

1.1 Purpose of this Document

This document provides an overview of the enhancements to the Eurex Clearing XML Reports which becomes effective with the introduction of Eurex Clearing XML Reports – Reference Manual V 9.0.

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

The XML Report documentation will be published as “Eurex Clearing XML Reports - Reference Manual” together with the “Eurex Clearing XML Reports - XML Schema Files” on the Eurex website <https://www.eurex.com/ex-en/>.

The above mentioned changes will be reflected in the “Eurex Clearing XML Reports - Reference Manual” in the next available version.

1.2 Conventions used in this Document

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

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

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

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

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

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

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

2 Changes in Report Layouts

Please note that xml and csv report changes concerning Value Based Average Pricing (VBAP) highlighted in blue in this document are not included in neither simulation nor production C7 Release 9.0.

These Value Based Average Pricing (VBAP) report changes are new fields (i.e.: *Group Name*; *Group ID*; *Average Price Indicator*; *VBAP Allocation ID*; *Previous Group ID*; *Notional value*) in existing reports CB012, CB013, CB750, CB751 and CI012 as well as new report CB716 "Value Based Average Pricing - Group Overview").

2.1 New Report

2.1.1 Description

SN	Report Id	Description
1	CB226	The report provides the monthly Central Securities Depositories Regulation (CSDR) penalties. The report is available for EUREX/ECAG Members.
2	CB236	The daily security collateral coverage report provides daily per collateral pool the end of day margin requirements per Risk Netting Unit and Liquidation Group in relation to the securities collateral fee. In addition, the usage of cross margining and the margin multiplier for the fee calculation is shown. The report is available for EUREX/ECAG Members.
3	CB716	This report lists value based average price groups created or maintained on the current business day. It shows group statistics as well as detailed information about the actions performed. The report is available in xml- and csv- format. The report is available for EUREX/ECAG Members.

2.1.2 XML Report Structure for new reports

SN	Report Id	XML Structure change
1	CB226	<pre> cb226 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o memblId o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m cb226Grp (0 ... variable times) cb226KeyGrp membClgldCod m CLEARING MEMBER cb226Grp1 (1 ... variable times) cb226KeyGrp1 billMonth o BILLING MONTH cb226Grp2 (1 ... variable times) cb226KeyGrp2 settlLocat o SETTLEMENT LOCATION cb226Grp3 (1 ... variable times) cb226KeyGrp3 settlAcct o SETTLEMENT ACCOUNT cb226Grp4 (1 ... variable times) cb226KeyGrp4 currTypCod o BILLING CURRENCY </pre>

		cb226Grp5 (1 ... variable times) cb226KeyGrp5 feeTypNam o FEE TYPE cb226Rec (1 ... variable times) dlvDat o DELIVERY DAT pnltValDat o PNLTY VAL DAT ccpSettlLocat o CCP SETTL LOC ccpSettlAcct o CCP SETTLEMENT ACCOUNT pnltCurrTypCod o PNLTY CURR pnltOriAmnt o ORI PNLTY AMOUNT pnltDisRat o PNLTY DIST RATIO pnltAmnt o PENALTY AMOUNT ecbExchRat o ECB EXCH RATE billTotal o BILLING AMOUNT addTxt o (XML only) sumMembClgFeeRec (0 ... variable times) currTypCod m Daily Total per CM sumClgAmnt m
2	CB236	cb236 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLgINam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m cb236Grp (0 ... variable times) cb236KeyGrp membClgldCod m CLEARING MEMBER cb236Grp1 (0 ... variable times) cb236KeyGrp1 trdMemb m TRADING MEMBER cb236Grp2 (1 ... variable times) cb236KeyGrp2 settlCurr m CLEARING CURRENCY cb236Grp3 (1 ... variable times) cb236KeyGrp3 poolld m POOL ID cb236Rec (1 ... variable times) feeTypNam o INFORMATION secCollCalDat o CALCULATION DATE clntSegTyp o SEGREGAT TYPE riskNetUntSecColl o RISK NETTING UNIT liqGrp o LIQUIDATION GROUP crosMargld o CMI margMult o MARG MULT margReqAmnt o MARGIN REQUIREMENT wghtMargFF o WEIGHTED MARGIN FOR FEE
3	CB716	cb716 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLgINam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m


```

cb716Grp (0 ... variable times)
  cb716KeyGrp
    membClgldCod          m  CIMbr
cb716Grp1 (1 ... variable times)
  cb716KeyGrp1
    membExchldCod        m  ExMbr
cb716Grp2 (1 ... variable times)
  cb716KeyGrp2
    currTypCod           m  Currency
cb716Grp3 (1 ... variable times)
  cb716KeyGrp3
    accountName          m  Account
cb716Grp4 (1 ... variable times)
  cb716KeyGrp4
    prodTypld            m  ProdType
    prold                m  Prod
    prodExchAff          o
    ticSiz               o  Tick Size
    ticVal               o  TickVal
cb716Grp5 (1 ... variable times)
  cb716KeyGrp5
    cntrldGrpSC7
      cntrClasCod       o
      prold             m
      cntrDtlGrpC7
        cntrExpMthDat  o
        cntrExpYrDat  o
        cntrDat        m
        cntrExpDat     m
        cntrExercisePrice o
        flxCntrSynProld o
        cntrVersNo    o
        exerStylTyp   o
        settlTyp      m
        cntrTyp       m
        cntrFrequency m
        cntrMnemonic m
        uniqueCntrld m
    secuTrdUntNo       o  TradingUnit
cb716Grp6 (1 ... variable times)
  cb716KeyGrp6
    groupld            m  GroupID
    groupName         m  GroupName
    origTrdDat        m  OrigTrdDat
  vbapGroupStatistic
    totGrpQty         m  TotGrpQty
    totGrpSubQtyGroup (1 ... variable times)
      trdTyp          o  TrT
      TrdPubInd      o  Deferred Publication flag
      totGrpSubQty   o  TotGrpSubQty
    totNotVal         m  TotNotVal
    initMathAvgPrc   m  InitMathAvgPrc
    highPrc          m  HighPrc
    lowPrc           m  LowPrc
    grpStatus        m  GrpStatus
    remGrpQty        m  RemGrpQty
    remNotVal        m  RemNotVal
    remNotValCash    m  RemNotValCash
cb716Rec (1 ... variable times)
  Transactionld       o
  TransactionldSuffix o
  positionld          m
  UTI                 m
  trnDat              m  Transaction Date UTC
  trnTim              m  Transaction Time UTC

```


	XXXXXXXXXXXXXXXXXXXXX 9 9.99 999999999999.99 999999999999.99 -----1-----2-----3-----4-----5-----6-----7-----8-----9-----10-----11-----12- -----13--
CB716	NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CB716.

2.2 Modified Reports

2.2.1 Report Name

SN	Report Id	Report Name
1	CD020	Collateral Movement/Coverage Daily Collateral Movement

2.2.2 Description

SN	Report Id	Description
1	CB192	This report contains all Eurex transaction fees and rebates including monthly and quarterly fees (Liquidity Provider rebates and Minimum Transaction Fees). The report is available for EUREX/ECAG Members.
2	CD020	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. The field transaction ID (trnIdNo2) has a length of 15 instead of 9 as expected in this report. The report is available for EUREX/ECAG Members and EEX/ECC Members. The report will be available in XML and CSV formats only.
3	CE038	This report details the calculation of conversion factors and invoice amounts for deliverable bonds. Clearing members can select the bonds shown in this report for delivery. It contains information on the deliverable bonds of all traded bond futures contracts. It presents the data for the calculation of conversion factor and invoice amount. Settlement price and invoice amount are only displayed for deliverable securities expiring this month. This report is produced when a contract expires and another contract month is listed. The report is available in xml- and csv-format. The report is available for EUREX/ECAG Members and EEX/ECC Members.

2.2.3 XML Report Structure update for reports

	SN	Report Id	XML Structure change
Added, changed and deleted fields.	1	CB012	cb012 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o

			<pre> prmVmarAmnt o PremVarMar mkToMktTick o Mk2Mkt ratelIdentifier o residual o prelimFlg o ordOriginFirm o External Member beneficiary o membExchldCod o Exchange Member partldCod o Participant membExchldCodObo o ExMbrObo partldCodObo o trnTyp o TrnTyp trnAdjStsCod o trnHistInd o H Text1 o Text 1 Text2 o Text 2 Text3 o Text 3 firmTrld o Members Own Reference ID groupName o Group Name groupld o Group ID avgPrclndicator o Average Price Indicator vbapAllocld o VBAP Allocation ID prevGroupld o Previous Group ID notVal o Notional value originTradingSystemData origExchld o OrigExc origTrdMatchld o origTrdDat o OrigTrdDat origTrdTim o OrigTrdTim origTrdDatCet o OrigTrdDatCet origTrdTimCet o OrigTrdTimCet trdTyp o TrT TrdPublnd o Deferred Publication Flag origTrdelld o origClOrdld o origRpdOrdNo o OrigRpdOrdNo origOrderCategory o origOrderType o origMlegRptTyp o origTotNumTrdRpts o origStratlnstrTyp o origStrategyLinkld 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 </pre>
Added, changed and deleted fields.	2	CB013	<pre> cb013 rptHdr exchnam m envText m rptCod m rptNam m rptFlexKey o membld o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m cb013Grp (0 ... variable times) cb013KeyGrp membClgldCod m CIMbr </pre>

```

cb013Grp1 (1 ... variable times)
  cb013KeyGrp1
    membExchldCod      m  ExMbr
cb013Grp2 (1 ... variable times)
  cb013KeyGrp2
    currTypCod        m  Currency
cb013Grp3 (1 ... variable times)
  cb013KeyGrp3
    accountName       m  Account
cb013Grp4 (1 ... variable times)
  cb013KeyGrp4
    prodTypId         m  ProdType
    prodId            m  Prod
    prodExchAff       o
    productMIC        o  ProductMIC
    ticSiz            o  Tick Size
    ticVal            o  TickVal
cb013Grp5 (1 ... variable times)
  cb013KeyGrp5
    cntrlGrpSC7
      cntrClasCod    o
      prodId         m
      cntrDtIGrpC7
        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
      packageId      o
    lstSetlmtPrc_1  o  SettlmPrc
    currSetlmtPrc_1 o
    secuTrdUntNo    o  TradingUnit
cb013Rec (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
    ratIdentifier o
    residual    o
    prelimFlg   o
    ordOriginFirm o  External Member

```

			beneficiary o membExchldCod o Exchange Member partldCod o Participant membExchldCodObo o ExMbrObo partldCodObo o trnTyp o TrnTyp trnAdjStsCod o trnHistInd o H Text1 o Text 1 Text2 o Text 2 Text3 o Text 3 firmTrdld o Members Own Reference ID groupName o Group Name groupld o Group ID avgPrclndicator o Average Price Indicator vbapAlloclld o VBAP Allocation ID prevGroupld o Previous Group ID notVal o Notional value originTradingSystemData origExchld o OrigExc origTrdMatchld o origTrdDat o OrigTrdDat origTrdTim o OrigTrdTim origTrdDatCet o OrigTrdDatCet origTrdTimCet o OrigTrdTimCet trdTyp o TrT TrdPublnd o Deferred Publication Flag origTradeld o origClOrdld o origRpdOrdNo o OrigRpdOrdNo origOrderCategory o origOrderType o origMLegRptTyp o origTotNumTrdRpts o origStratlnstrTyp o origStrategyLinkld 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
Added, changed and deleted fields.	3	CB165	cb165 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m cb165Grp (0 ... variable times) cb165KeyGrp membClgldCod o CIMbr cb165Grp1 (1 ... variable times) cb165KeyGrp1 membExchldCod o ExMbr cb165Grp2 (1 ... variable times) cb165KeyGrp2 exchldCod o Exch

			<ul style="list-style-type: none"> cb165Grp3 (1 ... variable times) <ul style="list-style-type: none"> cb165KeyGrp3 <ul style="list-style-type: none"> currTypCod o Curr cb165Grp4 (1 ... variable times) <ul style="list-style-type: none"> cb165KeyGrp4 <ul style="list-style-type: none"> feeAdjInd o (XML only) cb165Grp5 (1 ... variable times) <ul style="list-style-type: none"> cb165KeyGrp5 <ul style="list-style-type: none"> acctTypGrpX o Ac cb165Grp6 (1 ... variable times) <ul style="list-style-type: none"> cb165KeyGrp6 <ul style="list-style-type: none"> acctTyp36Grp o Account Name cb165Grp7 (1 ... variable times) <ul style="list-style-type: none"> cb165KeyGrp7 <ul style="list-style-type: none"> prodTypIdX o Prod Type cb165Grp8 (1 ... variable times) <ul style="list-style-type: none"> cb165KeyGrp8 <ul style="list-style-type: none"> proId o Contract ipsId o (XML only) cb165Grp9 (1 ... variable times) <ul style="list-style-type: none"> cb165KeyGrp9 <ul style="list-style-type: none"> sortFeeTyp o (XML only) cb165Grp10 (1 ... variable times) <ul style="list-style-type: none"> cb165KeyGrp10 <ul style="list-style-type: none"> feelndTyp o Fee-Text cb165Rec (1 ... variable times) <ul style="list-style-type: none"> cntrDtlClassGrpX (0 ... 1 times) <ul style="list-style-type: none"> cntrClasCod o Contract cntrDtlGrpXXX (0 ... 1 times) <ul style="list-style-type: none"> 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 opnCIsCod 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 userOrdNumX o UserOrderNo rebQty o (XML only) textSegInpX o (XML only)
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			mkrTrkCod 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 packageld o Package ID primFig o PF 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 (0 ... 1 times) sumExchFeeRec (0 ... variable times) exchNam o currTypCod o sumExchFeeAmnt o sumMembFeeGrp (0 ... 1 times) sumMembFeeRec (0 ... variable times) exchNam o currTypCod o sumMembFeeAmnt o
Added, changed and deleted fields.	4	CB169	cb169 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m cb169Grp (0 ... variable times) cb169KeyGrp membCigldCod o CIMbr cb169Grp1 (1 ... variable times) cb169KeyGrp1 membExchldCod o ExMbr cb169Grp2 (1 ... variable times) cb169KeyGrp2 exchldCod o Exch cb169Grp3 (1 ... variable times) cb169KeyGrp3 currTypCod o Curr cb169Grp4 (1 ... variable times) cb169KeyGrp4 prold o Prod ipsld o IPS strFulfillld o SfF bscReqlld o BaR

~~pekReqlId~~ o PaR
~~sprdQuald~~ o SpQ
~~szQuald~~ o SzQ
~~rfqRspId~~ o RFQ
liqClId o LiC
~~strePresId~~ o StP
~~mmold~~ o MMO
~~euEnId~~ o EuE

cb169Grp5 (1 ... variable times)

cb169KeyGrp5

sortFeeTyp o (XML only)

cb169Grp6 (1 ... variable times)

cb169KeyGrp6

acctTypGrpX o AC

cb169Grp7 (1 ... variable times)

cb169KeyGrp7

acctTyp36Grp o Account Name

cb169Rec (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

rebVol o Rebated Vol

bldngBlkTyp o Building Block

fulFillFlag o Fulfillment

sumFlg o (XML only)

~~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

~~sumProdFeeRolMmAmnt~~ 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

~~sumCurrFeeRolMmAmnt~~ 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 sumExchFeeGrp (0 ... 1 times) sumExchFeeRec (0 ... variable times) exchNam o currTypCod o sumExchFeeAmnt o sumMembFeeGrp (0 ... 1 times) sumMembFeeRec (0 ... variable times) exchNam o currTypCod o sumMembFeeAmnt o
Added, changed and deleted fields.	5	CB192	cb192 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m cb192Grp (0 ... variable times) cb192KeyGrp membClgldCod o CIMbr cb192Grp1 (1 ... variable times) cb192KeyGrp1 membExchldCod o ExMbr cb192Grp2 (1 ... variable times) cb192KeyGrp2 exchldCod o Exch cb192Grp3 (1 ... variable times) cb192KeyGrp3 currTypCod o Curr cb192Grp4 (1 ... variable times) cb192KeyGrp4 acctTypGrpX o Ac cb192Grp5 (1 ... variable times) cb192KeyGrp5 acctTyp36Grp o Account Name cb192Grp6 (1 ... variable times) cb192KeyGrp6 prodTypldX o ProdType cb192Grp7 (1 ... variable times) cb192KeyGrp7 prold o Prod ID cb192Grp8 (1 ... variable times) cb192KeyGrp8 sortFeeTyp o (XML only) cb192Grp9 (1 ... variable times) cb192KeyGrp9 cCorpFlag o (XML only) feelndCatTyp o cb192Rec (1 ... variable times) QtyIndCatAmnt o Quantitiy feelndCatAmnt o Fee Amount prodSeg o (XML only) prodSegName o (XML only)

			<p> sumProdQtyAmnt o Total per product sumProdFeeAmnt o Total per product sumProdTypQtyAmntX o Total per product type sumProdTypFeeAmntX o Total per product type sumAcctQtyCrtMthAmnt o Total fees per account sumAcctFeeCrtMthAmnt o Total fees per account sumMembQtyCrtMthAmnt o (XML only) sumMembFeeCrtMthAmnt o (XML only) sumExchFeeGrp (0 ... 1 times) sumExchFeeRec (0 ... variable times) exchNam o currTypCod o sumExchFeeAmnt o cb192SumExMembGrp (0 ... 1 times) cb192SumExMembRec (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 cb192SumMembGrp (0 ... 1 times) cb192SumMembRec (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 </p>
Added, changed and deleted fields.	6	CB225	cb225 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m cb225Grp (0 ... variable times) cb225KeyGrp membClgldCod m CLEARING MEMBER cb225Grp1 (1 ... variable times) cb225KeyGrp1 settlLocat m SETTLEMENT LOCATION cb225Grp2 (1 ... variable times) cb225KeyGrp2 settlAcct m SETTLEMENT ACCOUNT cb225Grp3 (1 ... variable times) cb225KeyGrp3 trdMemb m TRADING MEMBER cb225Grp4 (1 ... variable times) cb225KeyGrp4 settlInst m SETTLEMENT INSTITUTION cb225Grp5 (1 ... variable times) cb225KeyGrp5 currTypCod m CURRENCY cb225Grp6 (1 ... variable times) cb225KeyGrp6 feeIndTyp m FEE TYPE feeTypNam m FEE TYPE cb225Grp7 (1 ... variable times) cb225KeyGrp7 trdDat m TRADE DATE cb225Grp8 (1 ... variable times) cb225KeyGrp8

			billTyp m BILL cb225Rec (1 ... variable times) instTypCod o (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) settlCurr o SCUR sumFeelndTypDbt m TOTAL sumFeelndTypCrd m TOTAL sumClgSetlmtInstBillFeeGrp sumClgSetlmtInstBillFeeRec (0 ... variable times) settlInst m (XML only) billTyp m currTypCod m sumClgSetlmtInstAmnt m sumMembTrdBillFeeGrp sumMembTrdBillFeeRec (0 ... variable times) trdMemb m TOTAL CURRENT DAY TRADING MEMBER (EUR) billTyp m currTypCod m sumTrdMembAmnt m sumMembClgBillFeeGrp sumMembClgBillFeeRec (0 ... variable times) billTyp m TOTAL CURRENT DAY CLEARING MEMBER (EUR) currTypCod m sumClgAmnt m
Added, changed and deleted fields	7	CB235	cb235 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLglnam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m cb235Grp (0 ... variable times) cb235KeyGrp membClgldCod m CLEARING MEMBER

			settlCurr m CLEARING CURRENCY cb235Grp1 (0 ... variable times) cb235KeyGrp1 poolId m POOL ID poolType m (XML only) trdMemb m TRADING MEMBER cb235Grp2 (1 ... variable times) cb235KeyGrp2 settlCurr m CLEARING CURRENCY cb235Grp3 (1 ... variable times) cb235KeyGrp3 poolId m POOL ID poolType m (XML only) cb235Grp4 (1 ... variable times) cb235KeyGrp4 secValueAmnt m SECURITIES COLLATERAL VALUE cb235Grp5 (1 ... variable times) cb235KeyGrp5 reuseCollAmnt m SECURITIES COLLATERAL RE-USE VALUE cb235Grp6 (1 ... variable times) cb235KeyGrp6 cashCollAmntClear m CASH COLLATERAL cb235Grp7 (1 ... variable times) cb235KeyGrp7 reqrAmntClear m OVERALL MARGIN REQUIREMENTS cb235Grp8 (1 ... variable times) cb235KeyGrp8 maxUseSecCollAmnt m MAXIMUM USAGE OF SECURITIES COLLATERAL cb235Grp9 (1 ... variable times) cb235KeyGrp9 cashRatePrnt m CASH RATIO % cb235Rec (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 cb235Rec (1 ... variable times) feeTypNam o FEE TYPE secCollCalDat o CALCULATION DATE reqrAmntGrpSec o REQUIREMENT useSecCollAmnt o SECURITY COLLATERAL USAGE secCollFeeRate o FEE BPS secCollFee o FEE AMOUNT sumFeeTotalMonth o Total month-to-date in (XXX): sumFeeTotalMonth o Total month-to-date in (XXX)
Added, changed and deleted fields	8	CB315	cb315 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLglNam o

			rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m cb315Grp (0 ... variable times) cb315KeyGrp membClgldCod m CLEARING MEMBER cb315Grp1 (1 ... variable times) cb315KeyGrp1 settlLocat m SETTLEMENT LOCATION cb315Grp2 (1 ... variable times) cb315KeyGrp2 settlAcct m SETTLEMENT ACCOUNT cb315Grp3 (1 ... variable times) cb315KeyGrp3 trdMemb m TRADING MEMBER cb315Grp4 (1 ... variable times) cb315KeyGrp4 settlInst m SETTLEMENT INSTITUTION cb315Grp5 (1 ... variable times) cb315KeyGrp5 currTypCod m CURRENCY cb315Grp6 (1 ... variable times) cb315KeyGrp6 feeTypNam m FEE TYPE cb315Grp7 (1 ... variable times) cb315KeyGrp7 trdDat m TRADE DATE cb315Grp8 (1 ... variable times) cb315KeyGrp8 isinCod m ISIN cb315Grp9 (1 ... variable times) cb315KeyGrp9 trdTyp m T repoTrdTyp m REPOTRD TYP cb315Grp10 (1 ... variable times) cb315KeyGrp10 trdLoc m TRAD LOC cb315Grp11 (1 ... variable times) cb315KeyGrp11 acctTypCod m AT cb315Grp12 (1 ... variable times) cb315KeyGrp12 instTypCod m INSTR TYPE cb315Grp13 (1 ... variable times) cb315KeyGrp13 cntrTypCod m CONTR TYPE cb315Rec (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 ordNoT7 o (XML only) custTyp o (XML only) sumFeeTotalAmnt sumAggQty o (XML only) sumNomQty o sumSetlAmnt o sumFee o sumFeeVar o sumFeeTotal o sumSetlmtAcctAmnt o DAILY TOTAL PER CM/SA
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			sumClgSetlmtInstFeeGrp sumClgSetlmtInstFeeRec (0 ... variable times) setlInst m DAILY TOTAL PER CM/SI currTypCod m sumClgSetlmtInstAmnt m sumMembTrdFeeGrp sumMembTrdFeeRec (0 ... variable times) trdMemb m DAILY TOTAL PER CM/TM currTypCod m sumTrdMembAmnt m sumMembClgFeeGrp sumMembClgFeeRec (0 ... variable times) currTypCod m DAILY TOTAL PER CM sumClgAmnt m
Added, changed and deleted fields	9	CB320	cb320 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m cb320Grp (0 ... variable times) cb320KeyGrp membClgldCod m CLEARING MEMBER cb320Grp1 (1 ... variable times) cb320KeyGrp1 setlLocat m SETTLEMENT LOCATION cb320Grp2 (1 ... variable times) cb320KeyGrp2 setlAcct m SETTLEMENT ACCOUNT cb320Grp3 (1 ... variable times) cb320KeyGrp3 trdMemb m TRADING MEMBER cb320Grp4 (1 ... variable times) cb320KeyGrp4 setlInst m SETTLEMENT INSTITUTION cb320Grp5 (1 ... variable times) cb320KeyGrp5 currTypCod m CURRENCY cb320Grp6 (1 ... variable times) cb320KeyGrp6 feeTypNam m FEE TYPE cb320Grp7 (1 ... variable times) cb320KeyGrp7 trdDat m TRADE DATE cb320Grp8 (1 ... variable times) cb320KeyGrp8 isinCod m ISIN cb320Grp9 (1 ... variable times) cb320KeyGrp9 trdTyp m T cb320Grp10 (1 ... variable times) cb320KeyGrp10 trdLoc m TLOC cb320Grp11 (1 ... variable times) cb320KeyGrp11 acctTypGrpX m AT acctTyp36Grp m (XML only) cb320Grp12 (1 ... variable times)

			cb320KeyGrp12 servMod m M cb320Grp13 (1 ... variable times) cb320KeyGrp13 ref m REFERENCE versNo o VRSNO cb320Rec (1 ... variable times) settlCurr o SCUR aggQty o AGGREGATED QUANTITY nomQty o NOMINAL/QUANTITY settlAmnt 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 settlAmntScs o (XML only) ecbExchRat o EXCHANGE RATE procesMeth o PRCMTH custTyp o (XML only) custTypFlg o (XML only) buyCod o B/S cntrSettlDat o (XML only) actSettlDat o (XML only) noDaysLt o (XML only) scsCcpId o (XML only) oriMembId o ORMRBID oriAcctTypGrp o (XML only) sumFeeTotalAmnt sumAggQty o TOTAL sumNomQty o sumSetlAmnt o sumFee o sumFeeVar o sumFeeTotal o sumSetlmtAcctAmnt o (XML only) sumClgSetlmtInstFeeGrp sumClgSetlmtInstFeeRec (0 ... variable times) settlInst m DAILY TOTAL PER CM/SI currTypCod m sumClgSetlmtInstAmnt m sumMembTrdFeeGrp sumMembTrdFeeRec (0 ... variable times) trdMemb m DAILY TOTAL PER CM/TM currTypCod m sumTrdMembAmnt m sumMembClgFeeGrp sumMembClgFeeRec (0 ... variable times) currTypCod m DAILY TOTAL PER CM sumClgAmnt m
Added, changed and deleted fields	10	CB330	cb330 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m cb330Grp (0 ... variable times) cb330KeyGrp

			<p>membClgIdCod m Clearing Member</p> <p>cb330Grp1 (1 ... variable times)</p> <p>cb330KeyGrp1</p> <p>settlLocat m Settlement Location</p> <p>cb330Grp2 (1 ... variable times)</p> <p>cb330KeyGrp2</p> <p>settlAcct m Settlement Account</p> <p>cb330Grp3 (1 ... variable times)</p> <p>cb330KeyGrp3</p> <p>trdMemb m Trading Member</p> <p>cb330Grp4 (1 ... variable times)</p> <p>cb330KeyGrp4</p> <p>settlInst m Settlement Institution</p> <p>cb330Grp5 (1 ... variable times)</p> <p>cb330KeyGrp5</p> <p>currTypCod m Currency</p> <p>cb330Grp6 (1 ... variable times)</p> <p>cb330KeyGrp6</p> <p>feeIndTyp m Fee Type</p> <p>feeTypNam m FEE TYPE</p> <p>cb330Grp7 (1 ... variable times)</p> <p>cb330KeyGrp7</p> <p>headSettlAcctType m Head Settlement Account</p> <p>cb330Rec (1 ... variable times)</p> <p>settlCur m Settlement Currency</p> <p>isinCod o ISIN</p> <p>acctTypCod o AT</p> <p>trnQty o Total Transactions</p> <p>feeTotal o Fee Total</p> <p>sumTrnQtyFeeTyp o TOTAL</p> <p>sumFeeTotalFeeTyp m TOTAL</p> <p>sumSettlAcctGrp</p> <p>sumFeeTotalSettlAcctRec (1 ... variable times)</p> <p>settlAcct m Daily Total per CM/SA</p> <p>currTypCod m</p> <p>sumFeeTotalSettlAcct m</p> <p>sumSettlInstGrp</p> <p>sumFeeTotalSettlInstRec (1 ... variable times)</p> <p>settlInst m Daily Total per CM/SI</p> <p>currTypCod m</p> <p>sumFeeTotalSettlInst m</p> <p>sumTrdFeeGrp</p> <p>sumFeeTotalTrdMembRec (1 ... variable times)</p> <p>sumMembTrdFeeRec</p> <p>trdMemb m Daily Total per CM/TM</p> <p>currTypCod m</p> <p>sumTrdMembAmnt m</p> <p>sumClgFeeGrp</p> <p>sumClgFeeRec (1 ... variable times)</p> <p>currTypCod m Daily Total per CM</p> <p>sumClgFee m</p> <p>sumMembClgFeeGrp</p> <p>sumMembClgFeeRec (0 ... variable times)</p> <p>currTypCod m Daily Total per CM</p> <p>sumClgAmnt m</p>
Added, changed and deleted fields	11	CB350	<p>cb350</p> <p>rptHdr</p> <p>exchNam m</p> <p>envText m</p> <p>rptCod m</p> <p>rptNam m</p> <p>rptFlexKey o</p> <p>membId o</p> <p>membLgINam o</p>

			rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m cb350Grp (0 ... variable times) cb350KeyGrp membClgldCod o CLEARING MEMBER cb350Grp1 (1 ... variable times) cb350KeyGrp1 billMonth o BILLING MONTH cb350Grp2 (1 ... variable times) cb350KeyGrp2 settlLocat o SETTLEMENT LOCATION cb350Grp3 (1 ... variable times) cb350KeyGrp3 settlAcct o SETTLEMENT ACCOUNT cb350Grp4 (1 ... variable times) cb350KeyGrp4 settlInst o SETTLEMENT INSTITUTION cb350Grp5 (1 ... variable times) cb350KeyGrp5 trdMemb o TRADING MEMBER cb350Grp6 (1 ... variable times) cb350KeyGrp6 currTypCod o FEE CURRENCY cb350Grp7 (1 ... variable times) cb350KeyGrp7 feeGrp o Name of the Fee Group cb350Grp8 (1 ... variable times) cb350KeyGrp8 servGrp o Name of the Service Group cb350Rec (1 ... variable times) servNam o SERVICE trdld o TRADER servVol o QUANTITY feeVol o FEE VOLUME settlCurr o SETTL CURR settlAmnt o SETTLEMENT AMOUNT feeTotal o FEE TOTAL/DISCOUNT scsCcpId o (XML only) oriMembld o (XML only) sumServGrp o Sum Service Group sumFeeGrpServGrp o Sum Fee Group Service Group sumSetlmtAcctAmnt o (XML only) sumClgSetlmtInstFeeGrp (1 ... variable times) sumClgSetlmtInstFeeRec (0 ... variable times) settlInst m MONTHLY TOTAL PER CM/SI currTypCod m sumClgSetlmtInstAmnt m sumMembTrdFeeGrp (1 ... variable times) sumMembTrdFeeRec (0 ... variable times) trdMemb m MONTHLY TOTAL PER CM/TM currTypCod m sumTrdMembAmnt m sumMembClgFeeGrp (1 ... variable times) sumMembClgFeeRec (0 ... variable times) currTypCod m MONTHLY TOTAL PER CM sumClgAmnt m
Added, changed and deleted fields	12	CB750	cb750 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o

memblId o
 membLglNam o
 rptPrntEffDat m
 rptPrntEffTim o
 rptPrntRunDat m
 cb750Grp (0 ... variable times)
 cb750KeyGrp
 membClgldCod m Clearing Member
 cb750Grp1 (1 ... variable times)
 cb750KeyGrp1
 membExchldCod m Exchange Member
 cb750Grp2 (1 ... variable times)
 cb750KeyGrp2
 membExchldCodTo m Receiving Member
 cb750Grp3 (1 ... variable times)
 cb750KeyGrp3
 currTypCod m Currency
 cb750Grp4 (1 ... variable times)
 cb750KeyGrp4
 accountName m Account
 cb750Grp5 (1 ... variable times)
 cb750KeyGrp5
 cntrldGrpSC7
 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
 uniqueCntrld m
 cb750Rec (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
 origExchld o OrigExc
 workflowstatus m
 rateIdentifier o Rate Identifier
 prelimFlg o Preliminary Trade Flag
 packageId 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
 groupName o Group Name
 groupId o Group ID
 avgPrcIndicator o Average Price Indicator
 notVal o Notional value
 origGrp (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 proposalGrp (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 cb750ApprovalRec (1 ... variable times) parRole m Role membld o Member appStatus m Approval Status partIdCod o User ID membExchldCodObo 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
Added, changed and deleted fields	13	CB751	cb751 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLgINam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m cb751Grp (0 ... variable times) cb751KeyGrp membExchldCod m Exchange Member membClgldCod o Clearing Member accountName o Account cb751Grp1 (1 ... variable times) cb751KeyGrp1 membExchldCodFrom m Sending Member cb751Grp2 (1 ... variable times) cb751KeyGrp2 currTypCod m Currency cb751Grp3 (1 ... variable times) cb751KeyGrp3 cntrlGrpSC7 cntrClasCod o prold 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 cb751Rec (1 ... variable times) allocationId m AllocationID origRpdOrdrNo o OrdrNo 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 groupName o Group Name groupId o Group ID avgPrIndicator o Average Price Indicator notVal o Notional value proposalGrp (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 targetGrp (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 cb751ApprovalRec (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
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			sumCurrTrnQtyDel	m	Total Qty per Member Deleted
Added, changed and deleted fields	14	CD020	cd020 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m cd020Grp (0 ... variable times) cd020KeyGrp membClgldCod m Clearing Member cd020Grp1 (1 ... variable times) cd020KeyGrp1 cshAcctCod m Usage poolld m Pool Id owner m Owner currTypCod m Currency cd020Grp2 (1 ... variable times) cd020KeyGrp2 isinCod m SecurityId typeOfMoney o Type Of Money seculd o Seculd csdld o CSD Id membCsdAct o Account trnDat m Date cd020Rec (1 ... variable times) trnldNo2 o TrnNo trnTyp m Security Transaction Typ secuBlkCollQty m Bulk secuCntrCovQty o Coverage trnBalAmnt o Balance sumSecuBlkCollQty o ENDING BALANCE sumSecuCntrCovQty o sumTrnBalAmnt o		
Added, changed and deleted fields	15	CD030	cd030 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m cd030Grp (0 ... variable times) cd030KeyGrp membClgldCod m Clearing Member Id cd030Grp1 (1 ... variable times) cd030KeyGrp1 cshAcctCod m Usage poolld m Pool Id owner m Owner currTypCod m Currency cd030Grp2 (1 ... variable times) cd030KeyGrp2 secuExpDat m Expire Date cd030Rec (1 ... variable times)		

			cd100Grp2 (1 ... variable times) cd100KeyGrp2 csdId o CSD Id membCsdAct o CSD Account isinCod m Security Id typeOfMoney o Type Of Money cd100Rec (1 ... variable times) updCod m UpdCod trnDat m TrnDat trnTim m TrnTime trnIdNo2 m Tran Id trnTyp m Transaction Type collStsCod m CollSts secuBlkCollQty m Bulk dlvDueDat o DueDat partIdCod o User
Added, changed and deleted fields.	18	CE038	ce038 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ce038Grp (0 ... variable times) ce038KeyGrp prodTypId m Product Type prold m Product currTypCod m Currency ce038Grp1 (1 ... variable times) ce038KeyGrp1 futCntrlGrp prold m Contract cntrExpMthDat o cntrExpYrDat o cntrDat m cntrExpDat m settlTyp m cntrFrequency m cntrMnemonic m uniqueCntrlId m lstSetlmtPrc o LstSetlPrc ce038Rec (1 ... variable times) isinCod m SecurityId secuShtNam m Security Name secuName m Security matuDat m Maturity cpnRat m CpnRat secuLstCoupDat m LastCouponDate secuRemaLife secuRemaLifeYr m RemLife secuRemaLifeMth m convFact m ConvFact acrInt m AccruedInt invcAmnt o Invoice Amount
Added, changed and	19	CI012	ci012 rptHdr exchNam m envText m rptCod m

deleted
fields.

```

rptNam                m
rptFlexKey            o
membld                o
membLglNam           o
rptPrntEffDat        m
rptPrntEffTim        o
rptPrntRunDat        m
ci012Grp (0 ... variable times)
  ci012KeyGrp
    membClgldCod      m CIMbr
ci012Grp1 (1 ... variable times)
  ci012KeyGrp1
    membExchldCod     m ExMbr
ci012Grp2 (1 ... variable times)
  ci012KeyGrp2
    currTypCod        m Currency
ci012Grp3 (1 ... variable times)
  ci012KeyGrp3
    accountName       m Account
ci012Grp4 (1 ... variable times)
  ci012KeyGrp4
    prodTypId         m ProdType
    prodId            m Prod
    prodExchAff       o
    ticSiz            o Tick Size
    ticVal            o TickVal
ci012Grp5 (1 ... variable times)
  ci012KeyGrp5
    cntrldGrpSC7
      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
        uniqueCntrld  m
      packageld       o
    lstSetlmtPrc_1   o SetlmtPrc
    currSetlmtPrc_1  o
    secuTrdUntNo     o TradingUnit
ci012Rec (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

```


			ci720Grp (0 ... variable times) ci720KeyGrp poolSponsor m Pool Sponsor ci720Grp1 (1 ... variable times) ci720KeyGrp1 poolId m Pool Id poolUsage m Pool Usage poolOwner m Pool Owner poolCcy m Pool Currency ci720Grp2 (1 ... variable times) ci720KeyGrp2 collPosId m Collateral Position ID collType m Collateral Type currTypCod m Currency typeOfMoney o Type Of Money isinCod o Security Id secuId o Secu Id secuShtNam o Security Short Name colSecuName o Security Name secuGrpCod o Security Group Code CountryCode o Country Code collLoc o Collateral Location collRef o Collateral Reference clientRefId o Client Reference ID ci720Rec (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
Added, changed and deleted fields.	21	CI731	ci731 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLgINam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ci731Grp (0 ... variable times) ci731KeyGrp poolSponsor m Pool Sponsor ci731Grp1 (1 ... variable times) ci731KeyGrp1 poolId m Pool Id poolUsage m Pool Usage poolOwner m Pool Owner poolCcy m Pool Currency ci731Rec (1 ... variable times) collPosId m Collateral Position ID collType m Collateral Type currTypCod m Currency typeOfMoney o Type Of Money isinCod o Security Id secuId o Secu Id secuShtNam o Security Short Name colSecuName o Security 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	
			CollateralPositionCollateralValueInPoolCurrency		
			totCollPoolValInPoolCcy	m	
			totalCollateralPoolValueInPoolCurrency		
			collPoolExcessShortfall	m	poolExcessShortfall

2.2.4 Text Report Structure update for reports

Report Name	Text Report Structure
CB165	<p>CIMbr ExMbr Exch Curr Ac Account Name Prod Type</p> <p>-----</p> <p>XXXXX XXXXX XXXX XXX XX XX XXXX</p> <p>Contract ContrDat TT MatchPrice TrnNo SuffixNo TrdQuantity</p> <p>FeeAmount</p> <p>FeeText TrnDat TrnTime O TrdT NCATrdT CustomerText UserOrderNo</p> <p>OrigOrderNo OrigTrnDat OrigTrnTime ES ST FlexID CT Threshold Residual</p> <p>UnreducedFee Notional NCur Package ID Trader B OC MT PF</p> <p>-----</p> <p>XXXX X 99-XXX-9999 99999 99-99-99 999 9999999999.9999999999 XXXXXXXXXXXXXXXXXXXX</p> <p>9999999999 999999999999.999999+ 9999999999.99+</p> <p>XXXXXXXXXXXXXXXXXXXXXXXXXXXX 99-99-99 99:99:99 X X XXXX</p> <p>XXXXXXXXXXXXXXXXXXXXXXXXXXXX</p> <p>XXXXXXXXXXXXXXXXXXXXXXXXXXXX</p> <p>XXXXXXXXXXXXXXXXXXXXXXXXXXXX 99-99-99 99:99:99 X X XXXXXXXXXXXXXXX X</p> <p>999999999999.999999 9999999999.9999999999+</p> <p>9999999999.99+ 999999999999.999999+ XXX XXXXXXXXXXXXXXXXXXXX XXXXXX X X X X</p> <p>-----</p> <p>Total per Fee Type: 999999999999.999999+</p> <p>9999999999.99+</p> <p>-----</p> <p>Total per Product Type: 9999999999.99+</p> <p>-----</p> <p>Total per Account: 9999999999.99+</p> <p>-----</p> <p>Total per Currency: 9999999999.99+</p> <p>-----</p>
CB169	<p>CIMbr ExMbr Exch Curr Prod IPS SfF BaR PaR SpQ SzQ RFQ StP Fee Type LiC Volume Reb rel Vol</p> <p>MMO EuE Ac Account Name</p> <p>-----</p> <p>XXXXX XXXXX XXXX XXX XXXX XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX X 999999999</p> <p>9999999999 XX XX</p>

Building Block	Fulfillment	Rebated Vol	Refund Amount
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	X	-99999999	-99999999.99
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	X	-99999999	-99999999.99
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	X	-99999999	-99999999.99

Fee Type	Volume	Reb rel Vol	Rebated Vol Refund Amount

XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 99999999 99999999 99999999 99999999.99			

Total per Fee Type: 99999999 99999999 99999999 99999999.99			

Fee Type	Volume	Reb rel Vol	Rebated Vol Refund Amount

XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 99999999 99999999 99999999 99999999.99			

Total per Fee Type: 99999999 99999999 99999999 99999999.99			

Total per Product: 99999999 99999999 99999999 99999999.99			
Total per Currency: 99999999 99999999 99999999 99999999.99			
Total per Product:	99999999	99999999.99	
Total per Currency:	99999999	99999999.99	

CB192	CIMbr ExMbr Exch	Curr Ac	Account Name

XXXXX XXXXX XXXX XXX XX XXX			
Prod Prod	Quantity	Fee	
Type ID		Amount	

XXXX			
XXXX			
	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	9999999999.999999+	9999999999.99+
Total per product:	9999999999.999999+	9999999999.99+	
Total per product type:	99999999999.999999+	9999999999.99+	

Total per account:	99999999999.999999+	9999999999.99+	

Total fees for ExMbr XXXXX:			
Exch Curr Total Fee Amount			

PRCMTH B/S ORMRBID

	AGGREGATED QUANTITY	NOMINAL/QUANTITY	SETTLEMENT AMOUNT	FEE
FIXED	FEE VARIABLE	FEE TOTAL		

XXXXXXXXXXXXX X XXXX XX X XXXXXXXXXXXXXXXXXXXX 99999 XXX 999999999999999999
9999999,99999 XXXXX X XXXXX

999999999999.999999 999999999999.999999- 999999999999.999999-
9999999999.9999 9999999999.9999 9999999999.9999

TOTAL: 999999999999.999999 999999999999.999999- 999999999999.999999-
9999999999.9999 9999999999.9999 9999999999.9999

Daily Total per CM/Sl (XXX): XXXXX
9999999999.9999

Daily Total per CM/TM (XXX): XXXXX
9999999999.9999

Daily Total per CM (XXX): 9999999999.9999

CB325

EUREX DAILY SERVICE FEES PAGE: 9
RPTCB325 AS OF DATE: dd-mm-yy
RUN DATE: dd-mm-yy

BILLING DATE : dd-mm-yy

CLEARING MEMBER: XXXXX SETTLEMENT LOCATION : XXXXX SETTLEMENT
ACCOUNT : XX

TRADING MEMBER : XXXXX SETTLEMENT INSTITUTION: XXXXX CURRENCY:
XXX

ISIN : XXXXXXXXXXXXX TRADING LOCATION : XXXX ACCOUNT TYPE : XX
SERVICE MODEL : X

SERVICE	SCUR ADDITIONAL INFO	QUANTITY
SETTLEMENT AMOUNT		
CUST TYP DELIVERY ID	NET POSITION ID	SCS/CCP INSTTYP PRCMTH FEE FIXED FEE
VARIABLE FEE TOTAL		

XXX XXX
XXX 999999999999.999999
999999999999.999999

XXXXXX XXXXXXXXXXXXXXXXXXXX 99999999999999999999 XXX XXX XXXXX 9999999999.9999
9999999999.9999 9999999999.9999

TOTAL: 9999999999.9999 9999999999.9999 9999999999.9999

Daily Total per CM/Sl (XXX): XXXXX 9999999999.9999

Daily Total per CM/TM (XXX): XXXXX 9999999999.9999

2. CE051 - FX Transactions & Instructions
3. CE054 - End of Day FX Cashflow Forecast Against Limits Report
4. CE056 - End of Day CLS Settlement Report
5. CE058 - OTC FX Pay-Out Penalty Report
6. CI054 - Preliminary FX Cashflow Forecast Against Limits Report
7. CI056 - Preliminary CLS Settlement Report

3. Changes to Data Fields

3.1 New Fields

3.1.1 avgPrIndicator

Description of the field	This field provides the average price indicator of the transaction associated with a value based average pricing group.		
Format	numeric 2		
Valid Values	Valid Values	Decodes	Descriptions
	3		VBAP - Original transaction
	11		VBAP - Off-set transaction
	12		VBAP - System calculated transaction
	13		VBAP - Tailor-made transaction
	14		VBAP - System generated transaction
Where used	<ul style="list-style-type: none"> - CB012 Account Statement - CB013 Account Statement - ECC - CB716 Value Based Average Pricing - Group Overview - CB750 Give-Up Trades Overview - CB751 Take-Up Trades Overview - CI012 Account Statement 		

3.1.2 billTotal

Description of the field	This field provides the penalty amount converted from penalty currency into billing currency.
Format	numeric signed 12, 2
Where used	- CB226 Monthly CSDR Penalties

3.1.3 bldngBlkTyp

Description of the field	This field shows the building block types and descriptions for totals per fee type.
Format	alphanumeric 30
Where used	- CB169 LP Rebates

3.1.4 cashRatePrcnt

Description of the field	This field shows the cash ratio in percentage to cover the margin requirements.
Format	numeric 5, 2
Where used	- CB235 Daily Security Collateral Fee Statement

3.1.5 ccpSettlAcct

Description of the field	This field provides the settlement account number of the CCP/SCS.
Format	alphanumeric 35
Where used	- CB226 Monthly CSDR Penalties

3.1.6 ccpSettlLocat

Description of the field	This field provides the central securities depository where the CCP settlement account is located.
Format	alphanumeric 5
Where used	- CB226 Monthly CSDR Penalties

3.1.7 clntSegTyp

Description of the field	This field shows the client segregation type of the legal owner.
Format	alphanumeric 10
Where used	- CB236 Daily Daily Security Collateral Coverage

3.1.8 colSecuName

Description of the field	This field contains the collateral security name.
Format	alphanumeric 60
Where used	- CD030 Security Expiration - CI720 Intraday Collateral Transaction Report - CI731 Intraday Collateral Position Report

3.1.9 crosMargId

Description of the field	This field shows the Cross Margin Identifier.
Format	alphanumeric 1
Where used	- CB236 Daily Daily Security Collateral Coverage

3.1.10 divDat

Description of the field	This field provides the delivery date.
Format	numeric 8
Where used	- CB226 Monthly CSDR Penalties

3.1.11 fulFillFlag

Description of the field	This flag shows the fulfillment of a requirement.		
Format	alphanumeric 1		
Valid Values	Valid Values	Decodes	Descriptions
	Y		Yes
	N		No
	X		Not applicable
			Not existent
Where used	- CB169 LP Rebates		

3.1.12 groupId

Description of the field	This field provides the group identifier defined by the clearing house.
Format	numeric 19
Where used	- CB012 Account Statement - CB013 Account Statement - ECC - CB716 Value Based Average Pricing - Group Overview - CB750 Give-Up Trades Overview - CB751 Take-Up Trades Overview - CI012 Account Statement

3.1.13 groupName

Description of the field	This field provides the group name as defined by the member.
Format	alphanumeric 19
Where used	- CB012 Account Statement - CB013 Account Statement - ECC - CB716 Value Based Average Pricing - Group Overview - CB750 Give-Up Trades Overview - CB751 Take-Up Trades Overview - CI012 Account Statement

3.1.14 grpStatus

Description of the field	This field provides the status of the group.		
Format	alphanumeric 1		
Valid Values	Valid Values	Decodes	Descriptions
	C		Closed group
	T		Cancelled group
Where used	- CB716 Value Based Average Pricing - Group Overview		

3.1.15 highPrc

Description of the field	This field provides the highest price of the original transactions assigned to the group.		
Format	numeric 10, 5		
Where used	- CB716 Value Based Average Pricing - Group Overview		

3.1.16 initMathAvgPrc

Description of the field	This field provides the initial mathematical average price of the group; it is calculated based on the total notional value and the total quantity of the group. It is reported with a precision of 20 decimals.		
Format	numeric 30, 20		
Where used	- CB716 Value Based Average Pricing - Group Overview		

3.1.17 liqGrp

Description of the field	This field indicates the liquidation group.		
Format	alphanumeric 20		
Where used	- CB236 Daily Security Collateral Coverage		

3.1.18 lowPrc

Description of the field	This field provides the lowest price of the original transactions assigned to the group.		
Format	numeric 10, 5		
Where used	- CB716 Value Based Average Pricing - Group Overview		

3.1.19 margMult

Description of the field	This field indicates the multiplier value for the calculation of the weighted margin related to the securities collateral fee.		
Format	numeric 3, 2		
Where used	- CB236 Daily Security Collateral Coverage		

3.1.20 margReqAmnt

Description of the field	This field shows the margin requirement in clearing currency.		
Format	numeric 14, 2		
Where used	- CB236 Daily Security Collateral Coverage		

3.1.21 maxUseSecCollAmnt

Description of the field	This field shows the maximum usage of securities collateral to cover margin requirements.		
Format	numeric 14, 2		
Where used	- CB235 Daily Security Collateral Fee Statement		

3.1.22 notVal

Description of the field	This field provides the notional value of the transaction; the notional value is calculated price * quantity and is available for value based average price transactions, for off-set transactions and for transactions that are assigned to a value based average price group.
Format	numeric 25, 7
Where used	<ul style="list-style-type: none"> - CB012 Account Statement - CB013 Account Statement - ECC - CB716 Value Based Average Pricing - Group Overview - CB750 Give-Up Trades Overview - CB751 Take-Up Trades Overview - CI012 Account Statement

3.1.23 oriMemblId

Description of the field	This field shows the original member ID sent by T7 only for Optimized Trade Date Netting (OTDN).
Format	alphanumeric 5
Where used	<ul style="list-style-type: none"> - CB320 Daily Clearing Fees - EUREX and FSE - CB350 Monthly Fee Statement

3.1.24 oriAcctTypGrp

Description of the field	This field contains the original account type sent by T7 only for Optimized Trade Date Netting (OTDN).		
Format	alphanumeric 2		
Valid Values	Valid Values	Decodes	Descriptions
	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
	PP	PP	Proprietary Accounts
Where used	- CB320 Daily Clearing Fees - EUREX and FSE		

3.1.25 pnltAmnt

Description of the field	This field provides the penalty amount after penalty distribution ratio applied.
Format	numeric signed 14, 4
Where used	- CB226 Monthly CSDR Penalties

3.1.26 pnltCurrTypCod

Description of the field	This field provides the currency code of the penalty.
Format	alphanumeric 3
Where used	- CB226 Monthly CSDR Penalties

3.1.27 pnltDisRat

Description of the field	This field provides the penalty distribution ratio in absolute values.
Format	numeric signed 9, 4
Where used	- CB226 Monthly CSDR Penalties

3.1.28 pnltOriAmnt

Description of the field	This field provides the original penalty amount.
Format	numeric signed 14, 4
Where used	- CB226 Monthly CSDR Penalties

3.1.29 pnltValDat

Description of the field	This field provides the value date of the penalty payment.
Format	numeric 8
Where used	- CB226 Monthly CSDR Penalties

3.1.30 prevGroupId

Description of the field	This field provides the previous group ID; it is available for transactions that have been de-assigned from a group resp. that have been reassigned to another group.
Format	numeric 19
Where used	- CB012 Account Statement - CB013 Account Statement - ECC - CI012 Account Statement

3.1.31 primFlg

Description of the field	This field contains the primary flag to distinguish between standard expiry, weekly expiry and flexible contract.		
Format	alphanumeric 1		
Valid Values	Valid Values	Decodes	Descriptions
	Y		Standard expiry
	N		Weekly expiry
			Flexible contract
Where used	- CB165 Eurex Fee Statement		

3.1.32 rebVol

Description of the field	This field contains the rebated volume.
Format	numeric signed 9
Where used	- CB169 LP Rebates

3.1.33 remGrpQty

Description of the field	This field provides the remaining quantity of the group, i.e. the sum of the transaction quantities assigned to the group (original transactions) minus the sum of the allocation quantities (average price transactions) out of the group. The remGrpQty will always be zero at the end-of-the day.
Format	numeric 14
Where used	- CB716 Value Based Average Pricing - Group Overview

3.1.34 remNotValCash

Description of the field	This field provides the remaining cash value of the value based average price group.
Format	numeric 25, 2
Where used	- CB716 Value Based Average Pricing - Group Overview

3.1.35 repoTrdTyp

Description of the field	This field contains the Repo trade types.		
Format	alphanumeric 4		
Valid Values	Valid Values	Decodes	Descriptions
	SP		Special Repo
	GC		Euro General Collateral Pooling
	SPOP		Special Open Repo
	SPOV		Special Open Variable Repo
	SPVA		Special Variable Repo
	GCOP		Open Repo GC Pooling
	GCOV		Open Variable Repo GC Pooling
	GCVA		Variable Repo GC Pooling
Where used	- CB315 Daily Clearing Fees – Repo		

3.1.36 reqrAmntGrpSec

Description of the field	This field shows the margin requirement per fee group and security type.
Format	numeric 14, 2
Where used	- CB235 Daily Security Collateral Fee Statement

3.1.37 riskNetUntSecColl

Description of the field	This field indicates the risk netting unit for securities collaterals fees.
Format	alphanumeric 20
Where used	- CB236 Daily Security Collateral Coverage

3.1.38 secCollCalDat

Description of the field	This field contains the business day of fee calculation (YYYYMMDD).
Format	numeric 8
Where used	- CB235 Daily Security Collateral Fee Statement - CB236 Daily Security Collateral Coverage

3.1.39 secuName

Description of the field	This field contains the security name of the bond.
Format	alphanumeric 60
Where used	- CE038 Deliverable Bonds

3.1.40 sumFlg

Description of the field	This flag is for aggregation purposes.
Format	alphanumeric 1
Where used	- CB169 LP Rebates

3.1.41 totGrpQty

Description of the field	This field provides the total group quantity of a group, i.e. the sum of all transaction quantities (original transactions) that are assigned to the group.
Format	numeric 14
Where used	- CB716 Value Based Average Pricing - Group Overview

3.1.42 totGrpSubQty

Description of the field	This field provides the subset of the total quantity per trade type and trade publish indicator.
Format	numeric 14
Where used	- CB716 Value Based Average Pricing - Group Overview

3.1.43 totNotVal

Description of the field	This field provides the total notional value of the group; i.e. the sum of the notional values of all (original) transactions assigned to the group.
Format	numeric 25,7
Where used	- CB716 Value Based Average Pricing - Group Overview

3.1.44 useSecCollAmnt

Description of the field	This field shows the collateral securities value to be charged. Split in different groups and securities.
Format	numeric 14,2
Where used	- CB235 Daily Security Collateral Fee Statement

3.1.45 vbapAlloclD

Description of the field	This field provides the allocation ID that links the average price and offset transactions generated for one allocation request out of a notional value average price group.
Format	numeric 19
Where used	- CB012 Account Statement - CB013 Account Statement - ECC - CB716 Value Based Average Pricing - Group Overview - CI012 Account Statement

3.1.46 wghtMargFF

Description of the field	This field shows the margin requirement in clearing currency multiplied with margin multiplier for the securities collateral fee calculation.
Format	numeric 14, 2
Where used	- CB236 Daily Security Collateral Coverage

3.2 Updated Fields

3.2.1 exchNam

Description of the field	This field contains the exchange name.		
Format	alphanumeric 5		
Valid Values	Valid Values	Decodes	Descriptions
	CCP		CCP
	EUREX		EUREX
	EEX		EEX
Where used	<ul style="list-style-type: none"> - 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
- 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
- CB226 Monthly CSDR Penalties
- CB235 Daily Security Collateral Fee Statement
- CB236 Daily Daily Security Collateral Coverage
- 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
- CB716 Value Based Average Pricing - Group Overview
- 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 Daily Collateral Movement
- 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
- CE055 FX Settlement Limit 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
- 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

	<ul style="list-style-type: none"> - 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
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3.2.2 feeCapAmnt

Description of the field	This field contains market maker rebate amount the refund amount.
Format	numeric 11, 2 numeric signed 11, 2
Where used	- CB169 LP Rebates

3.2.3 legNo

Description of the field	This field indicates the leg number of the contract.		
Format	alphanumeric 7 numeric 3		
Valid Values	Valid Values	Decodes	Descriptions
	1ST LEG		1st Leg
	2ND LEG		2nd Leg
	001		front leg of repo trade
Where used	- CB315 Daily Clearing Fees – Repo		

3.2.4 nomQty

Description of the field	This field indicates the leg number of the contract.
Format	numeric signed 15, 2 numeric signed 31, 6
Where used	<ul style="list-style-type: none"> - CB315 Daily Clearing Fees - Repo - CB320 Daily Clearing Fees - EUREX and FSE

3.2.5 setlAmnt

Description of the field	This field contains (accumulated) settlement amount of the executed order.
Format	numeric signed 31, 6
Where used	<ul style="list-style-type: none"> - CB315 Daily Clearing Fees - Repo - CB320 Daily Clearing Fees - EUREX and FSE

3.2.6 settlInst

Description of the field	This field indicates settlement institution, which performs the collateral management and delivery transactions for the member.
Format	alphanumeric 2 5
Where used	<ul style="list-style-type: none"> - 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

3.2.7 sumAggQty

Description of the field	This field contains the sum of the Aggregation quantity.
Format	numeric 4 numeric 31, 6
Where used	<ul style="list-style-type: none"> - CB315 Daily Clearing Fees - Repo - CB320 Daily Clearing Fees - EUREX and FSE - CB325 Daily Service Fees

3.2.8 sumClgAmnt

Description of the field	Total daily clearing fee per clearing member.
Format	numeric 12, 4 numeric 14, 4
Where used	<ul style="list-style-type: none"> - CB182 Monthly OTC CCP Fee Statement - CB185 Daily OTC CCP Fee Statement - CB225 Daily Eurex Fines - CB226 Monthly CSDR Penalties - CB315 Daily Clearing Fees - Repo - CB320 Daily Clearing Fees - EUREX and FSE - CB325 Daily Service Fees - CB350 Monthly Fee Statement

3.2.9 sumClgSetlmtInstAmnt

Description of the field	Total daily clearing fee per CM per settlement institution.
Format	numeric 12, 4 numeric 14, 4
Where used	<ul style="list-style-type: none"> - CB225 Daily Eurex Fines - CB315 Daily Clearing Fees - Repo - CB320 Daily Clearing Fees - EUREX and FSE - CB325 Daily Service Fees - CB350 Monthly Fee Statement

3.2.10 sumFeeGrpServGrp

Description of the field	Total daily clearing fee per fee and service group.
Format	numeric 12, 4 numeric 14, 4
Where used	- CB350 Monthly Fee Statement

3.2.11 sumFeeTotal

Description of the field	This field contains the sum of Fee Total.
Format	numeric 10, 4 numeric 14, 4
Where used	<ul style="list-style-type: none"> - CB315 Daily Clearing Fees - Repo - CB320 Daily Clearing Fees - EUREX and FSE - CB325 Daily Service Fees

3.2.12 sumFeeTotalFeeTyp

Description of the field	This field contains the sum of Fee Total.
Format	numeric 10, 4 numeric 14, 4
Where used	- CB330 Daily Settlement Fees

3.2.13 sumFeeTotalSettlAcct

Description of the field	This field contains the sum of the Total Fees per Settlement Account.
Format	numeric 10, 4 numeric 14, 4
Where used	- CB330 Daily Settlement Fees

3.2.14 sumFeeTotalSettlInst

Description of the field	This field contains the sum of the Total Fees per Settlement Institution.
Format	numeric 10, 4 numeric 14, 4
Where used	- CB330 Daily Settlement Fees

3.2.15 sumNomQty

Description of the field	This field contains the sum of the nominal quantity.
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Format	numeric 12, 3 numeric 31, 6
Where used	<ul style="list-style-type: none"> - CB315 Daily Clearing Fees - Repo - CB320 Daily Clearing Fees - EUREX and FSE - CB325 Daily Service Fees

3.2.16 sumServGrp

Description of the field	Total daily clearing fee per service group.
Format	numeric 12, 4 numeric 14, 4
Where used	- CB350 Monthly Fee Statement

3.2.17 sumSetlAmnt

Description of the field	This field contains the sum of the Settlement Amount.
Format	numeric 12, 2 numeric 31, 6
Where used	<ul style="list-style-type: none"> - CB315 Daily Clearing Fees - Repo - CB320 Daily Clearing Fees - EUREX and FSE - CB325 Daily Service Fees

3.2.18 sumSetlmtAcctAmnt

Description of the field	This field contains the total daily clearing fees per settlement account.
Format	numeric 12, 4 numeric 14, 4
Where used	<ul style="list-style-type: none"> - CB315 Daily Clearing Fees - Repo - CB320 Daily Clearing Fees - EUREX and FSE - CB325 Daily Service Fees - CB350 Monthly Fee Statement

3.2.19 sumTrdMembAmnt

Description of the field	This field contains the total daily clearing fees per trading member.
Format	numeric 12, 4 numeric 14, 4
Where used	<ul style="list-style-type: none"> - 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

3.2.20 trdTyp

Description of the field	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		
Valid Values	Valid Values	Decodes	Descriptions
	G	VB	Value-Based Average Pricing On-Exchange Trade
	H	VB1	Value-Based Average Pricing TES1 Trade
	J	VB2	Value-Based Average Pricing TES2 Trade
<i>Note:- Only the add/deleted valid values are shown.</i>			
Where used	<ul style="list-style-type: none"> - CB001 Product and Price Report - CB012 Account Statement - CB013 Account Statement - ECC - CB165 Eurex Fee Statement - CB320 Daily Clearing Fees - EUREX and FSE - CB715 Average Pricing 		

	<ul style="list-style-type: none"> - CB716 Value Based Average Pricing - Group Overview - CB750 Give-Up Trades Overview - CB751 Take-Up Trades Overview - CI012 Account Statement
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3.2.21 trnTyp

Description of the field	This field indicates the transaction type.		
Format	alphanumeric 3		
Valid Values	Valid Values	Decodes	Descriptions
	009	VBAP GROUP MAINTENANCE	
	016	VBAP CREATION	
	017	VBAP CANCELLATION	
	213	CASH_COLLATERAL_TRANSFER_DEPOSIT	
	215	CASH_COLLATERAL_TRANSFER_WITHDRAWAL	
<i>Note:- Only the add/deleted valid values are shown.</i>			
Where used	<ul style="list-style-type: none"> - CB001 Product and Price Report - CB012 Account Statement - CB013 Account Statement - ECC - CB165 Eurex Fee Statement - CB702 Cash Settled Contracts Overview - CB715 Average Pricing - CB716 Value Based Average Pricing - Group Overview - CD020 Daily Collateral Movement - CD080 Monthly Collateral Movement - CD100 Audit Trail Coll Transactions - CI012 Account Statement - CI720 Intraday Collateral Transaction Report 		

3.2.22 trnTyp7

Description of the field	TransactionType		
Format	alphanumeric 8		
Valid Values	Valid Values	Decodes	Descriptions
	450		Buy-In Cash Amt Paid
	451		Buy-In Cash Amt Received
	452		Cash Settlement Received
	454		Cash Settlement Paid
	472		Cash Offset Shr Received
	474		Cash Offset Shr Paid
	801		SERVICE FEE PAYMENT PAID
	802		SERVICE FEE PAYMENT RCVD
<i>Note:- Only the add/deleted valid values are shown.</i>			
Where used	<ul style="list-style-type: none"> - 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 		

3.3 Deleted Fields

Below are the list of fields deleted.

1. feeEuEnMmAmnt
2. euEnId

3. bscReqld
4. accountCMFX abortAmnt
5. feePckMmAmnt
6. feeRfqMmAmnt
7. feeRolMmAmnt
8. feeSprdMmAmnt
9. feeStrMmAmnt
10. feeStrsMmAmnt
11. feeSzMmAmnt
12. mmold
13. pckReqld
14. rfqRspId
15. secuCntrCovQty
16. secuShtNam
17. sprdQuald
18. strePresId
19. sumCurrFeeEuEnMmAmnt
20. sumCurrFeePckMmAmnt
21. sumCurrFeeRfqMmAmnt
22. sumCurrFeeRolMmAmnt
23. sumCurrFeeSprdMmAmnt
24. sumCurrFeeStrMmAmnt
25. sumCurrFeeStrsMmAmnt
26. sumCurrFeeSzMmAmnt
27. sumCurrRebQty
28. sumCurrTrdQty
29. sumFeelndTypFeeCapAmnt
30. sumFeelndTypFeeEuEnMmAmnt
31. sumFeelndTypFeePckMmAmnt
32. sumFeelndTypFeeRfqMmAmnt
33. sumFeelndTypFeeRolMmAmnt
34. sumFeelndTypFeeSprdMmAmnt
35. sumFeelndTypFeeStrMmAmnt
36. sumFeelndTypFeeStrsMmAmnt
37. sumFeelndTypFeeSzMmAmnt
38. sumFeelndTypFullRebVol
39. sumFeelndTypRebQty
40. sumFeelndTypTrdQty
41. sumProdFeeEuEnMmAmnt
42. sumProdFeePckMmAmnt
43. sumProdFeeRfqMmAmnt
44. sumProdFeeRolMmAmnt
45. sumProdFeeSprdMmAmnt
46. sumProdFeeStrMmAmnt
47. sumProdFeeStrsMmAmnt
48. sumProdFeeSzMmAmnt
49. sumProdRebQtysumProdTrdQty
50. sumReuseFeeTotalMonth
51. sumSecuCntrCovQty
52. szQuald