EUREX

Eurex Clearing C7 XML Reports – Modification Notes

Release 12.1

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Contents

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 C7 Release **12.1**.

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/.

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 definition has been modified 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 reports

No New Reports

2.2 Modified reports

2.2.1 Description

Structural changes in Chapter 4 of RRM

Clearing House :

Added a new section titled "Clearing House" within chapter 4 for each existing report entry into the RRM document. This section will explicitly indicate to which clearing house the report is available.
The clearing house information has been extracted from the existing description and presented as a standalone bullet point.

old:

4.1.3 CA770 Account Maintenance

Description	This C7 report provides an overview of account settings at the start of day, any account setting changes and end of day account settings. It is arranged by clearing member, exchange member, clearing house and account name.
	The report is available in xml- and csv-format.
	The report is available for EUREX/ECAG Members and EEX/ECC Members.
Frequency	Daily.
Availability	This report is available for clearing and trading members.
Created on System	StatistiX.

new:

4.1.3 CA770 Account Maintenance

Description	This C7 report provides an overview of account settings at the start of day, any account setting changes and end of day account settings. It is arranged by clearing member, exchange member, clearing house and account name.
Frequency	Daily.
Availability	This report is available for clearing and trading members.
Clearing House	EUREX/ECAG Members and EEX/ECC Members
Report Format	xml, csv
Created on System	StatistiX

Report Format :

Added a new section titled "Report Format" within chapter 4 for each existing report entry into the RRM document. This section will specify the formats in which each report is available and distributed—namely: Text, XML, and/or CSV.
The Report Format details are extracted from the existing description and presented as a distinct bullet point.

6

old:

4.1.3 CA770 Account Maintenance

Description	This C7 report provides an overview of account settings at the start of day, any account setting changes and end of day account settings. It is arranged by clearing member, exchange member, clearing house and account name.
	The report is available in xml- and csv-format.
	The report is available for EUREX/ECAG Members and EEX/ECC Members.
Frequency	Daily.
Availability	This report is available for clearing and trading members.
Created on System	StatistiX.

new:

4.1.3 CA770 Account Maintenance

Description	This C7 report provides an overview of account settings at the start of day, any account setting changes and end of day account settings. It is arranged by clearing member, exchange member, clearing house and account name.
Frequency	Daily.
Availability	This report is available for clearing and trading members.
Clearing House	EUREX/ECAG Members and EEX/ECC Members
Report Format	xml, csv
Created on System	StatistiX

2.2.2 XML report structure

2.2.2.1 CA752

Added, *changed* and deleted fields

XML structure change – CA752		
ca752		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
ca752Grp (0 … variable times)		
ca752KeyGrp		
membClgIdCod	m	Clearing Member
ca752Grp1 (1 … variable times)		
ca752KeyGrp1		
membExchIdCod	m	Exchange Member

```
ca752Grp2  (1 ... variable times)
  ca752KeyGrp2
    undrIdCod                        m     UnderlyingSecurityId
    undrIdLngNam                     m
  secuRFac                           m     R-Factor
  ca752Grp3  (1 ... variable times)
    ca752KeyGrp3
      currTypCod                     m     Product Currency
      accountName                    m     Account
      prodId                         m     Product
    ca752Grp4  (1 ... variable times)
      positionId                     m     Position ID
      currSetImtPrc_1                o
      equalPmt                       o     Equalization Payment
      valDate                        o     Value Date
      ca752Rec  (1 ... variable times)
        bfrAfrDec                    m
        cntrIdGrpSC7  (0 ... 1 times)
          cntrClasCod                o     null
          prodId                     m     null
          cntrDtlGrpC7
            cntrExpMthDat            o     null
            cntrExpYrDat             o     null
            cntrDat                  m     null
            cntrExpDat               m     null
            cntrExercisePrice        o     null
            flxCntrSynProdId         o     null
            cntrVersNo               o     null
            exerStylTyp              o     null
            settlTyp                 m     null
            cntrTyp                  m     null
            cntrFrequency            m     null
            cntrMnemonic             m     null
            uniqueCntrId             m     null
        equalPmt                     o     Equalization Payment
        valDate                      o     Value Date
        trdUnt                       o     TradingUnit
        packageId                    o     Unique Id for baskets
        posnLng                      m     PosnLng
        posnSht                      m     PosnSht
```

2.2.2.2   CE710

Added, *changed* and deleted fields

XML structure change – CE710		
ce710		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
ce710Grp (0 ... variable times)		
ce710KeyGrp		
membClgIdCod	m	Clearing Member
ce710Grp1 (1 ... variable times)		
ce710KeyGrp1		
membExchIdCod	m	Exchange Member

```
ce710Grp2  (1 ... variable times)
 ce710KeyGrp2
   currTypCod                      m    Product Currency
   accountName                     m    Account
 ce710Grp3  (1 ... variable times)
  ce710KeyGrp3
    prodTypId                      m    ProductType
    prodId                         m    Product
   ticSiz                          m    Tick Size
   ticVal                          m    TickVal
   undrIdCod                       m    UnderId
   undrIdLngNam                    m    Underlying
   undrLstClsPrc                   m    UnderlyingClose
  ce710Grp4  (1 ... variable times)
   ce710KeyGrp4
     cntrExpDat                    m    ExpireDate
     cntrDat                       m
     cntrClasCod                   m    Contract Class
    undrIdCod                      m    UnderId
    undrIdLngNam                   m    Underlying
    undrLstClsPrc                  m    UnderlyingClose
    ce710Rec  (1 ... variable times)
     cntrIdGrpSC7
      cntrClasCod                  o    null
      prodId                       m    null
      cntrDtlGrpC7
       cntrExpMthDat               o    null
       cntrExpYrDat                o    null
       cntrDat                     m    null
       cntrExpDat                  m    null
       cntrExercisePrice           o    null
       flxCntrSynProdId            o    null
       cntrVersNo                  o    null
       exerStylTyp                 o    null
       settlTyp                    m    null
       cntrTyp                     m    null
       cntrFrequency               m    null
       cntrMnemonic                m    null
       uniqueCntrId                m    null
     packageId                     o    Unique Id for baskets
     cntrPerUntInAmnt              m    ITM/OTM Amount per unit
     trdUntVal                     m    Trad Unit
     posnLngBal                    o    CurLng
     posnShtBal                    o    CurSht
     abdnQty                       o    AbanPos
     itmLngAmnt                    o    In-the-money Lng
     itmShtAmnt                    o    In-the-money Sht
    sumClasPosnLngBal              o    Class Total
    sumClasPosnShtBal              o
    sumClasAbdnQty                 o
    sumClasItmLngAmnt              o
    sumClasItmShtAmnt              o
   sumProdPosnLngBal               o    Product Total
   sumProdPosnShtBal               o
   sumProdAbdnQty                  o
   sumProdItmLngAmnt               o
   sumProdItmShtAmnt               o
```

2.2.3   CSV report structure

2.2.3.1   CA752

CSV structure change – CA752
#hdr_exchNam;hdr_envText;hdr_rptCod;hdr_rptNam;hdr_rptFlexKey;hdr_membId;hdr_membLglNam;hdr_rptPrntEffDat;hdr_rptPrntEffTim;hdr_rptPrntRunDat;grp_membClgIdCod;grp1_membExchIdCod;grp2_undrIdCod;grp2_undrIdLngNam;grp2_secuRFac;grp3_currTypCod;grp3_accountName;grp3_prodId;grp4_positionId;grp4_currSetlmtPrc;~~grp4_equalPmt;grp4_valDate;~~rec_bfrAfrDec;rec_cntrClasCod;rec_prodId;rec_cntrExpMthDat;rec_cntrExpYrDat;rec_cntrDat;rec_cntrExpDat;rec_cntrExercisePrice;rec_flxCntrSynProdId;rec_cntrVersNo;rec_exerStylTyp;rec_settlTyp;rec_cntrTyp;rec_cntrFrequency;rec_cntrMnemonic;rec_uniqueCntrID;rec_equalPmt;rec_valDate;rec_trdUnt;rec_packageId;rec_posnLng;rec_posnSht

2.2.3.2   CD715
All fields in one cell instead of many cells i.e A-K (because comma separated instead of semicolon)

CSV structure change – CD715
#hdr_exchNam;hdr_envText;hdr_rptCod;hdr_rptnam;hdr_rptFlexKey;hdr_membId;hdr_membLglNam;hdr_rptPrntEffDat;hdr_rptPrntEffTim;hdr_rptPrntRunDat;grp_membClgIdCod;grp1_membExchIdCod;grp2_cshAccNo7;grp2_cshLocKeyCod7;grp2_curTypCod;grp2_cshRefCod7;grp2_cshStlRun7;grp2_clgHseInd7;grp3_poolId7;grp3_poolOwner;grp3_sumPoolDebAmnt;grp3_sumPoolCrdAmnt;grp4_date;grp5_trnValDat;grp6_acctTypFlexible;grp6_sumAcctDebAmnt;grp6_sumAcctCrdAmnt;rec_trnTyp7;rec_trnTypText7;rec_trnDebAmnt;rec_trnCrdAmnt

2.2.3.3   CE710

CSV structure change – CE710
#hdr_exchNam;hdr_envText;hdr_rptCod;hdr_rptNam;hdr_rptFlexKey;hdr_membId;hdr_membLglNam;hdr_rptPrntEffDat;hdr_rptPrntEffTim;hdr_rptPrntRunDat;grp_membClgIdCod;grp1_membExchIdCod;grp2_currTypCod;grp2_accountName;grp3_prodTypId;grp3_prodId;grp3_ticSiz;grp3_ticVal;~~grp3_undrIdCod;grp3_undrIdLngNam;grp3_undrLstClsPrc~~;grp3_sumProdPosnLngBal;grp3_sumProdPosnShtBal;grp3_sumProdAbdnQty;grp3_sumProdItmLngAmnt;grp3_sumProdItmShtAmnt;grp4_cntrExpDat;grp4_cntrDat;grp4_cntrClasCod;grp4_undrIdCod;grp4_undrIdLngNam;grp4_undrLstClsPrc;grp4_sumProdPosnLngBal;grp4_sumProdPosnShtBal;grp4_sumProdAbdnQty;grp4_sumProdItmLngAmnt;grp4_sumProdItmShtAmnt;rec_cntrClasCod;rec_prodId;rec_cntrExpMthDat;rec_cntrExpYrDat;rec_cntrDat;rec_cntrExpDat;rec_cntrExercisePrice;rec_flxCntrSynProdId;rec_cntrVersNo;rec_exerStylTyp;rec_settlTyp;rec_cntrTyp;rec_cntrFrequency;rec_cntrMnemonic;rec_uniqueCntrID;rec_packageId;rec_cntrPerUntInAmnt;rec_trdUntVal;rec_posnLngBal;rec_posnShtBal;rec_abdnQty;rec_itmLngAmnt;rec_itmShtAmnt

3   Changes to data fields

3.1   New fields

3.2   Updated fields

3.2.1 acctTypGrp

Field Description	This field contains the account type, which is the member's account (position/transaction account) in which the transaction is executed.		
Format	alphanumeric 2		
Valid Values	**Valid Values**	**Decode**	**Description**
	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
	AA	AA	Agent Accounts AA
	A	A	Agent Accounts
	AL	All	All Accounts
	DC	DC	Disclosed Client
	G1	G1	Pre-Designated Give-Up (actually booked to A1)
	G2	G2	Designated Give-Up (actually booked to A1)
	M	M	Market Maker Accounts
	M1	M1	Market Maker Account M1
	M2	M2	Market Maker Account M2
	NA	NA	Flexible Accounts
	P	P	Proprietary Accounts
	P1	P1	Proprietary Account P1
	P2	P2	Proprietary Account P2
	PP	PP	Proprietary Accounts
	TT	Tot	Total Accounts
Where used	CB225 Daily Eurex Fines		

3.2.2 prodExchAff

Field Description	This field identifies the cooperation partner to which a given product is assigned.		
Format	alphanumeric 1		
Valid Values	**Valid Values**	**Decode**	**Description**
		Eurex	
	E	EEX	
	~~K~~	~~Korean Exchange~~	
	H	Helsinki Exchange	
	V	Vienna Exchange	
Where used	CB012 Account Statement CB013 Account Statement - ECC CB716 Value Based Average Pricing - Group Overview CI012 Account Statement TA711 All Active/Inactive Series Report		

3.2.3 secuRFac

Field Description	This field indicates the capital adjustment ratio, which is also known as R-factor, used to modify the contract size and/or exercise price.
Format	numeric 14, 8
Where used	CA752 Capital Adjustment Positions Overview

3.2.4 secuTrdUntNo

Field Description	This field contains the trading unit.
Format	numeric 10, 4
Where used	CB012 Account Statement CB013 Account Statement - ECC CB716 Value Based Average Pricing - Group Overview CI012 Account Statement

3.2.5 trdUnt

Field Description	This field contains the trading unit.
Format	numeric 10, 4
Where used	CA752 Capital Adjustment Positions Overview CE770 Exercise And Assign Overview CE771 OptOn Fut ExerAssign Overview TA711 All Active/Inactive Series Report

4 Clean-up in XSD file

With C7 Rel 12.1 Eurex Clearing will do a clean-up of outdated structures and data types which were deleted in the previous releases but remained in the XSD files. The following XSD files are affected by this change:

- eurex_reports_common_structs.xsd
- eurex_reports_data_types.xsd

If you have questions or require further information, please contact the Client Service Team via e-mail: client.services@eurex.com.