

## Eurex Clearing XML Reports – Modification Notes

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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 C7 Release **11.0**.

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

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

## 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
	<b>prodExchAff o (XML only)</b>
	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
	<b>prodExchAff o (XML only)</b>
	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
	<del>prodExchAff o (XML only)</del>
	ticSiz m Tick Size

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

## 2 Changes in Report Layouts

### 2.1 Modified Reports

#### 2.1.1 Description

SN	Report Id	Description
1	CD042	<p>This report describes the daily settlements. It lists the necessary margin requirements, pledged cash and security balances and the cover credits and debits. The "over/under" cover values by currency are converted into the <del>member's clearing-collateral</del> pool currency and summed to calculate the net margin profit or deficit.</p> <p>Only for fully segregated DC Market Participants this report will contain data. For omnibus segregated DC Market Participants as well as not segregated DC Market Participants this report will always be empty.</p> <p>Entries for currencies with empty (zero) values will be omitted. However, the entry in the clearing currency will be available. i.e: If all the following fields are with zero value for a non-clearing currency (recA_secuTotBalAmnt), (recA_guarTotBalAmnt), (recA_cshCollAmnt), (recA_mgnReqrAmnt), the entire row will be omitted.</p> <p>The report is available for EUREX/ECAG Members and EEX/ECC Members.</p> <p><b>Frequency</b> Daily.</p> <p><b>Availability</b> This report is available for clearing and trading members.</p>

#### 2.1.2 XML Report Structure update for reports

	SN	Report Id	XML Structure change
Added, changed and deleted fields.	1	CA770	<pre> ca770   rptHdr     exchNam           m     envText           m     rptCod            m     rptNam            m     rptFlexKey        o     memblId           o     membLglNam        o     rptPrntEffDat     m     rptPrntEffTim     o     rptPrntRunDat     m   ca770Grp (0 ... variable times)     ca770KeyGrp       membClgldCod    m  Clearing Member     ca770Grp1 (1 ... variable times)       ca770KeyGrp1         membExchldCod m  Exchange Member     ca770Grp2 (1 ... variable times)       ca770KeyGrp2         clgHselInd2   m  Clearing House         accountName   m  AccountName     ca770Grp3 (1 ... variable times)       ca770KeyGrp3         typeOfRecord  m  Type of Record         updDat         o  Upd Date CET         updTim         o  Upd Time CET         intrUsrLgn     o  Initiator User Login Name         intrPartSmbL   o  Initiator Participant Symbol         apprUserLgn    o  Approver User Login Name           </pre>

			apprPartSmbI o Approver Participant Symbol fourEyesIndictr o 4 EP Indicator maintOperation o Operation ca770Rec (1 ... variable times) accountType m accountSubType m accountDescr o riskNettingUnit m o poolId m o Pool ID autoCloseOut o Auto Close Out Flag useZeroCostQuantity o Use ZCQ Flag ca770actMktRec (0 ... variable times) actingMarket m Assigned Acting Market actingMarketStatus m Status of Acting Market
Added, changed and deleted fields.	2	CB165	cb165 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o memblId o memblLglNam 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 prodld o Contract ipsld 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



			<p> cntrDtlGrpXXX (0 ... 1 times)  cntrExpDayDat o  cntrExpMthDat o  cntrExpYrDat o  cntrDat m  cntrExpDat m  cntrExercisePrice o  flxCntrSynProdlId o  cntrVersNo o  exerStylTyp o  settlTyp m  cntrTyp m  cntrFrequency m  cntrMnemonic m  uniqueCntrlId m  trnTyp o TT  trdTyp o TrdT  <del>trdNCATyp o NCATyp</del>  trdC7Typ o C7TrdT  partIdCod o Trader  buyCod o B  opnCIsCod o OC  trdMtchPrcX o MatchPrice  trnIdNoX o TrnNo  trnIdSfxNoX o SuffixNo  trnIdNoPnt o (XML only)  trnIdSfxNoPntX o (XML only)  trdQtyX o TrdQuantity  trnFeeAmntX o Fee Amount  trnDat o TrnDat  trnTim o TrnTime  ordrTypCod o O  ordrNoX o (XML only)  textX o (XML only)  custTextX o CustomerText  userOrdrNumX o UserOrderNo  rebQty o (XML only)  textSegInpX o (XML only)  mkrTkrCod o MT  origOrdrNoX o (XML only)  origTrnDat o OrigTrnDat  origTrnTim o OrigTrnTime  combTypCod o CT  instSubTypCod o (XML only)  thresHoldX o Threshold  resiDual o Residual  trdSessFlag o (XML only)  unredFeeAmnt o UnreducedFee  notQty o Notional  packagelId o Package ID  primFlg o PF  feeldntCode o FeeldntCode  groupId o GroupID  avgPrIndicator o AI  docRef o (XML only)  servRendrdDat o (XML only)  addTtxt o (XML only)  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 </p>
--	--	--	---

			<p>sumExchFeeGrp (0 ... 1 times)  sumExchFeeRec (0 ... variable times)  exchNam o  currTypCod o  sumExchFeeAmnt o  sumMembFeeGrp (0 ... 1 times)  sumMembFeeRec (0 ... variable times)  exchNam o  currTypCod o  sumMembFeeAmnt o</p>
Added, changed and deleted fields.	3	CB227	<p>cb227  rptHdr  exchNam m  envText m  rptCod m  rptNam m  rptFlexKey o  membld o  membLglNam o  rptPrntEffDat m  rptPrntEffTim o  rptPrntRunDat m  cb227Grp (0 ... variable times)  cb227KeyGrp  membClgldCod o CLEARING MEMBER  cb227Grp1 (1 ... variable times)  cb227KeyGrp1  billMonth o BILLING MONTH  cb227Grp2 (1 ... variable times)  cb227KeyGrp2  settlLocat o SETTLEMENT LOCATION  cb227Grp3 (1 ... variable times)  cb227KeyGrp3  settlAcct o SETTLEMENT ACCOUNT  cb227Grp4 (1 ... variable times)  cb227KeyGrp4  settlInst o SETTLEMENT INSTITUTION  cb227Grp5 (1 ... variable times)  cb227KeyGrp5  trdMemb o TRADING MEMBER  cb227Grp6 (1 ... variable times)  cb227KeyGrp6  currTypCod o FINE CURRENCY  cb227Grp7 (1 ... variable times)  cb227KeyGrp7  feeGrp o Name of Fee Group  cb227Grp8 (1 ... variable times)  cb227KeyGrp8  servGrp o Name of the Service Group  cb227Rec (1 ... variable times)  feeTypNam o FINE TYPE  fineQnt o QUANTITY  settlCurr o SETTL CURR  settlAmnt o SETTLEMENT AMOUNT  textSegInpX o (XML only)  addTxt o (XML only)  docRef o (XML only)  servRendrdDat o <del>(XML only)</del> SERVICE RENDERED DATE  entryDat o ENTRY DATE  feeTotal o FEE TOTAL/DISCOUNT  sumFeeGrpServGrp o Sum Fee Group Service Group  sumClgSetlmtInstFeeGrp (1 times)  sumClgSetlmtInstFeeRec (0 ... variable times)</p>


			settlInst m Monthly Total per CM/SI currTypCod m sumClgSetlmtInstAmnt m sumMembTrdFeeGrp (1 times) sumMembTrdFeeRec (0 ... variable times) trdMemb m Monthly Total per CM/TM currTypCod m sumTrdMembAmnt m sumMembClgFeeGrp (1 times) sumMembClgFeeRec (0 ... variable times) currTypCod m Monthly Total per CM sumClgAmnt m
Added, changed and deleted fields.	4	CB320	cb320 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o memblId o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m cb320Grp (0 ... variable times) cb320KeyGrp membClgIdCod 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 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

			ref m REFERENCE <del>versno o VERSNO</del> cb320Rec (1 ... variable times) settlCurr o SCUR aggQty o AGGREGATED QUANTITY nomQty o NOMINAL/QUANTITY setlAmnt o SETTLEMENT AMOUNT fee o FEE FLOOR/FIXED feeVar o FEE VARIABLE feeTotal o FEE TOTAL netPosId o NET POSITION ID setlAmntScs o (XML only) ecbExchRat o EXCHANGE RATE procesMeth o PRCMTH custTyp o (XML only) custTypFig o (XML only) buyCod o B/S cntrSettlDat o (XML only) actSettlDat o (XML only) noDaysLt o (XML only) oriMemblId o ORMRBID oriAcctTypGrp o (XML only)  sumFeeTotalAmnt sumAggQty o TOTAL sumNomQty o sumSetlAmnt o sumFee o sumFeeVar o sumFeeTotal o  sumSetlmtAcctAmnt o (XML only) sumClgSetlmtInstFeeGrp sumClgSetlmtInstFeeRec (0 ... variable times) settlInst m DAILY TOTAL PER CM/SI currTypCod m sumClgSetlmtInstAmnt m sumMembTrdFeeGrp sumMembTrdFeeRec (0 ... variable times) trdMemb m DAILY TOTAL PER CM/TM currTypCod m sumTrdMembAmnt m sumMembClgFeeGrp sumMembClgFeeRec (0 ... variable times) currTypCod m DAILY TOTAL PER CM sumClgAmnt m
Added, changed and deleted fields.	5	CB350	cb350 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m cb350Grp (0 ... variable times) cb350KeyGrp membClgldCod o CLEARING MEMBER cb350Grp1 (1 ... variable times) cb350KeyGrp1 billMonth o BILLING MONTH cb350Grp2 (1 ... variable times)


			cb350KeyGrp2 settlLocat           o SETTLEMENT LOCATION cb350Grp3 (1 ... variable times) cb350KeyGrp3 settlAcct           o SETTLEMENT ACCOUNT cb350Grp4 (1 ... variable times) cb350KeyGrp4 settlInst          o SETTLEMENT INSTITUTION cb350Grp5 (1 ... variable times) cb350KeyGrp5 trdMemb           o TRADING MEMBER cb350Grp6 (1 ... variable times) cb350KeyGrp6 currTypCod o FEE CURRENCY cb350Grp7 (1 ... variable times) cb350KeyGrp7 feeGrp o Name of the Fee Group cb350Grp8 (1 ... variable times) cb350KeyGrp8 servGrp o Name of the Service Group cb350Rec (1 ... variable times) servNam o SERVICE trdId o TRADER servVol o QUANTITY feeVol o FEE VOLUME settlCurr o SETTL CURR settlAmnt o SETTLEMENT AMOUNT feeTotal o FEE TOTAL/DISCOUNT oriMemblD o (XML only) textSegInpX o (XML only) addTxt o (XML only) docRef o (XML only) servRendrDat o <del>(XML only)</del> SERVICE RENDERED DATE entryDat o (XML only) sumServGrp o Sum Service Group sumFeeGrpServGrp o Sum Fee Group Service Group sumSetlmtAcctAmnt   o (XML only) sumClgSetlmtInstFeeGrp (1 ... variable times) sumClgSetlmtInstFeeRec (0 ... variable times) settlInst           m MONTHLY TOTAL PER CM/SI currTypCod           m sumClgSetlmtInstAmnt   m sumMembTrdFeeGrp (1 ... variable times) sumMembTrdFeeRec (0 ... variable times) trdMemb           m MONTHLY TOTAL PER CM/TM currTypCod           m sumTrdMembAmnt       m sumMembClgFeeGrp (1 ... variable times) sumMembClgFeeRec (0 ... variable times) currTypCod           m MONTHLY TOTAL PER CM sumClgAmnt           m
Added, changed and deleted fields.	6	CB716	cb716 rptHdr 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  
     prodTypId                    m   ProdType  
     prodId                        m   Prod  
   prodExchAff                    o  
   ticSiz                         o   Tick Size  
   ticVal                         o   TickVal  
 cb716Grp5 (1 ... variable times)  
   cb716KeyGrp5  
     cntrldGrpSC7  
       cntrClasCod o  
       prodId    m  
     cntrDtlGrpC7  
       cntrExpMthDat o  
       cntrExpYrDat o  
       cntrDat   m  
       cntrExpDat m  
       cntrExercisePrice o  
       flxCntrSynProdId o  
       cntrVersNo o  
       exerStylTyp o  
       settlTyp m  
       cntrTyp m  
       cntrFrequency m  
       cntrMnemonic m  
       uniqueCntrld m  
   secuTrdUntNo   o   TradingUnit  
 cb716Grp6 (1 ... variable times)  
   cb716KeyGrp6  
     groupId    m   GroupID  
     groupName m   GroupName  
     origTrdDat m   OrigTrdDat UTC  
   vbapGroupStatistic  
     totGrpQty   m   TotGrpQty  
     totGrpSubQtyGroup (1 ... variable times)  
       trdTyp   o   TrT  
       TrdPubInd o   Deferred Publication flag  
       ratelIdentifier o  
       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 avgPrclndicator m AvgPrclnd vbapAllocld o AllocID <del>rateIdentifier o</del> 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 rateIdentifier o feeldntCode o FeeldntCode tesInitiator o tesInitiator initialBroker o initialBroker origMLegRptTyp o strategyType o strategySubType o
Added, changed and deleted fields.	7	CB730	cb730 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m cb730Grp (0 ... variable times) cb730KeyGrp membExchldCod m Exchange Member membClgldCod o Clearing Member accountName o Account Name cb730Grp1 (1 ... variable times) cb730KeyGrp1 trnTypDec m Transaction type sndRcvText m Sender / Receiver posTrfMod o Pos Transfer Model cb730Rec (1 ... variable times) allocationld o AllocationID prodTypld m Product Type cntrlGrpSC7 cntrClasCod o prold m cntrDtlGrpC7 cntrExpMthDat o cntrExpYrDat o cntrDat m cntrExpDat m cntrExercisePrice o flxCntrSynProld o

			<ul style="list-style-type: none"> <li>cntrVersNo o</li> <li>exerStylTyp o</li> <li>settlTyp m</li> <li>cntrTyp m</li> <li>cntrFrequency m</li> <li>cntrMnemonic m</li> <li>uniqueCntrlId m</li> <li>positionId o Position ID</li> <li>packageId o Unique Id for baskets</li> <li>TransactionId o Transaction ID</li> <li>trnLngQty o TsfLng</li> <li>trnShtQty o TsfSht</li> <li>membExchIdCodCpty m Exchange Member Cpty</li> <li>membClgIdCodCpty  o Clearing Member Cpty</li> <li>currTypCod m Cleared Instrument Currency</li> <li>trnCshAmnt o Transaction Cash Amount</li> <li>origTrdPrc o Original Trade Price</li> <li>posTrfPrc o Position Transfer Price</li> <li>totCshAmnt o Total Cash Amount</li> <li>OrigTrdDatFrom o Original Trade Date From</li> <li>OrigTrdDatTo o Original Trade Date To</li> <li>workflowstatus m</li> <li>proposalTxtGrp (1 times) <ul style="list-style-type: none"> <li>Text1 o Text1</li> <li>Text2 o Text2</li> <li>Text3 o Text3</li> </ul> </li> <li>TxtGrp (1 times) <ul style="list-style-type: none"> <li>Text1 o Text1</li> <li>Text2 o Text2</li> <li>Text3 o Text3</li> </ul> </li> <li>cb730ApprovalRec (1 ... variable times) <ul style="list-style-type: none"> <li>parRole m Role</li> <li>membld o Member</li> <li>appStatus m Approval Status</li> <li>partIdCod o User ID</li> <li>membExchIdCodObo o OnBehalf Member</li> <li>partIdCodObo o OnBehalf User</li> <li>trnDat o Approval Date CET</li> <li>trnTim o Approval Time CET</li> </ul> </li> </ul>
Added, changed and deleted fields.	8	CD030	<ul style="list-style-type: none"> <li>cd030 <ul style="list-style-type: none"> <li>rptHdr <ul style="list-style-type: none"> <li>exchNam m</li> <li>envText m</li> <li>rptCod m</li> <li>rptNam m</li> <li>rptFlexKey o</li> <li>membld o</li> <li>membLglNam o</li> <li>rptPrntEffDat m</li> <li>rptPrntEffTim o</li> <li>rptPrntRunDat m</li> </ul> </li> <li>cd030Grp (0 ... variable times) <ul style="list-style-type: none"> <li>cd030KeyGrp <ul style="list-style-type: none"> <li>membClgIdCod m Clearing Member Id</li> </ul> </li> <li>cd030Grp1 (1 ... variable times) <ul style="list-style-type: none"> <li>cd030KeyGrp1 <ul style="list-style-type: none"> <li>cshAcctCod m Usage</li> <li>poolId m Pool Id</li> <li>owner m Owner</li> <li>currTypCod m Currency</li> </ul> </li> <li>cd030Grp2 (1 ... variable times) <ul style="list-style-type: none"> <li>cd030KeyGrp2 <ul style="list-style-type: none"> <li>secuExpDat m Expire Date</li> </ul> </li> </ul> </li> </ul> </li> </ul> </li> </ul> </li></ul>



			cd030Rec (1 ... variable times) isinCod m Security Id Number secuAmnt m Security Amount seculd  o Security Type Code colSecuName m Security Name csdId o CSD Id membCsdAct o Account sumSecuSecuAmnt m Total Expiring
Added, changed and deleted fields.	9	CD032	cd032 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m cd032Grp (0 ... variable times) cd032KeyGrp poolSponsor m Clearing member cd032Grp1 (1 ... variable times) cd032KeyGrp1 poolId m Pool Id poolOwner m pool Owner poolCcy m Curr cd032Grp2 (0 ... variable times) cd032KeyGrp2 trnValDat m cd032RecPos (1 ... variable times) isinCod m currTypCod m currentCollQty m collValCash o exchRatRed m currentPosCollVal m currentPosCollValInPoolCcy m totCollPoolValInPoolCcy m <del>fcmbuffer</del> fcmBuffer m FCM Buffer <del>unallExcess</del> unallocExc m UnallocExc <del>assumedAllocation</del> assAlloc m AssAlloc sumLSV m SumLSV cd032RecTran (0 ... variable times) currTypCod m trnTyp m trnValDat m trnDebAmnt o trnCrdAmnt o settlCurr m
Added, changed and deleted fields.	10	CD033	cd033 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m

cd033Grp (0 ... variable times)  
   cd033KeyGrp  
     membClgldCodFrom           m (XML only)  
 cd033Grp10 (1 ... variable times)  
   membClgldCod                m Clearing Member  
   cd033KeyGrp10  
     poolld                    m Pool ID  
 cd033Grp12 (1 ... variable times)  
   cd033KeyGrp12  
     membExchldCod            m (XML only)  
   mgnReqrAmnt                m Margin Requirement In CM-Currency  
   clgMembCurrTypCod           m ClgCur  
 cd033Grp13 (1 ... variable times)  
   descr1                      o Evaluated Collateral  
 cd033Grp14 (1 ... variable times)  
   cd033KeyGrp14  
     secuGrpCod                m Security Group  
 cd033RecA (1 ... variable times)  
   currTypCod                 m Curr  
   collVal                    m Coll Val  
   exchRatRed                 m ConvRate  
   collValClgCurr            m Coll Val ClgCurr  
   sumSecuGrpCollValClgCurr o Total Per Security Group  
 cd033Grp23 (1 ... variable times)  
   descr1                      o Limits Per Security Group  
 cd033Grp24 (1 ... variable times)  
   cd033KeyGrp24  
     secuGrpCod                m Security Group  
 cd033RecB (1 ... variable times)  
   collGrpLimFact            o Limit  
   maxCollValSecuGrp        o Limit Value  
   collValClgCurr            m Coll Val ClgCurr  
   collValEff                 m Effective Collateral  
   sumMembCollValEff         o Total Per Pool ID / Eff Coll Amnt  
   sumMembSurplShtfAmnt     o Surplus / Shortage  
 cd033Grp30 (0 ... variable times)  
   descr1                      o Clearer Collateral Composition Summary  
 cd033Grp51 (0 ... variable times)  
   membClgldCodTo            o Clearing Member  
   mgnReqrAmnt                o Margin Requirement In CM-Currency  
   clgMembCurrTypCod           o ClgCur  
 cd033Grp31 (0 ... variable times)  
 cd033Grp32 (0 ... variable times)  
   cd033KeyGrp32  
     poolld                    m Pool ID  
     poolType                 m Pool Type  
     poolOwner                o Pool Owner  
 cd033RecC (1 ... variable times)  
   collValBond                m Bonds Coll Value  
   collValCash                m Cash Coll Value  
   collValStock               m Stock Coll Value  
   sumCollValBond             o  
   sumCollValCash             o  
   sumCollValStock            o  
 cd033Grp41 (0 ... variable times)  
   descr1                      o Clearer Limits Per Security Group  
 cd033Grp42 (1 ... variable times)  
   cd033KeyGrp42  
     secuGrpCod                m Security Group  
 cd033RecE (1 ... variable times)  
   collGrpLimFact            o Limit  
   maxCollValSecuGrp        o Limit Value  
   collValClgCurr            m Coll Val ClgCurr  
   collValEff                 m Effective Collateral

			sumMembCollValEff                   o Total Eff Coll Amnt sumMembSurplShftAmnt               o Surplus / Shortage
Added, changed and deleted fields.	11	CD042	cd042 rptHdr exchNam                           m envText                           m rptCod                            m rptNam                            m rptFlexKey                       o membld                            o membLglNam                       o rptPrntEffDat                     m rptPrntEffTim                     o rptPrntRunDat                     m cd042Grp (0 ... variable times) cd042KeyGrp membClgldCodFrom               m (XML only) cd042Grp10 (0 ... variable times) membClgldCod                     m Clearing Member <del>elgMembCurrTypCod</del> poolCcy                           m Currency cd042KeyGrp10 poolld                           m Pool ID cd042Grp11 (0 ... variable times) cd042KeyGrp11 membExchldCod                   m (XML only) cd042RecA (0 ... variable times) currTypCod                       m Curr mgnReqrAmnt                      m RequiredMargin cshCollAmnt                      m CashCollAmnt secuTotBalAmnt                    m AdjSecu guarTotBalAmnt                    m AdjGuar ovrUndrCovAmnt                    m Ovr/Udr adjExchRat                        m AdjExchRate <del>ovrUndrCovAmntClgCurr</del> ovrUndrCovAmntPoolCurr   m Ovr/Udr <del>sumOvrUndrCovAmntClgCurr</del> sumOvrUndrCovAmntPoolCurr m Net Mgn Srpl cd042Grp20 (0 ... variable times) descr1                           o Daily Settlement Statement Summary cd042Grp21 (0 ... variable times) cd042RecB (0 ... variable times) poolld                         m Pool ID poolType                      m Pool Type poolOwner                     o Pool Owner poolSrplShfl                  m Surplus/Shortfall poolUsedSrplShfl              m Used Surplus/Shortfall segMgnReqUncov               o Uncovered Segregated Margin Requirement cd042Grp31 (1 ... variable times) cd042RecC (0 ... variable times) poolld                         m Pool ID poolType                      m Pool Type poolOwner                     o Pool Owner poolDefltSrplShfl             m Surplus/Shortfall poolDefltUsedSrplShfl        m Used Surplus/Shortfall sumNetMgnSrpl                    m Overall Net Mgn Srpl
Added, changed and deleted fields.	12	CD230	cd230 rptHdr exchNam                           m envText                           m rptCod                            m rptNam                            m rptFlexKey                       o membld                            o

			membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m cd230Grp (0 ... variable times) cd230KeyGrp membClgldCod m (XML only) <del>defaultPoolId</del> <del>m</del> <del>Default Pool Id</del> interestPaymentPoolId m Interest Payment Pool ID cd230Grp10 (1 ... variable times) cd230KeyGrp10 membExchldCod m Member ID cd230Grp11 (0 ... variable times) cd230KeyGrp11 poolId m Pool ID poolOwner m (XML only) cd230Grp12 (0 ... variable times) cd230KeyGrp12 currTypCod m Curr typeOfMoney m Type Of Money cd230RecA (1 ... variable times) date m Date feeCshBalAmnt m Fee Balance intErnCshBalAmnt m Interest Earned Balance feeNam m Fee Name intErnNam m Interest Earned Name feeRatPct m Fee Rate intErnRatPct m Interest Earned Rate dlyFeeAmnt m Daily Fee Amount dlyIntErnAmnt m Daily Interest Earned Amount dlyIntAmnt m Daily Interest aggAmntToDate m Aggregated Interest to Date sumCurrDlyIntAmnt o Total per Curr cd230Grp20 (0 ... variable times) cd230KeyGrp20 trnCurrTypCod m Transaction Currency cd230RecB (1 times) trnValDat m Transaction Value Date trnAmount m Transaction Amount
Added, changed and deleted fields.	13	CD231	cd231 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m cd231Grp (0 ... variable times) cd231KeyGrp membClgldCod m (XML only) <del>defaultPoolId</del> <del>m</del> <del>Default Pool Id</del> interestPaymentPoolId m Interest Payment Pool ID cd231Grp10 (1 ... variable times) cd231KeyGrp10 membExchldCod m Member ID cd231Grp11 (0 ... variable times) cd231KeyGrp11 poolId m Pool ID poolOwner m (XML only)

			cd231Grp12 (0 ... variable times) cd231KeyGrp12 currTypCod m Curr typeOfMoney m Type Of Money cd231RecA (1 ... variable times) date m Date feeCshBalAmnt m Fee Balance intErnCshBalAmnt m Interest Earned Balance feeNam m Fee Name intErnNam m Interest Earned Name feeRatPct m Fee Rate intErnRatPct m Interest Earned Rate dlyFeeAmnt m Daily Fee Amount dlyIntErnAmnt m Daily Interest Earned Amount dlyIntAmnt m Daily Interest aggAmntToDate m Aggregated Interest to Date sumCurrDlyIntAmnt o Total per Curr cd231Grp20 (0 ... variable times) cd231KeyGrp20 trnCrrTypCod m Transaction Currency cd231RecB (1 times) trnAmount m Transaction Amount
Added, changed and deleted fields.	14	CD709	cd709 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m cd709Grp (0 ... variable times) cd709KeyGrp membClgldCod m Clearing Member cd709Grp1 (1 ... variable times) cd709KeyGrp1 currTypCod m Currency poolld7 o Pool Id cd709Grp2 (1 ... variable times) cd709KeyGrp2 owner o Owner cd709Grp3 (1 ... variable times) cd709KeyGrp3 trnValDat o Value Date trnTyp7 o Type Description cd709Rec (1 ... variable times) membExchldCod m Exchange Member trnldNo7 o Trn Id trnDebAmnt o Debit trnCrdAmnt o Credit ReferenceText o Text sumTrnDebAmnt o Totals debit per Value Date and Transaction Type sumTrnCrdAmnt o Totals credits per Value Date and Transaction Type sumPoolDebAmnt o Total debit per Pool Id sumPoolCrdAmnt o Total credit per Pool Id sumCurrDebAmnt o Total debit per Currency sumCurrCrdAmnt o Total credit per Currency

<p>Added, changed and deleted fields.</p>	<p>15</p>	<p>CE038</p>	<p>ce038  rptHdr    exchNam                   m    envText                   m    rptCod                    m    rptNam                    m    rptFlexKey                o    membld                    o    membLglNam                o    rptPrntEffDat             m    rptPrntEffTim             o    rptPrntRunDat             m  ce038Grp (0 ... variable times)    ce038KeyGrp      prodTypId               m Product Type      prodId                   m Product    currTypCod                m Currency  ce038Grp1 (1 ... variable times)    ce038KeyGrp1      futCntrlGrp        prodId                 m Contract        cntrExpMthDat         o        cntrExpYrDat          o        cntrDat                m        cntrExpDat            m        settlTyp               m        cntrFrequency         m        cntrMnemonic          m        uniqueCntrlId         m        <del>IstSetlmtPrc</del> IstSetlmtPrc_1                   o LstSetlPrc  ce038Rec (1 ... variable times)    isinCod                   m SecurityId    secuName                   m Security    matuDat                    m Maturity    cpnRat                     m CpnRat    secuLstCoupDat            m LastCouponDat    secuRemaLife      secuRemaLifeYr          m RemLife      secuRemaLifeMth         m    convFact                   m ConvFact    acrlnt                     m AccruedInt    invcAmnt                   o Invoice Amount</p>
<p>Added, changed and deleted fields.</p>	<p>16</p>	<p>CE051</p>	<p>ce051  rptHdr    exchNam                   m    envText                   m    rptCod                    m    rptNam                    m    rptFlexKey                o    membld                    o    membLglNam                o    rptPrntEffDat             m    rptPrntEffTim             o    rptPrntRunDat             m  ce051Grp (0 ... variable times)    ce051KeyGrp      membClgldCod             m Clearing Member  ce051Grp10 (0 ... variable times)    descr1                     o FX TRANSACTIONS  ce051Grp11 (1 ... variable times)    <del>Date</del> date                   o Trn.Date    trnValDat                  o Val.Date    transRef                   o Reference</p>

			intrnlTranId           o Trn.Id trnTyp                   o Typ trnStatus               o Sts ce051RecTrans (1 ... variable times) trnRecTyp             o currTypCod            o Cur exchRat5              o Rate baseFxAmnt            o Trans. Amount pendingAmnt           o Pending Amount confirmAmnt           o Confirmed Amount abortAmnt             o Aborted Amount ce051Grp20 (0 ... variable times) descr1                 o FX INSTRUCTIONS ce051Grp21 (0 ... variable times) Date date              o Trn.Date trnValDat              o Val.Date currTypCod            o Cur baseFxAmnt            o Base Amount settlCurr              o Sttl Cur exchRat5              o Rate settlFxAmnt           o Settlement Amount buyCod                 o B/S instSts                o Ins Sts transRef               o Reference intrnlTranId          o Tran.Id senderRef              o Sender Reference alignText              o alignValue             o bicClr                 o BIC Codes Clearer/Third Party/ECAG Third party/ECAG
Added, changed and deleted fields.	17	CE770	ce770 rptHdr exchNam                   m envText                   m rptCod                    m rptNam                    m rptFlexKey                o membld                    o membLglNam                o rptPrntEffDat             m rptPrntEffTim             o rptPrntRunDat            m ce770Grp (0 ... variable times) ce770KeyGrp membClgldCod              m Clearing Member ce770Grp1 (1 ... variable times) ce770KeyGrp1 currTypCod                m ProdCurr prodTypld                 m (XML only) prold                      m Product undrLstClsPrc               m UnderClose ce770Grp2 (1 ... variable times) ce770KeyGrp2 membExchldCod             m ExMbr ce770Grp3 (1 ... variable times) ce770KeyGrp3 accountName               m Ac ce770Grp4 (1 ... variable times) ce770KeyGrp4 cntrlGrpSC7 cntrClasCod            o prold                    m cntrDtlGrpC7

			<p> cntrExpMthDat o  cntrExpYrDat o  cntrDat m  cntrExpDat m  cntrExercisePrice o  flxCntrSynProdlId o  cntrVersNo o  exerStylTyp o  settlTyp m  cntrTyp m  cntrFrequency m  cntrMnemonic m  uniqueCntrlId m  ce770Grp5 (1 ... variable times)  ce770KeyGrp5  stlCurrTypCod m StlC  undrlsin m ISIN  packageld o Unique Id for baskets  undrDecCodGrp  undrldCod m Underlying  undrldLngNam m  <del>ctpyacct</del> o <del>ctpyacct</del>  ce770Grp6 (1 ... variable times)  ce770KeyGrp6  recTypCod m (XML only)  ce770Rec2ExAs (0 ... variable times)  exerQty o Exerc  asgnQty o Assg  dlvClgHseTrnNo o DivldNo  setlmtSecuQty o UnitsRec/Del  dlvSetlmtAmnt o SetlAmnt  cshSetlmtAmnt o CashSetlAmnt  setlDat o Setl Date  trdUnt o (XML only)  sumAcctSetlmtSecuQty m Account Total  sumAcctDivSetlmtAmnt m  sumAcctCshSetlmtAmnt m Account Total  sumMembSetlmtSecuQty o Member Total  sumMembDivSetlmtAmnt o  sumMembCshSetlmtAmnt o Member Total  sumProdSetlmtSecuQty o Product Total  sumProdDivSetlmtAmnt o  sumProdCshSetlmtAmnt o Product Total </p>
Added, changed and deleted fields.	18	CE771	ce771 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ce771Grp (0 ... variable times) ce771KeyGrp membClgldCod m Clearing Member ce771Grp1 (1 ... variable times) ce771KeyGrp1 membExchldCod m Exchange Member ce771Grp2 (1 ... variable times) ce771KeyGrp2



			currTypCod m Currency prodTypId m ProductType accountName m Account undrFutCntrlGrp (0 ... 1 times) undrFutProdId m UnderlyingFutContract undrFutExpMthDat o undrFutExpYrDat o undrFutCntrlDat m undrFutCntrlMnemonic m undrFutUniqueCntrlId m trdUnt m TradUnit <del>lstSetlmtPre</del> lstSetlmtPrc_1 m LstSetlPrc ce771Grp3 (1 ... variable times) ce771KeyGrp3 cntrlClasCod m (XML only) ce771Rec (1 ... variable times) cntrlGrpSC7 (0 ... 1 times) cntrlClasCod o Contract prodId m cntrlDtlGrpC7 cntrlExpMthDat o cntrlExpYrDat o cntrlDat m cntrlExpDat m cntrlExercisePrice o flxCntrlSynProdId o cntrlVersNo o exerStylTyp o settlTyp m cntrlTyp m cntrlFrequency m cntrlMnemonic m uniqueCntrlId m packageld o Unique Id for baskets buyCod o B exerQty o Exerc asgnQty o Assg undrLngQty o FuturesCreationLong undrShtQty o FuturesCreationShort sumSrsSrsExerQty o Total per Class sumSrsSrsAsgnQty o sumSrsUndrLngQty o Total per Class sumSrsUndrShtQty o sumUndrUndrLngQty o Total per Underlying sumUndrUndrShtQty o
Added, changed and deleted fields.	19	CE775	ce775 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ce775Grp (0 ... variable times) ce775KeyGrp membClglIdCod m Clearing Member ce775Grp1 (1 ... variable times) ce775KeyGrp1 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 <del>ctpyacct o ctpyacct</del> ce775Rec (1 ... variable times) membExchIdCodNotif o NotifMbr accountNameNotif o Ac trnQtyNotif o Contracts membExchIdCodAllc o AllocMbr accountNameAllc o Ac trnQtyAllc o Contracts netQty o NetQty faceAmnt o Face Amount invcAmnt o Invoice Amount cshSetlmtAmnt o CashSetlAmnt divTrnNo o DivTrnNo packageId o Unique Id for baskets
Added, changed and deleted fields.	20	TA711	ta711 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ta711Grp (0 ... variable times) ta711KeyGrp prodId m Product prodLngNam m Product Long Name prodTypId m ProdType productMIC o ProductMIC uniqueProdId m UniqueProdId ta711ProdRec (1 ... variable times) prodExchAff o isinCod m ISIN undrIsin o UndrISIN stlCurrTypCod m StlCurr currTypCod m PrdCurr mgnStyle m Mgn exerStylTyp o Exr setlTypCod m Stl finSetlmtTim m Final Settlement Time CET usTrdrFlg m Us flxCntrTrdAllwdFlg m Flx

			<pre> ticSiz                m  TicSiz ticVal                m  TicVal undrIdCod             o preliminaryTradesAllowed o Preliminary Trades supported ta711CntrRec (0 ... variable times) cntrIdGrp   cntrClasCod         o  Contract   prodId              m   cntrDtlGrp     cntrExpMthDat     o     cntrExpYrDat      o     cntrDat           m     cntrExpDat        m     lstTrdDat         m o     cntrExercisePrice o     flxCntrSynProdId o     cntrVersNo        o     exerStylTyp       o     settlTyp          m     cntrTyp           m     cntrFrequency     m     cntrMnemonic      m     cntrIdentEligibility o     uniqueCntrId     m   cntrStsCod         m  Sts   lepoFlg            o  Lepo   trdUnt             m  TradUnit   undrFutCntrIdGrp (0 ... 1 times)     undrFutProdId    m  UnderlyingFutContract     undrFutExpMthDat o     undrFutExpYrDat  o     undrFutCntrDat   m     undrFutCntrMnemonic m     undrFutUniqueCntrId m </pre>
Added, changed and deleted fields.	21	TT130	<pre> tt130   rptHdr     exchNam           m     envText           m     rptCod            m     rptNam            m     rptFlexKey        o     memblId           o     membLglNam        o     rptPrntEffDat     m     rptPrntEffTim     o     rptPrntRunDat     m   tt130Grp (0 ... variable times)     tt130KeyGrp       membClgIdCod    m  Clearing Member     tt130Grp1 (1 ... variable times)       tt130KeyGrp1         membExchIdCod m  Exchange Member     tt130Grp2 (1 ... variable times)       tt130StButtGrp (0 ... variable times)         descr1        o  Stop-Button Actions       tt130StButtRec (1 ... variable times)         trnTim        m  Time CET         membStopRlseInd m  Action         usrlDStopInit m  Initiator         usrlDStopConf m  Confirmer         usrlDStopMs   m o ExMbrObo         reasonType    o       tt130RskLimGrp (0 ... variable times) </pre>

			<pre> descr1                o Risk Limits tt130RskLimRec (1 ... variable times)   mtnMbr              m MtnMbr   affMbr              m AffMbr   rskLimTyp           m Typ   rskLimLvl           m Lvl   currTypCod          m Curr   trnDelay             o Delay   ordDelFlg           m Del   rskLimMtnCod        m Action   trnTim              o Time CET   updDat              o IstUpdDat CET   usrId1              o UserId tt130SlowButtGrp (0 ... variable times)   descr1              o Manual Member Slowdown tt130SlowButtRec (1 ... variable times)   trnTim              m Time CET   membSlowRlseInd    m Action   usrIdSlowInit      m Initiator   usrIdSlowConf      m Confirmer <del>usrIdSlowMS</del>      <del>m ExMbrObo</del>   trnDelay            o Delay </pre>
Added, changed and deleted fields.	22	TT131	<pre> tt131   rptHdr     exchNam           m     envText           m     rptCod            m     rptNam            m     rptFlexKey        o     memblD            o     membLglNam        o     rptPrntEffDat     m     rptPrntEffTim     o     rptPrntRunDat     m   tt131Grp (0 ... variable times)     tt131KeyGrp       membExchldCod   m Exchange Member   tt131Grp1 (1 ... variable times)     tt131KeyGrp1       partIdCod       o Trader   tt131Grp2 (1 ... variable times)     tt131StButtGrp (0 ... variable times)       descr1          o Stop-Button Actions       tt131StButtRec (1 ... variable times)         trnTim        m Time CET         membStopRlseInd m Action         usrIdStopInit m Initiator         usrIdStopConf m Confirmer         usrIdStopMs   <del>m</del> o ExMbrObo         reasonType    o   tt131RskLimGrp (0 ... variable times)     descr1            o Risk Limits     tt131RskLimRec (1 ... variable times)       mtnMbr          m MtnMbr       affMbr          m AffMbr       rskLimTyp       m Typ       rskLimLvl       m Lvl       currTypCod      m Curr       trnDelay         o Delay       ordDelFlg       m Del       rskLimMtnCod    m Action       trnTim           o Time CET       updDat           o IstUpdDat CET </pre>

			userId1 o UserId tt131SlowButtGrp (0 ... variable times) descr1 o Manual Member Slowdown tt131SlowButtRec (1 ... variable times) trnTim m Time CET membSlowRlseInd m Action usrlDSlowInit m Initiator usrlDSlowConf m Confirmer <del>usrlDSlowMS m ExMbrObe</del> trnDelay o Delay
Added, changed and deleted fields.	23	TT721	tt721 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m tt721Grp (0 ... variable times) tt721KeyGrp membClgldCod m Clearing Member tt721Grp1 (1 ... variable times) tt721KeyGrp1 membExchldCod m Trading Member tt721Rec (1 ... variable times) CapacityNam m Capacity Name Capacityld m Capacity ID prodld o Product UpdateCode m Update Code updTim m Update Time CET membExchldCodSec m Initiator membExchldCodSecApp o Approver partldCodSec m o Initiator partIDSodSECAApp o Approver prvUpdDat o Previous Update CET

### 2.1.3 Text Report Structure for updated reports

	Report Name	Text Report Structure
Added, changed and deleted fields.	CB001	<pre> Exch ---- XXXX  Prod Prod Prod Prod          Fee Type Segm ID Name            Type ----- XXXX XXXX XXXX XX XX  Trn Trd Ac Valid Valid Std  Red  Thld Valid Valid Std  Red  Thld Valid Valid Std Red  Thld Cur Typ Typ from to PastFee PastFee Past from to PresFee PresFee Pres from To FutFee FutFee Fut ----- XXX XX XX 999999 999999 99999.99 99999.99 999999 999999 999999 99999.99 99999.99 999999 999999 999999 99999.99 99999.99 999999 XXX           </pre>
Added,	CB165	<pre> CIMbr ExMbr Exch Curr Ac Account Name          Prod Type -----           </pre>





## 2.2 Deleted Reports

Report Id	Report Name
CB226	Monthly CSDR Penalties
CB330	Daily Settlement Fees
CD036	Accepted Collaterals



### 3. Changes to Data Fields

#### 3.1 New Fields

##### 3.1.1 interestPaymentPoolId

Description of the field	This field contains the name of the collateral pool, to which the interest payment will be booked.
Format	alphanumeric 15
Where used	- CD230 Monthly Interest Report - CD231 Daily Preliminary Interest Report

##### 3.1.2 ovrUndrCovAmntPoolCurr

Description of the field	This field contains a cover surplus or shortage adjusted by the exchange rate to convert in pool currency.
Format	numeric signed 16, 2
Where used	- CD042 Daily Settlement Statement

##### 3.1.3 reasonType

Description of the field	This field indicates the reason type.		
Format	alphanumeric 2		
Valid Values	<b>Valid Values</b>	<b>Decodes</b>	<b>Descriptions</b>
	1		RP Status Changed to Pending Inactivation
	2		RP Status Changed to Inactive
	3		CM CM Level 3 Limit Breached
	4		CM CM Level 3 Limit Released
	5		CM NCM Level 3 Limit Breached
	6		CM NCM Level 3 Limit Released
	7		NCM NCM Level 3 Limit Breached
	8		NCM NCM Level 3 Limit Released
	9		STOP Button Hit By CH
	10		RELEASE Button Hit By CH
	11		STOP Button Hit By CM
	12		RELEASE Button Hit By CM
	13		STOP Button Hit By CH for CM
	14		RELEASE Button Hit By CH for CM
	15		RP Status Changed to Active
	16		ClearingRela Del Due To CM Change
17		ClearingRela Add Due To CM Change	
Where used	- TT130 Risk Event Report - TT131 Risk Event Trader Report		

##### 3.1.4 sumOvrUndrCovAmntPoolCurr

Description of the field	This field contains the total amount of surplus or shortage in pool currency.
Format	numeric signed 16, 2
Where used	- CD042 Daily Settlement Statement

##### 3.1.5 trdC7Typ

Description of the field	This field contains the C7 trade type
Format	alphanumeric 4
Where used	- CB165 Eurex Fee Statement

## 3.2 Updated Fields

### 3.2.1 aggAmntToDate

Description of the field	This field contains the aggregated sum of daily interest amounts from the beginning of the month to Date.
Format	<del>numeric signed 13, 2</del> numeric signed 14, 2
Where used	- CD230 Monthly Interest Report - CD231 Daily Preliminary Interest Report

### 3.2.2 aggOvrUdr

Description of the field	This field contains the Aggregated over or under collateralization value.
Format	<del>numeric signed 15, 2</del> numeric signed 16, 2
Where used	- CD045 LSOC Settlement Statement

### 3.2.3 assAlloc

Description of the field	This field contains the Assumed Allocation value.
Format	<del>numeric 15, 2</del> numeric 16, 2
Where used	- CD032 LSOC EOD values - CD045 LSOC Settlement Statement

### 3.2.4 clgHseSmbI

Description of the field	This field indicates to which clearing house the entitlement related data for the participant/ user belong to.		
Format	alphanumeric 4		
Valid Values	<b>Valid Values</b>	<b>Decodes</b>	<b>Description</b>
	4 ECAG		ECAG
	2 ECC		<del>ECAL</del> ECC
Where used	<ul style="list-style-type: none"> <li>- EC761 User Entitlement Changes</li> <li>- EC763 Participant Entitlement Changes</li> <li>- EC764 Four-eye Request Processing Entitlement</li> <li>- TT760 User Entitlement Status</li> <li>- TT761 User Entitlement Changes</li> <li>- TT762 Participant Entitlement Status</li> <li>- TT763 Participant Entitlement Changes</li> <li>- TT764 Four-eye Request Processing Entitlement</li> </ul>		

### 3.2.5 collSrpl

Description of the field	This field contains the collateral surplus allocated to the collateral pool.
Format	<del>numeric 14, 2</del> numeric 16, 2
Where used	- CD044 Daily Client Collateral Allocation

### 3.2.6 collValBond

Description of the field	This field contains the value of bond collateral deposits for the given pool ID.
Format	<del>numeric 12, 2</del> numeric 16, 2
Where used	- CD033 Collateral Composition

### 3.2.7 collValCash

Description of the field	This field contains the value of cash collateral deposits for the given pool ID.
Format	<del>numeric 12, 2</del> numeric 16, 2
Where used	- CD033 Collateral Composition

### 3.2.8 collValClgCurr

Description of the field	This field contains the value of collateral deposits of given security type, calculated in clearing member currency.
Format	<del>numeric 12, 2</del> numeric 16, 2
Where used	- CD033 Collateral Composition

### 3.2.9 collValEff

Description of the field	This field contains the effective value of collateral deposits, which is the minimum of the limit and the actual collateral deposits.
Format	<del>numeric 12, 2</del> numeric 16, 2
Where used	- CD033 Collateral Composition

### 3.2.10 collVal

Description of the field	This field contains the collateral value of the given security types.
Format	<del>numeric 12, 2</del> numeric 16, 2
Where used	- CD033 Collateral Composition

### 3.2.11 collValStock

Description of the field	This field contains the value of stock collateral deposits for the given pool ID.
Format	<del>numeric 12, 2</del> numeric 16, 2
Where used	- CD033 Collateral Composition

### 3.2.12 cshCollAmnt

Description of the field	This field contains the cash collateral amount pledged against any margin requirements.
Format	<del>numeric signed 13, 2</del> numeric signed 16, 2
Where used	- CD042 Daily Settlement Statement

### 3.2.13 currSetlmtPrc\_1

Description of the field	This field contains the current settlement price of a contract.
Format	<del>numeric 9, 5</del> numeric 11, 5
Where used	- CA752 Capital Adjustment Positions Overview - CB012 Account Statement - CB013 Account Statement - ECC - CI012 Account Statement

### 3.2.14 dlyFeeAmnt

Description of the field	This field contains the daily cash service fee amount charged to the member on its cash collateral deposits. Not a positive number.
Format	<del>numeric 13, 2</del> numeric 14, 2
Where used	- CD230 Monthly Interest Report - CD231 Daily Preliminary Interest Report

### 3.2.15 dlyIntErnAmnt

Description of the field	This field contains the net daily interest amount earned by the member on its cash collateral deposits before cash handling fee amount is deducted.
Format	<del>numeric signed 13, 2</del> numeric signed 14, 2
Where used	- CD230 Monthly Interest Report - CD231 Daily Preliminary Interest Report

### 3.2.16 fcmBuffer

Description of the field	This field contains the FCM (Futures Commission Merchant) Buffer value.
Format	<del>numeric 15, 2</del> numeric 16, 2
Where used	- CD032 LSOC EOD values - CD045 LSOC Settlement Statement

### 3.2.17 feeCalcLog

Description of the field	This field contains the fee calculation logic.		
Format	<del>alphanumeric 1</del> alphanumeric 2		
Valid Values	<b>Value</b>	<b>Deco de</b>	<b>Description</b>
	F		Fixed fee per transaction
	N		Fee in % of contract value/ premium
	NC		Fee in % of contract value based on prev. underlying close price
	R		Reduced fee per contract
	S		Standard fee per contract
Where used	- CB002 Product and Price Report Fee Identification Code		

### 3.2.18 feeCshBalAmnt

Description of the field	This field contains the cash collateral balance as of the end of the day. It determines the credit balance for the cash service fee calculation.
Format	<del>numeric signed 13, 2</del> numeric signed 16, 2
Where used	- CD230 Monthly Interest Report - CD231 Daily Preliminary Interest Report

### 3.2.19 finSetlmtPrc

Description of the field	This field contains the final settlement price of the contract after expiration of a series.
Format	<del>numeric 9, 5</del> numeric 11, 5
Where used	- CB702 Cash Settled Contracts Overview - CE750 Expiration Payment-vs-Payment Overview

### 3.2.20 highPrc

Description of the field	This field provides the highest price of the original transactions assigned to the group.
Format	<del>numeric 10, 5</del> numeric 11, 5
Where used	- CB716 Value Based Average Pricing - Group Overview

### 3.2.21 intErnCshBalAmnt

Description of the field	This field contains the cash collateral balance as of the currency specific deadline. It determines the credit balance for the interest earned calculation.
Format	<del>numeric signed 13, 2</del> numeric signed 16, 2
Where used	- CD230 Monthly Interest Report - CD231 Daily Preliminary Interest Report

### 3.2.22 IsocNetMgnSrpl

Description of the field	This field contains the surplus or shortfall on FCM master pool level.
Format	<del>numeric signed 15, 2</del> numeric signed 16, 2
Where used	- CD045 LSOC Settlement Statement

### 3.2.23 IstSetlmtPrc\_1

Description of the field	This field contains the last settlement price.
Format	<del>numeric 9, 5</del> numeric 11, 5
Where used	- CB012 Account Statement - CB013 Account Statement - ECC - CI012 Account Statement - CE038 Deliverable Bonds - CE771 OptOn Fut ExerAssign Overview

### 3.2.24 legSegVal

Description of the field	This field contains the Legally Segregated value amount.
Format	<del>numeric 15, 2</del> numeric 16, 2
Where used	- CD045 LSOC Settlement Statement

### 3.2.25 lowPrc

Description of the field	This field provides the lowest price of the original transactions assigned to the group.
Format	<del>numeric 10, 5</del> numeric 11, 5
Where used	- CB716 Value Based Average Pricing - Group Overview

### 3.2.26 maxCollValSecuGrp

Description of the field	This field contains the maximum collateral deposits per security group (Limit) as stipulated by Eurex.
Format	<del>numeric 12, 2</del> numeric 16, 2
Where used	- CD033 Collateral Composition

### 3.2.27 mgnCollAllocAcct

Description of the field	This field contains the margin collateral allocated to the account.
Format	<del>numeric 14, 2</del> numeric 16, 2
Where used	- CD044 Daily Client Collateral Allocation

### 3.2.28 mgnCollAllocDC

Description of the field	This field contains the margin collateral allocated to the clearing member's direct clients.
Format	<del>numeric 14, 2</del> numeric 16, 2
Where used	- CD044 Daily Client Collateral Allocation

### 3.2.29 mgnCollAllocIC

Description of the field	This field contains the margin collateral allocated to the clearing member's indirect clients.
Format	<del>numeric 14, 2</del> numeric 16, 2
Where used	- CD044 Daily Client Collateral Allocation

### 3.2.30 mgnReqrAmnt

Description of the field	This field contains the margin requirement of a clearing member in clearing member currency.
Format	<del>numeric 13, 2</del> numeric 16, 2
Where used	- CD033 Collateral Composition - CD042 Daily Settlement Statement

### 3.2.31 mgnReqAmntClgCcyDC

Description of the field	This field contains the margin requirement for the clearing member's direct clients, in clearing currency of the pool.
Format	<del>numeric 14, 2</del> numeric 16, 2
Where used	- CD044 Daily Client Collateral Allocation

### 3.2.32 mgnReqAmntClgCcyIC

Description of the field	This field contains the margin requirement for the clearing member's indirect clients, in clearing currency of the pool.
Format	<del>numeric 14, 2</del> numeric 16, 2
Where used	- CD044 Daily Client Collateral Allocation

### 3.2.33 mkToMktTick

Description of the field	This field contains the mark-to-market tick, which is the number of minimal price movements between trading price of the position and the day's settlement price. It is used in evaluating variation margin for the day.
Format	<del>numeric signed 7, 2</del> numeric signed 10, 2
Where used	- CB012 Account Statement - CB013 Account Statement - ECC - CB702 Cash Settled Contracts Overview - CI012 Account Statement

### 3.2.34 origTrdPrc

Description of the field	This field shows the original trade price entered during the position transfer.
Format	<del>numeric signed 8, 5</del> numeric signed 11, 5
Where used	- CB730 Position Transfer Summary

### 3.2.35 ovrUndrCovAmnt

Description of the field	This field contains the difference between the cover value and the margin requirement. A negative amount means cover deficits.
Format	<del>numeric signed 12, 2</del> numeric signed 16, 2
Where used	- CD042 Daily Settlement Statement

### 3.2.36 poolCcy

Description of the field	This field contains the collateral pool currency. <a href="#">The currency in which the margin and collateral value is calculated, and the EoD Margin Call will be called (trnTyp 202).</a>
Format	alphanumeric 3
Where used	- <a href="#">CD042 Daily Settlement Statement</a> - <a href="#">CI720 Intraday Collateral Transaction Report</a> - <a href="#">CI731 Intraday Collateral Position Report</a>

### 3.2.37 poolDefltSrplShfl

Description of the field	This field contains the amount of surplus/shortfall of the pool.
Format	<del>numeric signed 13, 2</del> numeric signed 16, 2
Where used	- CD042 Daily Settlement Statement

### 3.2.38 poolDefltUsedSrplShfl

Description of the field	This field contains the amount of used surplus/shortfall of the pool.
Format	<del>numeric signed 13, 2</del> numeric signed 16, 2
Where used	- CD042 Daily Settlement Statement

### 3.2.39 poolSrplShfl

Description of the field	This field contains the amount of surplus/shortfall of the pool.
Format	<del>numeric signed 13, 2</del> numeric signed 16, 2
Where used	- CD042 Daily Settlement Statement

### 3.2.40 poolUsedSrplShfl

Description of the field	This field contains the amount of used surplus/shortfall of the pool.
Format	<del>numeric signed 13, 2</del> numeric signed 16, 2
Where used	- CD042 Daily Settlement Statement

### 3.2.41 posTrfPrc

Description of the field	This field shows the position transfer price i.e. the price at which the position transfer is executed. This is the previous night's settlement price for future styled products and zero for premium styled products.
Format	<del>numeric signed 8, 5</del> numeric signed 11, 5
Where used	- CB730 Position Transfer Summary

### 3.2.42 secuAmnt

Description of the field	This field contains the value of the ISIN, deposited as cover, which is due in the next four weeks.
Format	<del>numeric 15, 2</del> numeric 16, 2
Where used	- CD030 Security Expiration

### 3.2.43 secuBlkCollQty

Description of the field	This field contains the bulk collateral deposit of the member as per end of previous business day. It can be a quantity in case of equity collateral or a cash amount, if cash collateral is deposited. Additionally movements in deposited collaterals are displayed
Format	<del>numeric 15, 2</del> numeric 16, 2
Where used	- CD020 Daily Collateral Movement - CD031 Daily Collateral Valuation - CD037 Claim Amount Based Collaterals - CD080 Monthly Collateral Movement - CD100 Audit Trail Coll Transactions

### 3.2.44 secuCollVal

Description of the field	This field contains the collateral value of the ISIN pledged as collateral.
Format	<del>numeric 13, 2</del> numeric 16, 2
Where used	- CD031 Daily Collateral Valuation - CD037 Claim Amount Based Collaterals

### 3.2.45 secuMktVal

Description of the field	This field contains the security market value per collateral.
Format	<del>numeric 13, 2</del> numeric 16, 2
Where used	- CD031 Daily Collateral Valuation - CD037 Claim Amount Based Collaterals

### 3.2.46 secuTotBalAmnt

Description of the field	This contains the amount of the security collateral value pledged for margin coverage requirements.
Format	<del>numeric signed 13, 2</del> numeric signed 16, 2
Where used	- CD042 Daily Settlement Statement



### 3.2.47 segMgnReqUncov

Description of the field	This field contains uncovered segregated margin requirement.
Format	<del>numeric signed 13, 2</del> numeric signed 16, 2
Where used	- CD042 Daily Settlement Statement

### 3.2.48 sumCollValBond

Description of the field	This field contains the summary value of bond collateral deposits per pool ID.
Format	<del>numeric 12, 2</del> numeric 16, 2
Where used	- CD033 Collateral Composition

### 3.2.49 sumCollValCash

Description of the field	This field contains the summary value of cash collateral deposits.
Format	<del>numeric 12, 2</del> numeric 16, 2
Where used	- CD033 Collateral Composition

### 3.2.50 sumCollValStock

Description of the field	This field contains the summary value of stock collateral deposits.
Format	<del>numeric 12, 2</del> numeric 16, 2
Where used	- CD033 Collateral Composition

### 3.2.51 sumCurrDlyIntAmnt

Description of the field	This field contains the monthly interest amount per currency, type of money and pool ID.
Format	<del>numeric signed 13, 2</del> numeric signed 14, 2
Where used	- CD230 Monthly Interest Report - CD231 Daily Preliminary Interest Report

### 3.2.52 sumCurrSecuCollVal

Description of the field	This field contains the sum of all security collateral values per currency.
Format	<del>numeric 13, 2</del> numeric 16, 2
Where used	- CD031 Daily Collateral Valuation - CD037 Claim Amount Based Collaterals

### 3.2.53 sumCurrSecuMktVal

Description of the field	This field contains the sum of all security market values per currency.
Format	<del>numeric 13, 2</del> numeric 16, 2
Where used	- CD031 Daily Collateral Valuation - CD037 Claim Amount Based Collaterals

### 3.2.54 sumNetMgnSrpl

Description of the field	This field contains the overall net margin surplus/shortfall over all pools of a clearing member. From segregated pools only shortfalls are considered (never a surplus). From the default pool shortfall or surplus is considered.
Format	<del>numeric signed 13, 2</del> numeric signed 16, 2
Where used	- CD042 Daily Settlement Statement

### 3.2.55 sumSecuSecuAmnt

Description of the field	This field contains the total amount of the nominal values of the pledged securities, deposited as cover, expiring on the same expiry date.
Format	<del>numeric 15, 2</del> numeric 16, 2
Where used	- CD030 Security Expiration

### 3.2.56 sumMembCollValEff

Description of the field	This field contains the accumulated collateral value per pool ID.
Format	<del>numeric 12, 2</del> numeric 16, 2
Where used	- CD033 Collateral Composition

### 3.2.57 sumMembSurplShftAmnt

Description of the field	This field contains the surplus or shortage in collateral value.
Format	<del>numeric signed 12, 2</del> numeric signed 16, 2
Where used	- CD033 Collateral Composition

### 3.2.58 sumSecuBlkCollQty

Description of the field	This field contains the sum of the bulk collateral quantity including collateral movements per end of day.
Format	<del>numeric 15, 2</del> numeric 16, 2
Where used	- CD020 Daily Collateral Movement

### 3.2.59 sumSecuGrpCollValClgCurr

Description of the field	This field contains the total amount of the collateral values per currency and -in case of security collaterals- per security group in clearing member currency.
Format	<del>numeric 12, 2</del> numeric 16, 2
Where used	- CD033 Collateral Composition

### 3.2.60 sumTrnBalAmnt

Description of the field	This field contains the transaction balance amount (cash or equity quantity) including collateral movements per end of day.
Format	<del>numeric 15, 2</del> numeric 16, 2
Where used	- CD020 Daily Collateral Movement

### 3.2.61 totalMargReq

Description of the field	This field contains the Total margin requirement value.
Format	<del>numeric 15, 2</del> numeric 16, 2
Where used	- CD045 LSOC Settlement Statement

### 3.2.62 totMgnClgCurr

Description of the field	This field contains the Total Margin in the Clearing Currency.
Format	<del>numeric signed 13, 2</del> numeric signed 16, 2
Where used	- CD044 Daily Client Collateral Allocation

### 3.2.63 trnBalAmnt

Description of the field	This field contains the transaction balance amount, which is the collateral (cash or equity) cumulative balance (=bulk + coverage) in the collateral account as per end of previous business day.
Format	<del>numeric signed 12, 2</del> numeric signed 16, 2
Where used	- CD020 Daily Collateral Movement - CD080 Monthly Collateral Movement

### 3.2.64 trdTyp

Description of the field	This field indicates the trade type. The values 1,2,3,4,M are used in fee reports only, namely CB001 and CB165.
Format	<del>alphanumeric 1-</del> alphanumeric 2
Where used	- CB001 Product and Price Report - 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

### 3.2.65 trnTyp7

Description of the field	TransactionType		
Format	alphanumeric 8		
Valid Values	Valid Value	Decode	Description
	253		OTC Notional principal paid
	254		OTC Notional principal received
Where used	- CD709 Daily Cash Transactions - Manually Entered - CD710 Daily Cash Account CM - CD711 Daily Cash Account Holder - CD712 Daily Cash Account NCM / RC - CD715 Detailed Account Statement		

### 3.2.66 typeOfMoney

Description of the field	This field indicates the type of money represented by the cash collateral position.		
Format	alphanumeric 1		
Valid Values	Valid Value	Decode	Description
	B	Blocked	

	C	Margin Call	
	E	Excess	
	I	Intraday	
	O	Own	
	Q	<del>Quote</del> Quota	
	T	Term	
Where used	<ul style="list-style-type: none"> <li>- CD020 Daily Collateral Movement</li> <li>- CD031 Daily Collateral Valuation</li> <li>- CD080 Monthly Collateral Movement</li> <li>- CD100 Audit Trail Coll Transactions</li> <li>- CD230 Monthly Interest Report</li> <li>- CD231 Daily Preliminary Interest Report</li> <li>- CI720 Intraday Collateral Transaction Report</li> <li>- CI731 Intraday Collateral Position Report</li> </ul>		

### 3.2.67 unallocExc

Description of the field	This field contains the Unallocated Excess value.
Format	<del>numeric 15, 2</del> numeric 16, 2
Where used	<ul style="list-style-type: none"> <li>- CD032 LSOC EOD values</li> <li>- CD045 LSOC Settlement Statement</li> </ul>

### 3.2.68 usedFcmBuffer

Description of the field	This field gives the portion of FCM Buffer that was used to cover the FCM clients shortfalls.
Format	<del>numeric 15, 2</del> numeric 16, 2
Where used	<ul style="list-style-type: none"> <li>- CD045 LSOC Settlement Statement</li> </ul>

### 3.2.69 undrLstClsPrc

Description of the field	This field contains the last closing price of the underlying.
Format	<del>numeric 9, 5</del> numeric 11, 5
Where used	<ul style="list-style-type: none"> <li>- CE710 Contract Expiration</li> <li>- CE770 Exercise And Assign Overview</li> </ul>

## 3.3 Deleted Fields

### 3.3.1 assumedAllocation

Description of the field	This field contains the Assumed Allocation value
Format	numeric 15, 2
Where used	<ul style="list-style-type: none"> <li>- CD032 LSOC EOD values</li> </ul>

### 3.3.2 ctpyacct

Description of the field	This field contains the CSD-account number of the counterparty, which is used by the CCP for security related transactions of the member. As Eurex Clearing is the central counterparty to every transaction it's Eurex' CSD number that appears here.
Format	alphanumeric 6
Where used	<ul style="list-style-type: none"> <li>-CE770 Exercise And Assign Overview</li> <li>-CE775 Notification/Allocation Information</li> </ul>

### 3.3.3 defaultPoolId

Description of the field	This field contains the name of the default margin collateral pool
Format	alphanumeric 15
Where used	- CD230 Monthly Interest Report - CD231 Daily Preliminary Interest Report

### 3.3.4 Fcmbuffer

Description of the field	This field contains the FCM (Futures Commission Merchant) Buffer value.
Format	numeric 15, 2
Where used	- CD032 LSOC EOD values

### 3.3.5 IstSetlmtPrc

Description of the field	This field contains the last settlement price.
Format	numeric 9, 5
Where used	- CE038 Deliverable Bonds - CE771 OptOn Fut ExerAssign Overview

### 3.3.6 ovrUndrCovAmntClgCurr

Description of the field	This field contains a cover surplus or shortage adjusted by the exchange rate to convert in clearing member currency.
Format	numeric signed 13, 2
Where used	- CD042 Daily Settlement Statement

### 3.3.7 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

### 3.3.8 sumOvrUndrCovAmntClgCurr

Description of the field	This field contains a cover surplus or shortage adjusted by the exchange rate to convert in clearing member currency.
Format	numeric signed 13, 2
Where used	- CD042 Daily Settlement Statement

### 3.3.9 trdNCATyp

Description of the field	This field contains the NCA trade type
Format	alphanumeric 4
Where used	- CB165 Eurex Fee Statement

### 3.3.10 unallExcess

Description of the field	This field contains the Unallocated Excess value.
Format	numeric 15, 2
Where used	- CD032 LSOC EOD values

### 3.3.11 usrIdSlowMS

Description of the field	This field contains the member ID for whom market supervision initiated the slowdown event. In the case of member-initiated slowdown event, this field will not contain any value.
Format	alphanumeric 11
Where used	- TT130 Risk Event Report - TT131 Risk Event Trader Report

### 3.3.12 versno

Description of the field	This field contains the version number for order modification.
Format	numeric 5
Where used	- CD030 Daily Clearing Fees - EUREX and FSE