



Eurex Clearing C7 XML Reports – Modification Notes

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Contents

1	Introduction.....	5
1.1	Purpose of this document.....	5
1.2	Conventions used in this document.....	5
2	Changes in report layouts.....	6
2.1	New reports.....	6
2.2	Modified reports.....	6
2.2.1	Description.....	6
2.2.2	XML report structure.....	7
2.2.2.1	CA752.....	7
2.2.2.2	CE710.....	8
2.2.3	CSV report structure.....	10
2.2.3.1	CA752.....	10
2.2.3.2	CD715.....	10
2.2.3.3	CE710.....	10
3	Changes to data fields.....	10
3.1	New fields.....	10
3.2	Updated fields.....	10
3.2.1	acctTypGrp.....	11
3.2.2	prodExchAff.....	11
3.2.3	secuRFac.....	12
3.2.4	secuTrdUntNo.....	12
3.2.5	trdUnt.....	12
4	Clean-up in XSD file.....	12

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.

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. <div style="border: 1px solid red; padding: 2px; display: inline-block;">The report is available in xml- and csv-format.</div> 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		
exhNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
ca752Grp (0 ... variable times)		
ca752KeyGrp		
membClgldCod	m	Clearing Member
ca752Grp1 (1 ... variable times)		
ca752KeyGrp1		
membExchldCod	m	Exchange Member

ca752Grp2 (1 ... variable times)		
ca752KeyGrp2		
undrldCod	m	UnderlyingSecurityId
undrldLngNam	m	
secuRFac	m	R-Factor
ca752Grp3 (1 ... variable times)		
ca752KeyGrp3		
currTypCod	m	Product Currency
accountName	m	Account
prold	m	Product
ca752Grp4 (1 ... variable times)		
positionId	m	Position ID
currSetlmtPrc_1	o	
equalPmt	o	Equalization Payment
valDate	o	Value Date
ca752Rec (1 ... variable times)		
bfrAfrDec	m	
cntrIdGrpSC7 (0 ... 1 times)		
cntrClasCod	o	null
prold	m	null
cntrDtIGrpC7		
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
packageld	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		
membClgldCod	m	Clearing Member
ce710Grp1 (1 ... variable times)		
ce710KeyGrp1		
membExchldCod	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
uniqueCntrlId	m	null
packageld	o	Unique Id for baskets
cntrPerUntlnAmnt	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_proId;grp4_positionId;grp4_currSetlMntPrc;grp4_equalPmt;grp4_valDate;rec_bfrAfrDec;rec_cntrClasCod;rec_prodId;rec_cntrExpMthDat;rec_cntrExpYrDat;rec_cntrDat;rec_cntrExpDat;rec_cntrExercisePrice;rec_c_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_cshLockKeyCod7;grp2_curTypCod;grp2_cshRefCod7;grp2_cshStlRun7;grp2_clgHselnd7;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_cntrPerUntLnAmnt;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:

- eures_reports_common_structs.xsd
- eures_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.