

Eurex Clearing XML Reports – Modification Notes

Version 9.1

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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 9.1.

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 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 "FeeldntCode" 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 membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m cb002Grp (0 ... variable times) cb002KeyGrp exchldCod o Exch cb002Grp1 (1 ... variable times) cb002KeyGrp1 prodTypldX o Prod Type cb002Grp2 (1 ... variable times) cb002KeyGrp2 prodSeg o Prod Segm prodSegName o (XML only) cb002Grp3 (1 ... variable times) cb002KeyGrp3 prodld o Prod ID prodLngNam o Prod Name cb002Grp4 (1 ... variable times) cb002KeyGrp4 feelndTyp o Fee Type cb002Rec (1 ... variable times) cntrMltp o Contract Multiplier feeldntCode o Fee IdntCode 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) currTypCod o Curr
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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 Contract Type Segm ID Name Type Cur Multiplier ----- XXXX XXXX XXXX XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX 999999999999.999999+ Fee Fee Valid Valid Std Red Thld Valid Valid Std Red Thld Valid Valid Std Red Thld IdntCode CL from to PastFee PastFee Past from to PresFee PresFee Pres from To FutFee FutFee Fut ----- XXXXXXXXXXXXXXXXXX XX 999999 999999 9.999999 9.999999 999999 999999 999999 9.999999 999999.99 999999 999999 999999 9.999999 9.999999 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 cntrldGrpSC7 cntrClasCod o prodId m cntrDtlGrpC7 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
 ratIdentifier 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
 avgPrIndicator 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 TrdPublnd o Deferred Publication Flag origTradelld o origClOrdld o origRpdOrdNo o OrigRpdOrdNo origOrderCategory o origOrderType o origMLegRptTyp o origTotNumTrdRpts o origStratInstrTyp 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, 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 prodld m Prod prodExchAff o productMIC o ProductMIC ticSiz o Tick Size ticVal o TickVal cb013Grp5 (1 ... variable times) cb013KeyGrp5 cntrlGrpSC7 cntrClasCod o prodld m cntrDtIGrpC7 cntrExpMthDat o cntrExpYrDat o cntrDat m cntrExpDat m cntrExercisePrice o flxCntrSynProdld 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
 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
 groupID o Group ID
 avgPrclndicator o Average Price Indicator
 vbapAlloclD 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 membId 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 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 prodTypIdX o Prod Type cb165Grp8 (1 ... variable times) cb165KeyGrp8 prodId o Contract ipslId o (XML only) cb165Grp9 (1 ... variable times) cb165KeyGrp9 sortFeeTyp o (XML only) cb165Grp10 (1 ... variable times) cb165KeyGrp10 feeIndTyp 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 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 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>
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			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 membClgldCod 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) 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, Added for VBAP, changed and deleted fields.	5	CB715	cb715 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membId 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

			currTypCod m Clearing Instrument Currency cb715Grp3 (1 ... variable times) cb715KeyGrp3 accountName m AccountName cb715Grp4 (1 ... variable times) cb715KeyGrp4 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 Unique Id for baskets cb715Grp5 (1 ... variable times) cb715KeyGrp5 trnTim m TrnTime trnTyp m Transaction Type trnTypDec m Average pricing or demerge TransactionId m Transaction ID of newly created average priced transaction TransactionIdSuffix m Suffix of transaction ID buyCod m Transaction side trnPrc m Average price of transaction trnQty m Transaction quantity residual m Residual of average pricing Text1 o Text 1 Text2 o Text 2 Text3 o Text 3 firmTrdId o Members Own Reference ID strategyType o Strategy Type strategySubType o Strategy Sub Type origMLegRptTyp o Multi-leg Report type trdTyp o Trad Type TrdPubInd o Deferred Publication Flag cb715Rec (1 ... variable times) TransactionId m Transactions grouped together to form one average priced transaction TransactionIdSuffix m Suffix of transaction ID trnPrc m Transaction Price trnQty m Transaction quantity of the individual transaction Text1 o Text 1 Text2 o Text 2 Text3 o Text 3 firmTrdId o Members Own Reference ID strategyType o Strategy Type strategySubType o Strategy Sub Type origMLegRptTyp o Multi-leg Report type trdTyp o Trad Type TrdPubInd o Deferred Publication Flag feeldntCode o FeeldntCode
Added,	6	CB716	cb716 rptHdr

Added
for
VBAP,
changed
and
deleted
fields.

```

exchNam                m
envText                 m
rptCod                  m
rptNam                  m
rptFlexKey              o
membId                  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
  prodTypId               m  ProdType
  prodId                  m  Prod
  prodExchAff              o
  ticSiz                   o  Tick Size
  ticVal                    o  TickVal
cb716Grp5 (1 ... variable times)
cb716KeyGrp5
  cntrIdGrpSC7
    cntrClasCod           o
    prodId                m
    cntrDtlGrpC7
      cntrExpMthDat       o
      cntrExpYrDat        o
      cntrDat              m
      cntrExpDat           m
      cntrExercisePrice   o
      flxCntrSynProdId    o
      cntrVersNo           o
      exerStylTyp          o
      settlTyp             m
      cntrTyp              m
      cntrFrequency        m
      cntrMnemonic         m
      uniqueCntrId        m
    secuTrdUntNo           o  TradingUnit
cb716Grp6 (1 ... variable times)
cb716KeyGrp6
  groupId                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 StlPrc/Prc notVal m avgPrIndicator m AvgPrInd vbapAlloclD o AlloclD ratIdentifier o residual o trnTyp o TrnTyp trnAdjStsCod o Text1 o Text 1 Text2 o Text 2 Text3 o Text 3 trdTyp o TrT TrdPublnd 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 membId 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 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
 uniqueCntrlId m
 cb750Rec (1 ... variable times)
 allocationId m AllocationID
 origRpdOrdNo o OrdNo
 TransactionId m Transaction ID
 TransactionIdSuffix m Suffix
 trnHistAdjInd o 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
 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.	8	CB751	cb751 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membId 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 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 cb751Rec (1 ... variable times) allocationId m AllocationID origRpdOrdNo o OrdNo TransactionId m Transaction ID TransactionIdSuffix m Suffix trnHistAdjInd o 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 firmTrdId 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 firmTrdId 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 rptHdr <ul style="list-style-type: none"> exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLgINam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ce775Grp (0 ... variable times) ce775KeyGrp <ul style="list-style-type: none"> membClgldCod m Clearing Member ce775Grp1 (1 ... variable times) ce775KeyGrp1 <ul style="list-style-type: none"> currTypCod m Currency ce775Grp2 (1 ... variable times) 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 CashSetlAmnt dlvTrnNo o DivTrnNo packageId 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 membId o membLgINam 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
 ratIdentifier 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
 avgPrclndicator o Average Price Indicator
 vbapAlloclId 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
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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 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 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+ XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 99-99-99 99:99:99 X X XXXX XX XX XX 99-99-99 99:99:99 X X XXXXXXXXXXXXXXXXX X 99999999999.999999 9999999999.9999999999+ 9999999999.99+ 999999999999.999999+ XXX XXXXXXXXXXXXXXXXXXXX XXXXXX X X X X XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX 99 ----- Total per Fee Type: 99999999999.999999+ 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 prevGroupld

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 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

3.1.16 cntrMltp

Description of the field	This field contains the contract multiplier
Format	numeric 19, 7
Where used	- CB002 Product and Price Report - Fee 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 Code

3.1.18 feeldntCode

Description of the field	This field provides the Fee-Code associated with the transaction.
Format	alphanumeric 15
Where used	- CB002 Product and Price Report - Fee Code - CB012 Account Statement

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

4. Changes to Common Chapters

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