

Eurex Clearing XML Reports – Modification Notes

Version 9.1

Date: 25.11.2022

Deutsche Börse AG (“DBAG”), Clearstream Banking AG (“Clearstream”), Eurex Frankfurt AG (“Eurex”), Eurex Clearing AG (“Eurex Clearing”), Eurex Securities Transactions Services GmbH (“Eurex STS”) and Eurex Repo GmbH (“Eurex Repo”) are corporate entities and are registered under German law. Eurex Global Derivatives AG is a corporate entity and is registered under Swiss law. Clearstream Banking S.A. is a corporate entity and is registered under Luxembourg law. Eurex Frankfurt AG is the administrating and operating institution of Eurex Deutschland. Eurex Deutschland is in the following also referred to as the “Eurex Exchange”.

All intellectual property, proprietary and other rights and interests in this publication and the subject matter hereof (other than certain trademarks and service marks listed below) are owned by DBAG or its affiliates and subsidiaries or used under authorization by their respective owners, including, without limitation, all patent, registered design, copyright, trademark and service mark rights. While reasonable care has been taken in the preparation of this publication to provide details that are accurate and not misleading at the time of publication DBAG, Clearstream, Eurex, Eurex Clearing, Eurex Repo as well as the Eurex Exchange and their respective subsidiaries, servants and agents (a) do not make any representations or warranties regarding the information contained herein, whether express or implied, including without limitation any implied warranty of merchantability or fitness for a particular purpose or any warranty with respect to the accuracy, correctness, quality, completeness or timeliness of such information, and (b) shall not be responsible or liable for any third party’s use of any information contained herein under any circumstances, including, without limitation, in connection with actual trading or otherwise or for any errors or omissions contained in this publication.

This publication is published for information purposes only and shall not constitute investment advice respectively does not constitute an offer, solicitation or recommendation to acquire or dispose of any investment or to engage in any other transaction. This publication is not intended for solicitation purposes but only for use as general information. All descriptions, examples and calculations contained in this publication are for illustrative purposes only.

Eurex and Eurex Clearing offer services directly to members of the Eurex Exchange respectively to clearing members of Eurex Clearing. Those who desire to trade any products available on the Eurex market or who desire to offer and sell any such products to others or who desire to possess a clearing license of Eurex Clearing in order to participate in the clearing process provided by Eurex Clearing, should consider legal and regulatory requirements of those jurisdictions relevant to them, as well as the risks associated with such products, before doing so.

Only Eurex derivatives that are CFTC-approved may be traded via direct access in the United States or by United States persons. A complete, up-to-date list of Eurex derivatives that are CFTC-approved is available at: <https://www.eurex.com/ex-en/rules-regs/eurex-derivatives-us/direct-market-access-from-the-us>.

In addition, Eurex representatives and participants may familiarize U.S. Qualified Institutional Buyers (QIBs) and broker-dealers with certain eligible Eurex equity options and equity index options pursuant to the terms of the SEC’s July 1, 2013 Class No-Action Relief. A complete, up-to-date list of Eurex options that are eligible under the SEC Class No-Action Relief is available at: <https://www.eurex.com/ex-en/rules-regs/eurex-derivatives-us/eurex-options-in-the-us-for-eligible-customers>. Lastly, U.S. QIBs and broker-dealers trading on behalf of QIBs may trade certain single-security futures and narrow-based security index futures subject to terms and conditions of the SEC’s Exchange Act Release No. 60,194 (June 30, 2009), 74 Fed. Reg. 32,200 (July 7, 2009) and the CFTC’s Division of Clearing and Intermediary Oversight Advisory Concerning the Offer and Sale of Foreign Security Futures Products to Customers Located in the United States (June 8, 2010).

Trademarks and Service Marks

Buxl®, DAX®, DivDAX®, eb.rexx®, Eurex®, Eurex Repo®, Strategy Wizard, Euro GC®, FDAX®, FTSE 100, FWB®, GC Pooling®, GCPI®, MDAX®, ODAX®, SDAX®, TecDAX®, USD GC Pooling®, VDAX®, VDAX-NEW® and Xetra® are registered trademarks of DBAG or its affiliates and subsidiaries. All MSCI indexes are service marks and the exclusive property of MSCI Barra. ATX®, ATX® five, CECE® and RDX® are registered trademarks of Vienna Stock Exchange AG. IPD® UK Quarterly Indexes are registered trademarks of Investment Property Databank Ltd. IPD and have been licensed for the use by Eurex for derivatives. SLI®, SMI® and SMIM® are registered trademarks of SIX Swiss Exchange AG. The STOXX® indexes, the data included therein and the trademarks used in the index names are the intellectual property of STOXX Limited and/or its licensors. Eurex derivatives based on the STOXX® indexes are in no way sponsored, endorsed, sold or promoted by STOXX and its licensors and neither STOXX nor its licensors shall have any liability with respect thereto. PCS® and Property Claim Services® are registered trademarks of ISO Services, Inc. Korea Exchange, KRX, KOSPI and KOSPI 200 are registered trademarks of Korea Exchange Inc. The names of other companies and third-party products may be trademarks or service marks of their respective owners.

FTSE® is a trade mark of the London Stock Exchange Group companies and is used by FTSE International Limited (“FTSE”) under license. All rights in the FTSE®100 Index (the “Index”) vest in FTSE or its licensors. Neither FTSE nor any of their affiliates or licensors (a) assumes any liability, losses, damages, expenses or obligations in connection with any derivative product based on the Index; or (b) accepts any liability for any errors or omissions, fitness for a particular purpose or the results to be obtained from the use of the Index or related data. No party may rely on the Index or related data contained in this communication which Index and data is owned by FTSE or their affiliates. No use or distribution of the Index is permitted without FTSE’s express written consent. FTSE does not promote, sponsor or endorse the content of this communication nor any financial or derivative product that it relates to.

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

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

Contents

1	Introduction.....	4
1.1	Purpose of this Document.....	4
1.2	Conventions used in this Document.....	4
2	Changes in Report Layouts	5
2.1	New Report.....	5
2.1.1	Description	5
2.1.2	XML Report Structure for new reports.....	5
2.1.3	Text Report Structure for new reports	6
2.2	Modified Reports	7
2.2.1	Description	7
2.2.2	XML Report Structure update for reports.....	7
2.2.3	Text Report Structure for updated reports	23
2.3	Deleted Reports.....	24
3.	Changes to Data Fields	25
3.1	New Fields	25
3.1.1	avgPrclIndicator.....	25
3.1.2	groupId	25
3.1.3	groupName	25
3.1.4	grpStatus.....	25
3.1.5	highPrc	26
3.1.6	initMathAvgPrc.....	26
3.1.7	lowPrc.....	26
3.1.8	notVal.....	26
3.1.9	prevGroupId.....	26
3.1.10	remGrpQty.....	26
3.1.11	remNotValCash.....	27
3.1.12	totGrpQty	27
3.1.13	totGrpSubQty	27
3.1.14	totNotVal	27
3.1.15	vbapAllocId.....	27
3.1.16	cntrMltp	27
3.1.17	feeCalcLog	27
3.1.18	feeldntCode.....	27
3.1.19	trdTyp2.....	28
3.2	Updated Fields.....	28
3.2.1	cashSetlmtAmnt	28
3.2.2	secuEvalPct	28
4.	Changes to Common Chapters	29

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 9.1**.

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.

Hint: In this version, the changes in regard to Value Based Average Pricing (VBAP) are repeated and highlighted again even if they were announced in Eurex Clearing XML Reports – Modification Notes for release 9.0 already.

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

Repeating the newly added code for VBAP is provided in context, changes are **marked in green**.

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

2.1 New Report

2.1.1 Description

SN	Report Id	Description
1	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	CB002	The product and price report contains information for all Eurex products and their prices as defined in the Eurex price list. In comparison to CB001 this report uses the Fee Identification Code rather than Transaction Type, Trade Type, Account Type, and other fields for the selection and presentation. The report is available for EUREX/ECAG Members.

2.1.2 XML Report Structure for new reports

SN	Report Id	XML Structure change
1	CB716	Report was introduced with C7 9.0 release for VBAP and will be extended with the "FeeIdntCode" field in C7 release 9.1. For further details please check chapter 2.2.2
2	CB002	cb002 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLgINam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m cb002Grp (0 ... variable times) cb002KeyGrp exchIdCod o Exch cb002Grp1 (1 ... variable times) cb002KeyGrp1 prodTypIdX o Prod Type prodSeg o Prod Segm prodSegName o (XML only) prodId o Prod ID prodLngNam o Prod Name feeIndTyp o Fee Type cb002Grp2 (1 ... variable times) cb002KeyGrp2 feeIdntCode o Fee IdntCode currTypCod o Cur cb002Rec (1 ... variable times) cntrMltp o Contract Multiplier feeCalcLog o Fee CL 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)
--	--	---

2.1.3 Text Report Structure for new reports

Report Name	Text Report Structure
CB716	NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CB716.
CB002	<pre> Exch ---- XXXX Prod Prod Prod Prod Fee Fee Type Segm ID Name Type IdntCode Cur ----- XXXX XXXX XXXX XX XX Contract Fee Valid Valid Std Red Thld Valid Valid Std Red Thld Valid Valid Std Red Thld Multiplier CL from to PastFee PastFee Past from to PresFee PresFee Pres from To FutFee FutFee Fut ----- 99999999.999999 XX 999999 999999 9.99999 9.99999 999999 999999 999999 9.99999 999999.99 999999 999999 999999 9.99999 9.99999 999999 </pre>

2.2 Modified Reports

2.2.1 Description

SN	Report Id	Description
1	CE775	<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>

2.2.2 XML Report Structure update for reports

	SN	Report Id	XML Structure change
Added, Added for VBAP, changed and deleted fields.	1	CB012	<pre> cb012 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLgINam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m cb012Grp (0 ... variable times) cb012KeyGrp membClgldCod m CIMbr cb012Grp1 (1 ... variable times) cb012KeyGrp1 membExchldCod m ExMbr cb012Grp2 (1 ... variable times) cb012KeyGrp2 currTypCod m Currency cb012Grp3 (1 ... variable times) cb012KeyGrp3 accountName m Account cb012Grp4 (1 ... variable times) cb012KeyGrp4 prodTypId m ProdType prodId m Prod prodExchAff o ticSiz o Tick Size ticVal o TickVal cb012Grp5 (1 ... variable times) cb012KeyGrp5 cntrlGrpSC7 cntrClasCod o prodId m cntrDtIGrpC7 cntrExpMthDat o cntrExpYrDat o cntrDat m </pre>

cntrExpDat m
 cntrExercisePrice o
 flxCntrSynProdId o
 cntrVersNo o
 exerStylTyp o
 settlTyp m
 cntrTyp m
 cntrFrequency m
 cntrMnemonic m
 uniqueCntrId m
 packageId o
 lstSetlmtPrc_1 o SetlmtPrc
 currSetlmtPrc_1 o
 secuTrdUntNo o TradingUnit
 cb012Rec (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
 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
 groupName o Group Name
 groupId o Group ID
 avgPrcIndicator o Average Price Indicator
 vbapAllocId o VBAP Allocation ID
 prevGroupId o Previous Group ID
 notVal o Notional value
 feeldntCode o FeeldntCode
 originTradingSystemData
 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 origMLegRptType o origTotNumTrdRpts o origStratInstrType 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
Added, Added for VBAP, changed and deleted fields.	2	CB013	cb013 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLgINam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m cb013Grp (0 ... variable times) cb013KeyGrp membClgldCod m CIMbr 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 prodTypld m ProdType prold m Prod prodExchAff o productMIC o ProductMIC ticSiz o Tick Size ticVal o TickVal cb013Grp5 (1 ... variable times) cb013KeyGrp5 cntrlGrpSC7 cntrClasCod o prold m cntrDtIGrpC7 cntrExpMthDat o cntrExpYrDat o cntrDat m cntrExpDat m cntrExercisePrice o flxCntrSynProld o cntrVersNo o exerStylTyp o

settlTyp m
 cntrTyp m
 cntrFrequency m
 cntrMnemonic m
 uniqueCntrlId m
 packageId o
 lstSetlmtPrc_1 o SetlmtPrc
 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
 prnVmarAmnt o PremVarMar
 mkToMktTick o Mk2Mkt
 rateIdentifier 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
 feeldntCode o FeeldntCode
 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 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
Added, Added for VBAP, changed and deleted fields.	3	CB165	cb165 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLgINam 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 cb165Grp3 (1 ... variable times) cb165KeyGrp3 currTypCod o Curr cb165Grp4 (1 ... variable times) cb165KeyGrp4 feeAdjInd o (XML only) cb165Grp5 (1 ... variable times) cb165KeyGrp5 acctTypGrpX o Ac cb165Grp6 (1 ... variable times) cb165KeyGrp6 acctTyp36Grp o Account Name cb165Grp7 (1 ... variable times) cb165KeyGrp7 prodTypldX o Prod Type cb165Grp8 (1 ... variable times) cb165KeyGrp8 prold o Contract ipsld o (XML only) cb165Grp9 (1 ... variable times) cb165KeyGrp9 sortFeeTyp o (XML only) cb165Grp10 (1 ... variable times) cb165KeyGrp10 feelndTyp o Fee-Text cb165Rec (1 ... variable times) cntrDtlClassGrpX (0 ... 1 times) cntrClasCod o Contract cntrDtlGrpXXX (0 ... 1 times) cntrExpDayDat o

			<p> 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 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 odrTypCod o O odrNoX o (XML only) textX o (XML only) custTextX o CustomerText userOrdNumX o UserOrderNo rebQty o (XML only) textSegInpX o (XML only) mkrTkrCod o MT origOrdNoX 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 feeldntCode o FeeldntCode groupid o GroupID avgPrclndicator o AI 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 </p>
--	--	--	--

			currTypCod o sumExchFeeAmnt o sumMembFeeGrp (0 ... 1 times) sumMembFeeRec (0 ... variable times) exchNam o currTypCod o sumMembFeeAmnt o
Added, Added for VBAP, changed and deleted fields.	4	CB320	cb320 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLgINam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m cb320Grp (0 ... variable times) cb320KeyGrp membCIGldCod m CLEARING MEMBER cb320Grp1 (1 ... variable times) cb320KeyGrp1 settlLocat m SETTLEMENT LOCATION cb320Grp2 (1 ... variable times) cb320KeyGrp2 settlAcct m SETTLEMENT ACCOUNT cb320Grp3 (1 ... variable times) cb320KeyGrp3 trdMemb m TRADING MEMBER cb320Grp4 (1 ... variable times) cb320KeyGrp4 settlInst m SETTLEMENT INSTITUTION cb320Grp5 (1 ... variable times) cb320KeyGrp5 currTypCod m CURRENCY cb320Grp6 (1 ... variable times) cb320KeyGrp6 feeTypNam m FEE TYPE cb320Grp7 (1 ... variable times) cb320KeyGrp7 trdDat m TRADE DATE cb320Grp8 (1 ... variable times) cb320KeyGrp8 isinCod m ISIN cb320Grp9 (1 ... variable times) cb320KeyGrp9 trdTyp m T trdTyp2 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) scsCcpld o (XML only) oriMembld 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) 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, Added for VBAP, changed and deleted fields.	5	CB715	cb715 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLgINam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m cb715Grp (0 ... variable times) cb715KeyGrp membClgldCod m Clearing Member cb715Grp1 (1 ... variable times) cb715KeyGrp1 membExchldCod m Exchange Member cb715Grp2 (1 ... variable times) cb715KeyGrp2

			<p>currTypCod m Clearing Instrument Currency</p> <p>cb715Grp3 (1 ... variable times)</p> <p>cb715KeyGrp3</p> <p>accountName m AccountName</p> <p>cb715Grp4 (1 ... variable times)</p> <p>cb715KeyGrp4</p> <p>cntrlGrpSC7</p> <p>cntrClasCod o</p> <p>prodId m</p> <p>cntrDtIGrpC7</p> <p>cntrExpMthDat o</p> <p>cntrExpYrDat o</p> <p>cntrDat m</p> <p>cntrExpDat m</p> <p>cntrExercisePrice o</p> <p>flxCntrSynProdId o</p> <p>cntrVersNo o</p> <p>exerStylTyp o</p> <p>settlTyp m</p> <p>cntrTyp m</p> <p>cntrFrequency m</p> <p>cntrMnemonic m</p> <p>uniqueCntrlId m</p> <p>packageld o Unique Id for baskets</p> <p>cb715Grp5 (1 ... variable times)</p> <p>cb715KeyGrp5</p> <p>trnTim m TrnTime</p> <p>trnTyp m Transaction Type</p> <p>trnTypDec m Average pricing or demerge</p> <p>TransactionId m Transaction ID of newly created average priced transaction</p> <p>TransactionIdSuffix m Suffix of transaction ID</p> <p>buyCod m Transaction side</p> <p>trnPrc m Average price of transaction</p> <p>trnQty m Transaction quantity</p> <p>residual m Residual of average pricing</p> <p>Text1 o Text 1</p> <p>Text2 o Text 2</p> <p>Text3 o Text 3</p> <p>firmTrldId o Members Own Reference ID</p> <p>strategyType o Strategy Type</p> <p>strategySubType o Strategy Sub Type</p> <p>origMLegRptTyp o Multi-leg Report type</p> <p>trdTyp o Trad Type</p> <p>TrdPubInd o Deferred Publication Flag</p> <p>cb715Rec (1 ... variable times)</p> <p>TransactionId m Transactions grouped together to form one average priced transaction</p> <p>TransactionIdSuffix m Suffix of transaction ID</p> <p>trnPrc m Transaction Price</p> <p>trnQty m Transaction quantity of the individual transaction</p> <p>Text1 o Text 1</p> <p>Text2 o Text 2</p> <p>Text3 o Text 3</p> <p>firmTrldId o Members Own Reference ID</p> <p>strategyType o Strategy Type</p> <p>strategySubType o Strategy Sub Type</p> <p>origMLegRptTyp o Multi-leg Report type</p> <p>trdTyp o Trad Type</p> <p>TrdPubInd o Deferred Publication Flag</p> <p>feeldntCode o FeeldntCode</p>
Added,	6	CB716	cb716 rptHdr

Added
for
VBAP,
changed
and
deleted
fields.

```

exchNam          m
envText          m
rptCod           m
rptNam           m
rptFlexKey       o
membld           o
membLglnam      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
    cntrDtIGrpC7
      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
  TrdPublnd       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) TransactionId o TransactionIdSuffix o positionId m UTI m trnDat m Transaction Date UTC trnTim m Transaction Time UTC trnDatCet m Transaction Date CET trnTimCet m Transaction Time CET buyCod m B opnClsCod m O trnLngQty m MovLng trnShtQty m MovSht trnPrc m StilPrc/Prc notVal m avgPrcIndicator m AvgPrcInd vbapAllocId o AllocID rateIdentifier o residual o trnTyp o TrnTyp trnAdjStsCod o Text1 o Text 1 Text2 o Text 2 Text3 o Text 3 trdTyp o TrT TrdPubInd o Deferred Publication flag feeldntCode o FeeldntCode origMLegRptTyp o strategyType o strategySubType o
Added, Added for VBAP, changed and deleted fields.	7	CB750	cb750 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLgINam 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 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
 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
 origExchId 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
 feeldntCode o FeeldntCode
 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
 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
Added, Added for VBAP, changed and deleted fields.	8	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 flxCntrSynProdld o cntrVersNo o exerStylTyp o settlTyp m cntrTyp m cntrFrequency m cntrMnemonic m uniqueCntrl m cb751Rec (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

			<ul style="list-style-type: none"> 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 feeldntCode o FeeldntCode proposalGrp (0 ... 1 times) <ul style="list-style-type: none"> acctNameTo o opnClsCod o Text1 o Text2 o Text3 o firmTrldId o Proposed Members Reference ID ordOriginFirm o Link Member beneficiary o Link Beneficiary targetGrp (0 ... 1 times) <ul style="list-style-type: none"> opnClsCod o Text1 o Text2 o Text3 o firmTrldId o Members Own Reference ID ordOriginFirm o Link Member beneficiary o Link Beneficiary cb751ApprovalRec (1 ... variable times) <ul style="list-style-type: none"> parRole m Role membld 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
Added, Added for VBAP, changed and deleted fields.	9	CE775	ce775 <ul style="list-style-type: none"> rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLgINam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ce775Grp (0 ... variable times) <ul style="list-style-type: none"> ce775KeyGrp <ul style="list-style-type: none"> membClgldCod m Clearing Member ce775Grp1 (1 ... variable times) <ul style="list-style-type: none"> ce775KeyGrp1 <ul style="list-style-type: none"> currTypCod m Currency ce775Grp2 (1 ... variable times) <ul style="list-style-type: none"> ce775KeyGrp2

			prodTypId m Product Type cntrlFutGrpC7 prodId m cntrExpMthDat o cntrExpYrDat o cntrDat m cntrExpDat m flxCntrSynProdId o settlTyp m cntrTyp m cntrFrequency m cntrMnemonic m uniqueCntrlId m ce775Grp3 (1 ... variable times) ce775KeyGrp3 isinCod m Deliverable Security ctpyAcct o CtpyAcct ce775Rec (1 ... variable times) membExchldCodNotif o NotifMbr accountNameNotif o Ac trnQtyNotif o Contracts membExchldCodAllc o AllocMbr accountNameAllc o Ac trnQtyAllc o Contracts netQty o NetQty faceAmnt o Face Amount invcAmnt o Invoice Amount cshSetlmtAmnt o CashSettlAmnt dlvTrnNo o DivTrnNo packageld o Unique Id for baskets
Added, Added for VBAP, changed and deleted fields.	10	CI012	ci012 rptHdr exchNam m envText m rptCod m 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 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
 packageId 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
 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
 groupName o Group Name
 groupId o Group ID
 avgPrcIndicator o Average Price Indicator
 vbapAllocId o VBAP Allocation ID
 prevGroupId o Previous Group ID
 notVal o Notional value
 feeldntCode o FeeldntCode
 originTradingSystemData

		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 origMLegRptType o origTotNumTrdRpts o origStratInstrType 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
--	--	--

2.2.3 Text Report Structure for updated reports

	Report Name	Text Report Structure
Added, Added for VBAP, changed and deleted fields.	CB165	CIMbr ExMbr Exch Curr Ac Account Name Prod Type ----- XXXXX XXXXX XXXX XXX XX XX XXXX Contract ContrDat 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 PF FeeldntCode GroupID AI ----- XXXX X 99-XXX-9999 99999 99-99-99 999 9999999999.9999999999 XXXXXXXXXXXXXXXXXXXXXXXXX 9999999999 99999999999.999999+ 9999999999.99+ XXXXXXXXXXXXXXXXXXXXXXXXX 99-99-99 99:99:99 X X XXXX XXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXX 99-99-99 99:99:99 X X XXXXXXXXXXXXX X 9999999999.999999 9999999999.9999999999+ 9999999999.99+ 99999999999.999999+ XXX XXXXXXXXXXXXXXXXXXXX XXXXXX X X X X XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX 99 ----- Total per Fee Type: 9999999999.999999+ 9999999999.99+ ----- Total per Product Type: 9999999999.99+ ----- Total per Account: 9999999999.99+ ----- Total per Currency: 9999999999.99+ -----

2.3 Deleted Reports

CD010 Daily Cash Account CM

CD011 Daily Cash Account AH

CD012 Daily Cash Account NCM / RC

CD015 Detailed Account Statement

3. Changes to Data Fields

3.1 New Fields

Hint: The listed fields 3.1.1 to 3.1.15 are related to VBAP and already announced in the documentation for release 9.0. The changes to CB165 are related to 9.1.

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 - CB165 Eurex Fee Statement - CB716 Value Based Average Pricing - Group Overview - CB750 Give-Up Trades Overview - CB751 Take-Up Trades Overview - CI012 Account Statement 		

3.1.2 groupId

Description of the field	This field provides the group identifier defined by the clearing house.		
Format	numeric 19		
Where used	<ul style="list-style-type: none"> - CB012 Account Statement - CB013 Account Statement – ECC - CB165 Eurex Fee Statement - CB716 Value Based Average Pricing - Group Overview - CB750 Give-Up Trades Overview - CB751 Take-Up Trades Overview - CI012 Account Statement 		

3.1.3 groupName

Description of the field	This field provides the group name as defined by the member.		
Format	alphanumeric 19		
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 		

3.1.4 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
------------	--

3.1.5 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

3.1.6 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

3.1.7 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

3.1.8 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

3.1.9 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	<ul style="list-style-type: none"> - CB012 Account Statement - CB013 Account Statement - ECC - CI012 Account Statement

3.1.10 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

3.1.11 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

3.1.12 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

3.1.13 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

3.1.14 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

3.1.15 vbapAlloclId

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

3.1.16 cntrMltp

Description of the field	This field contains the contract multiplier
Format	numeric 18, 6
Where used	- CB002 Product and Price Report – Fee Identification Code

3.1.17 feeCalcLog

Description of the field	This field contains the fee calculation logic
Format	alphanumeric 1
Where used	- CB002 Product and Price Report - Fee Identification Code

3.1.18 feeldntCode

Description of the field	This field provides the Fee Identification Code associated with the transaction.
Format	alphanumeric 15
Where used	- CB002 Product and Price Report - Fee Identification Code

	<ul style="list-style-type: none"> - CB012 Account Statement - CB013 Account Statement - ECC - CB165 Eurex Fee Statement - CB715 Average Pricing - CB716 Value Based Average Pricing - Group Overview - CB750 Give-Up Trades Overview - CB751 Take-Up Trades Overview - CI012 Account Statement
--	---

3.1.19 trdTyp2

Description of the field	This field contains the trade types for CCP/SCS.		
Format	alphanumeric 1		
Valid Values	Valid Values	Decodes	Descriptions
	A		Assignment
	B		Allocation
	E		Exercise
	F		Forced delivery
	I		Notification
	N		Xetra Enlight
	O		TES OTC
	T		TES LIS
X		Regular	
Where used	- CB320 Daily Clearing Fees - EUREX and FSE		

3.2 Updated Fields

3.2.1 cshSetlmtAmnt

Description of the field	This field contains the cash settlement amount to be credited (positive) or debited (negative amount) due to exercise or assignment exercise/assignment resp. notification/allocation of positions.
Format	numeric signed 14, 2
Where used	<ul style="list-style-type: none"> - CE770 Exercise And Assign Overview - CE775 Notification/Allocation Information

3.2.2 secuEvalPct

Description of the field	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 6, 3
Where used	<ul style="list-style-type: none"> - CD031 Daily Collateral Valuation - CD037 Claim Amount Based Collaterals

* With this format change the representation of the report tag "secuEvalPct" will change from a factor (i.e. 0.98123) to a percentage (i.e 98.123) value.

4. Changes to Common Chapters

A new chapter “**5.2 Tag XSD Data Type and Schema notation**” has been added to section 5.