Eurex Clearing XML Reports – Modification Notes

Version 5.0.1

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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 that become effective with the introduction of Eurex Clearing XML Reports – Reference Manual V 5.0.1.

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 http://www.eurexchange.com

The above mention changes will be reflected in the "Eurex Clearing XML Reports - Reference Manual" in the next available version.

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 has been added in the cb012KeyGrp1.	cb012KeyGrp1 prodTypId m ProdType prodId m Prod prodExchAff o (XML only) ticSiz m Tick Size

Deletions are marked ~~in red and are strikethrough~~.

ProdExchAff has been deleted in the cb012KeyGrp1.	cb012KeyGrp1 prodTypId m ProdType prodId m Prod ~~prodExchAff o (XML only)~~ ticSiz m Tick Size

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

2 Changes in XML Report Layouts

2.1 Modified Reports

2.2.1 CB169 LP Rebates

Added, changed and deleted fields.

This monthly report provides information about the Liquidity Provider Rebates.
The report is available for EUREX/ECAG Members.
Frequency Monthly.
Availability This report is available for clearing and trading members.
Created on System StatistiX.

```
cb169
  rptHdr
    exchNam                    m
    envText                    m
    rptCod                     m
    rptNam                     m
    rptFlexKey                 o
    membId                     o
    membLglNam                 o
    rptPrntEffDat              m
    rptPrntEffTim              o
    rptPrntRunDat              m
  cb169Grp  (0 ... variable times)
    cb169KeyGrp
      membClgIdCod               o   ClMbr
    cb169Grp1  (1 ... variable times)
      cb169KeyGrp1
        membExchIdCod            o   ExMbr
      cb169Grp2  (1 ... variable times)
        cb169KeyGrp2
          exchIdCod              o   Exch
        cb169Grp3  (1 ... variable times)
          cb169KeyGrp3
            currTypCod           o   Curr
          cb169Grp4  (1 ... variable times)
            cb169KeyGrp4
              prodId             o   Prod
              strFulfillId       o   SfF
              bscReqId           o   BaR
              pckReqId           o   PaR
              sprdQuaId          o   SpQ
              szQuaId            o   SzQ
              rfqRspId           o   RFQ
              liqClsId           o   LiC
              strePresId         o   StP
              mmoId              o   MMO
              euEnId             o   EuE
            cb169Grp5  (1 ... variable times)
              cb169KeyGrp5
                sortFeeTyp     o   (XML only)
              cb169Grp6  (1 ... variable times)
                cb169KeyGrp6
                  acctTypGrpX  o   AC
                cb169Grp7  (1 ... variable times)
                  cb169KeyGrp7
                    acctTyp36Grp o   Account Name
                  cb169Rec  (1 ... variable times)
                    feeIndTyp        o   Fee Type
                    trdQty           o   Volume
                    rebQty           o   Reb rel Vol
```

feeCapAmnt	o	Refund Amount
feeRolMmAmnt	o	(XML only)
feeStrMmAmnt	o	(XML only)
feePckMmAmnt	o	(XML only)
feeSprdMmAmnt	o	(XML only)
feeSzMmAmnt	o	(XML only)
feeRfqMmAmnt	o	(XML only)
feeStrsMmAmnt	o	(XML only)
feeEuEnMmAmnt	**o**	**(XML only)**
fullRebVol	o	Rebated Vol
sumFeeIndTypTrdQty	o	Total per Fee Type
sumFeeIndTypRebQty	o	
sumFeeIndTypFeeCapAmnt	o	
sumFeeIndTypFeeRolMmAmnt	o	(XML only)
sumFeeIndTypFeeStrMmAmnt	o	(XML only)
sumFeeIndTypFeePckMmAmnt	o	(XML only)
sumFeeIndTypFeeSprdMmAmnt	o	(XML only)
sumFeeIndTypFeeSzMmAmnt	o	(XML only)
sumFeeIndTypFeeRfqMmAmnt	o	(XML only)
sumFeeIndTypFeeStrsMmAmnt	o	(XML only)
sumFeeIndTypFeeEuEnMmAmnt	**o**	**(XML only)**
sumFeeIndTypFullRebVol	o	
sumProdTrdQty	o	Total per Product
sumProdRebQty	o	
sumProdFeeCapAmnt	o	
sumProdFeeRolMmAmnt	o	(XML only)
sumProdFeeStrMmAmnt	o	(XML only)
sumProdFeePckMmAmnt	o	(XML only)
sumProdFeeSprdMmAmnt	o	(XML only)
sumProdFeeSzMmAmnt	o	(XML only)
sumProdFeeRfqMmAmnt	o	(XML only)
sumProdFeeStrsMmAmnt	o	(XML only)
sumProdFeeEuEnMmAmnt	**o**	**(XML only)**
sumProdFullRebVol	o	
sumCurrTrdQty	o	Total per Currency
sumCurrRebQty	o	
sumCurrFeeCapAmnt	o	
sumCurrFeeRolMmAmnt	o	(XML only)
sumCurrFeeStrMmAmnt	o	(XML only)
sumCurrFeePckMmAmnt	o	(XML only)
sumCurrFeeSprdMmAmnt	o	(XML only)
sumCurrFeeSzMmAmnt	o	(XML only)
sumCurrFeeRfqMmAmnt	o	(XML only)
sumCurrFeeStrsMmAmnt	o	(XML only)
sumCurrFeeEuEnMmAmnt	**o**	**(XML only)**
sumCurrFullRebVol	o	
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	

2.2.2 CB189 Monthly Mistrade Fees

Added, changed and deleted fields.

Description This monthly report provides information on Notification of Fees and mistrade fee amounts per trading member.
The report is available for EUREX/ECAG Members.
Frequency Monthly.
Availability This report is available for clearing and trading members.
Created on System StatistiX.

cb189		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
cb189Grp (0 ... variable times)		
cb189KeyGrp		
membClgIdCod	m	ClMbr
cb189Grp1 (1 ... variable times)		
cb189KeyGrp1		
membExchIdCod	m	ExMbr
notifOvrvw	m	Notification of Fees Overview
cb189Grp2 (1 ... variable times)		
cb189KeyGrp2		
currTypCod	m	Currency
cb189Grp3 (1 ... variable times)		
cb189KeyGrp3		
datNotif	m	Date
cb189Grp4 (1 ... variable times)		
cb189KeyGrp4		
notifNo	o	Notification of Fees
cb189Rec (1 ... variable times)		
acctTypGrpX	**o**	**Ac**
ordrTypCod	o	OT
~~**noOfMistrd**~~	~~**o**~~	~~**NoM**~~
prodId	**o**	**ProdID**
trnIdNoX	**o**	**Transaction ID**
origTrnId	**o**	**OriTrans ID**
buyCod	**o**	**B/S**
feeOverl	o	Fee Amount
sumNotifFeeAmnt	**o**	**Total per Notification of Fees**
sumDatNotifFeeAmnt	**o**	**Total per Date**
sumMembFeeAmnt	o	Total per Exchange Member

2.2.3 CB191 Monthly TES Late Entry Fine

<table>
<tr>
<td>Added, changed and deleted fields.</td>
<td>
Description This report shows the business date, the entry time, the approval time of the buyer and the seller, the trade ID, the traded volume and the late entry fee per product. The sum will be shown per product, trader, account, exchange member and clearing member.
The report is available for EUREX/ECAG Members.
Frequency Monthly.
Availability This report is available for clearing and trading members.
Created on System StatistiX.

cb191
rptHdr
exchNam m
envText m
rptCod m
rptNam m
rptFlexKey o
membId o
membLglNam o
rptPrntEffDat m
rptPrntEffTim o
rptPrntRunDat m
cb191Grp (0 ... variable times)
cb191KeyGrp
membClgIdCod o ClMbr
cb191Grp1 (1 ... variable times)
cb191KeyGrp1
membExchIdCod o ExMbr
cb191Grp2 (1 ... variable times)
cb191KeyGrp2
exchIdCod o Exch
cb191Grp3 (1 ... variable times)
cb191KeyGrp3
currTypCod o Curr
cb191Grp4 (1 ... variable times)
cb191KeyGrp4
acctTyp36Grp o Account
cb191Grp5 (1 ... variable times)
cb191KeyGrp5
partIdCod o Trader
cb191Grp6 (1 ... variable times)
cb191KeyGrp6
prodTypIdX o Prod
cb191Rec (1 ... variable times)
entTimDatCet o Business Date
entTimTimCet o Entry Time
appTimOfBuyer o Approval Buyer
appTimOfSeller o Approval Seller
buyCod o B/S
trnIdNo3 o Trade ID
feeIndTyp o Fee Name
trdVolume o Volume
trnFeeAmntX o Fee Amount
sumProdTypFeeAmntX o Total Fee per Product
sumTrdFeeAmntX o Total Fee per Trader
sumAcctTrnFeeAmntX o Total Fee per Account
sumMembExchFeeAmntGrp (0 ... 1 times)
sumMembExchFeeAmntGrpRec (0 ... variable times)
exchIdCod m Exch
</td>
</tr>
</table>

	currTypCod m Curr sumMembFeeAmnt m Total Fee Amount sumClgMbrFeeAmntGrp (0 ... 1 times) sumClgMbrFeeAmntGrpRec (0 ... variable times) exchIdCod m Exch currTypCod m Curr sumClgMbrFeeAmnt m Total Fee Amount

2.2.4 CB192 Monthly Fee Statement

Added, changed and deleted fields.	Description This report contains all Eurex transaction fees and rebates. The report is available for EUREX/ECAG Members. Frequency Monthly. Availability This report is available for clearing and trading members. Created on System StatistiX. cb192 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m cb192Grp (0 ... variable times) cb192KeyGrp membClgIdCod o ClMbr cb192Grp1 (1 ... variable times) cb192KeyGrp1 membExchIdCod o ExMbr cb192Grp2 (1 ... variable times) cb192KeyGrp2 exchIdCod o Exch cb192Grp3 (1 ... variable times) cb192KeyGrp3 currTypCod o Curr cb192Grp4 (1 ... variable times) cb192KeyGrp4 acctTypGrpX o Ac cb192Grp5 (1 ... variable times) cb192KeyGrp5 acctTyp36Grp o Account Name cb192Grp6 (1 ... variable times) cb192KeyGrp6 prodTypIdX o ProdType cb192Grp7 (1 ... variable times) cb192KeyGrp7 prodId o Prod ID cb192Grp8 (1 ... variable times) cb192KeyGrp8 sortFeeTyp o (XML only) cb192Grp9 (1 ... variable times) cb192KeyGrp9 cCorpFlag o (XML only) feeIndCatTyp o cb192Rec (1 ... variable times) feeIndCatAmnt o

	prodSeg o (XML only) prodSegName o (XML only) sumProdFeeAmnt o Total per product sumProdTypFeeAmntX o Total per product type sumAcctFeeCrtMthAmnt o Total fees per account sumMembFeeCrtMthAmnt o (XML only) sumExchFeeGrp (0 ... 1 times) sumExchFeeRec (0 ... variable times) exchNam o currTypCod o sumExchFeeAmnt o cb192SumExMembGrp (0 ... 1 times) cb192SumExMembRec (0 ... variable times) exchNam o Total fees for ExMbr XXXXX/ Exch currTypCod o Total fees for ExMbr XXXXX/ Curr sumFeeExCrtMthAmnt o Total fees for ExMbr XXXXX/ Total Fee Amount cb192SumMembGrp (0 ... 1 times) cb192SumMembRec (0 ... variable times) exchNam o Total fees for ClMbr XXXXX/ Exch currTypCod o Total fees for ClMbr XXXXX/ Curr sumFeeCrtMthAmnt o Total fees for ClMbr XXXXX/ Total Fee Amount

2.2.5 Description update to various reports

SN	RPT ID	Description Change
1	CB012	**CB012 Account Statement** Description This C7 report lists the opening positions in the option series and futures for flexible and standard contracts, the daily position movements at a transaction level and the up to date positions in the individual accounts of the exchange member. For each transaction, the report contains the variation margin payments for futures contracts, the premiums on options calculated in the "traditional" way and the variation margins for "futures-style" settled options. The report displays detailed position data according to currency, account and product. Premiums and variation margins are added per series of an option class (Call/Put) or a futures contract. Totals are calculated per product and account in product currency. The report is available in xml- and csv-format. In addition the report contains information on flexible contracts. 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.
2	CB702	**CB702 Cash Settled Contracts Overview** Description This C7 report shows the cash settled index options on the exercise / assignment day, detailing the profits and losses produced by these contracts. The cash settlement amount of the net position is calculated by evaluating the strike prices for exercised options against the final settlement price. The individual results are added for each currency, per contract, product and account. Other cash settled products are no longer included. The report is available in xml- and csv-format. In addition the report contains information on flexible contracts. 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.

3	CB730	**CB730 Position Transfer Summary** Description This C7 report lists all of the position transfers of a member. The report lists the details of partial position transfers transactions for members. Transfers shown are partial position transfers, complete position transfers, partial position transfers with or without cash amount and position transfer during a clearer change. The report is available in xml- and csv-format. In addition the report contains information on flexible contracts. 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.
4	CB750	**CB750 Give-Up Trades Overview** Description This C7 report shows all give-up trades in chronological order. It lists all predesignated, designated and rejected give-up trades. Give-up trades accepted by the recipient as take-ups are also listed. This report shows detailed information on the approval workflow for give-up trades. The trades given up are listed in order by receiving member, currency, account, product and series. The following totals are calculated: - Sum of all take-up trades - Sum of all pending trades at the end of the day - Sum of all deleted give-up trades. The report is available in xml- and csv-format. In addition the report contains information on flexible contracts. 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.
5	CB751	**CB751 Take-Up Trades Overview** Description This C7 report shows all take-up trades in chronological order. It lists all predesignated, designated and rejected take-up trades. This report shows detailed information on the approval workflow for give-up trades. The trades given up are listed in order by receiving member, currency, account, product and series. The following totals are calculated: - Sum of all take-up trades - Sum of all pending trades at the end of the day - Sum of all deleted give-up trades. The report is available in xml- and csv-format. In addition the report contains information on flexible contracts. 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.
6	CB790	**CB790 Premium Information** Description This C7 report shows the premium requirement/credit for the current business day for DCs with Member ID and clearing members. It shows the net premium and the accumulated premium amounts for the current month, for the previous month and for the current year. All amounts are in the product currency. 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.
		CB795 Variation Margin Information Description This C7 report shows the variation margin requirement/credit for the current business day for DCs with Member ID and clearing members. It shows the net variation

7	CB795	margin and the accumulated variation margin amounts for the current month, for the previous month and for the current year. All amounts are in the product currency. 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.
8	CC740	**CC740 Liquidating Values** Description This report shows the worst-case liquidation costs or proceeds in all the series, equity and subscription right positions of a margin class for the following 6 scenarios: 1) upside price movement / volatility movement up; 2) upside price movement / volatility movement neutral; 3) upside price movement / volatility movement down; 4) downside price movement / volatility movement up; 5) downside price movement / volatility movement neutral; 6) downside price movement / volatility movement down. However, the volatility up and down scenarios are evaluated and displayed only for margin classes that contain non-expired options. The worst-case strike price for given price and volatility movement direction is chosen for margin class as whole and the total liquidation costs or proceeds for the margin class are shown. In the case maturitydependent margin class, the total is calculated for each expiration separately. All amounts are in the product currency. For equities the liquidating value is calculated with different theoretical prices within the margin interval and considering discount effects. For conditional subscription rights the liquidating value is calculated with the maximal and minimal theoretical value of the conditional subscription right. Discounting effects are considered for all subscription rights. The liquidating values are calculated with the prices shown on CC033 and CC034. Displayed is the highest calculated difference (also called the worst case) to the immediate liquidating costs and proceeds for the upside and downside interval zones for each of the three volatility movement scenarios separately. The case of zero movement of the underlying price is also evaluated as a scenario (called price-neutral). If priceneutral scenario results in a liquidation cost greater than the liquidation cost for both up and down price movements, the lesser of price-up and price-down cost is substituted by the price-neutral liquidation cost. All figures are displayed in the product currency. Short Option Minimum: An adjustment is made to all short option positions where the worst case liquidating value is lower than a defined minimum amount. These adjustments are taken into consideration if the entire position of the respective margin class bears its maximum closeout risk at either end of the margin interval. If the maximum closeout risk is related to any option strike price in between the downside and upside boundaries of the margin interval, the short option adjustment is not applied. The short option minimum calculation takes into account the limited risk profile of options combinations to reduce the cost of collateral deposit for Eurex members. Any short call position risk is limited by long call positions with same or longer time to expiry and lower or equal strike or by any long future position. Any short put position risk is limited by long put positions with same or longer time to expiry and higher or equal strike or by any short future position. This cross margining is only provided within a margin class. Remark: The unit value of the subscription right is already taken into account when the theoretical value of the subscription right is calculated on CC034. Flexible Contracts: The calculation of liquidating values for Flexible contracts is also included in this report. The rows for Flexible contracts are listed after the standard contract positions in each margin class. 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 Risk Engine.
9	CC745	**Additional Margin** Description This report shows the calculation of the additional margin, displayed in the margin class currency. Account names of flexible accounts (additional agent accounts) are available. Margin calculations resulting from Flexible Contracts are included in the corresponding margin class records. When the margin class is not part of a margin group, the additional margin for the margin class is the difference between the current

		liquidation costs and proceeds, representing the highest positive value. If the value is negative, the additional margin is zero. For margin classes that are part of a margin group, the differences between the immediate liquidation costs and proceeds, the largest movements, are converted to the clearing member currency. If the value is negative, it is multiplied by the offset factor. These adjusted are then added to the margin group, for all six possible scenarios of price and volatility movements (see the description of report CC740), to determine the highest risk. The additional margin amount is multiplied by the offset factor if the value is negative. Remark: If the margin class is maturity dependent, the additional margin for each expiration will be displayed separately instead of the total for entire margin class. 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 Risk Engine.
10	CC750	**CC750 Daily Margin** Description This report deals with the daily margin requirements (or margin credit) for each exchange member. In addition to the margin components calculated within RBM, the Premium and Initial Margin calculated within Eurex Clearing Prisma is included in this report. The Eurex Clearing Prisma figures are reported in separate margin classes, whereby each Liquidation Group will be reported into one margin class. The margin requirement is calculated based on the premium/ currentliquidating margin; futures spread margin and additional/ initial margin. All margin components are listed in this report. Eurex Clearing Prisma margin classes will have margins reported in clearing currency. Premium margin will always be reported in the clearing currency. Similarly, the initial margin will be reported in the clearing currency. RBM margins will be reported in respective product currency. Margin calculations resulting from Flexible Option transactions are included in the corresponding margin class records. Since the structure and layout of the report will not be changed an XML structure of the report will not be provided in this document. This can be found in the Report Reference Manual document. For illustrative purposes an example of the text report is provided below. 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 Risk Engine.
11	CC755	**CC755 Daily Margin Offset** Description This report shows the offset between margin surplus and margin shortfall in different currencies. Account names of flexible accounts (additional agent accounts) are available. 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 Risk Engine.
12	CC760	**CC760 Daily Margin Summary** Description This report shows the daily margin requirement for all exchange and clearing members. All amounts are in the margin currency. The margin requirement is listed by account and totaled for each exchange and clearing member. Account names of flexible accounts (additional agent accounts) are available. 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 Risk Engine.
		CD015 Detailed Account Statement Description This report contains the details of balances and transaction amounts of the cash account. Only transaction types 224, 226, 235, 236, 294, 296 are shown on the report. Cash amounts related to TES Flexible Contracts Transactions are included.

13	CD015	The report is available for EUREX/ECAG Members and EEX/ECC Members. Frequency Daily. Availability This report is available for clearing members only. CRE Area Participant Specific. Created on System Data Warehouse.
14	CE710	**CE710 Contract Expiration** Description This C7 report provides information related to option series with a time till expiry of not more than ten trading days. The report contains: - The In- or Out-of-the-money value per unit - Positions, which are held in this series at the end of the day - The amount reflecting how far a long position of a series is in-themoney. The report contains detailed information about expiring option series per member, currency and account. The total amounts of the long and short positions as well as the in-the-money amount are listed. On the expiration day the final position after automatic exercises but before contract expiration is shown. The report is available in xml- and csv-format. In addition the report contains information on flexible contracts. The report is available for EUREX/ECAG Members and EEX/ECC Members. Frequency Two weeks before expiration date through the expiration date.. Availability This report is available for clearing and trading members. Created on System StatistiX.
15	CE735	**CE735 Expired Series Information** Description This C7 report provides details on expired series and positions that are in these series. It is arranged by clearing member, exchange member, currency, account type, product type and options class. It contains details about expired series and totals for the position balance by class, by Eurex product and by exchange member. The report is available in xml- and csv-format. In addition the report contains information on flexible contracts. The report is available for EUREX/ECAG Members and EEX/ECC Members. Frequency Expiration date of options. Availability This report is available for clearing and trading members. Created on System StatistiX.
16	CE771	**CE771 OptOn Fut ExerAssign Overview** Description This C7 report provides information on exercised long positions and assigned short positions of options on futures. It provides information about the daily exercises and assignments in each series, arranged by exchange member, account type and underlying futures contract. The report is available in xml- and csv-format. In addition the report contains information on flexible contracts. 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.
17	CD009	**CD009 Daily Cash Transactions** Description This report describes daily cash transactions. 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. 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 Eurex.
	CD010	**CD010 Daily Cash Account CM**

18		Description This report contains the details of balances and transaction amounts of the cash account. Cash amounts related to TES Flexible Contracts Transactions are included. 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. The report is available for EUREX/ECAG Members. Frequency Daily. Availability This report is available for clearing members only. Created on System Data Warehouse.
19	CD012	**CD012 Daily Cash Account NCM / RC** Description This report contains the details of balances and transaction amounts of the cash account. Cash amounts related to TES Flexible Contracts Transactions are included. Report will contain data Only for DC Market Participants. CMs version of the report is empty. Frequency Daily. Availability This report is available for trading members only. Created on System Data Warehouse.
20	CD020	**CD020 Collateral Movement/Coverage** Description This report lists the transactions showing the movements of the different collateral accounts. Changes of coverage use are also displayed. 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. The field transaction ID (trnIdNo2) has a length of 15 instead of 9 as expected in this report. The report is available for EUREX/ECAG Members and EEX/ECC Members. The report will be available in XML and CSV formats only. Frequency Daily. Availability This report is available for clearing and trading members. Created on System StatistiX.
21	CD033	**CD033 Collateral Composition** Description This report shows the difference between the evaluated and limited collateral security value and the margin requirement. The collateral values are shown per security group and currency. The values are converted to the clearing member currency and added up per security group ("B" for bonds, "S" for stocks, "C" for cash). All collateral values are converted into the corresponding clearing member currency and added up per security group. These totals are then possibly cut by the limit factors defined by Eurex, added up and compared against the total margin requirement of the clearing member. 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. 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 Risk Engine.
22	CD042	**CD042 Daily Settlement Statement** Description 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 member's clearing currency and summed to calculate the net margin profit or deficit. 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. 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 Risk Engine.

23	CD080	**CD080 Monthly Collateral Movement** Description This report lists the monthly transactions in the different security deposit accounts. It provides information on changes to the security deposits. 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. The field transaction ID (trnIdNo2) has a length of 15 instead of 9 as expected in this report. The report is available for EUREX/ECAG Members and EEX/ECC Members. The report will be available in XML and CSV formats only. Frequency Monthly. Availability This report is available for clearing and trading members. Created on System StatistiX.
24	CD100	**CD100 Audit Trail Coll Transactions** Description This report lists all collateral transactions which were entered or changed during the current day. It displays the state transition per transaction Id with the time when it was processed. 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. The field transaction ID (trnIdNo2) has a length of 15 instead of 9 as expected in this report. The report is available for EUREX/ECAG Members and EEX/ECC Members. The report will be available in XML and CSV formats only. Frequency Daily. Availability This report is available for clearing and trading members. Created on System StatistiX.
25	CD230	**CD230 Monthly Interest Report** Description This report shows the interest earned each calendar day, and in total, for the month. The report is generated per pool ID and currency after the interest is calculated and posted. The report shows the ending balance, the applied interest rate, and the interest credited for each day, in total, and for the month. The CM version of the report shows all pools of the CM and its DC Market Participants and all pools of corresponding ISA Direct members. The DC Market Participant version of the report will be filled for DC Market Participants with fully segregated pools and for ISA Direct members with their pools. For the other DC Market Participants the report will be empty. The report is available for EUREX/ECAG Members, EEX/ECC Members and ISA Direct Members. Frequency Monthly. Availability This report is available for clearing and trading members. Created on System Risk Engine.
26	CI140	**CI140 Variation Premium** Description The report shows the intraday premium and variation margin amounts for clearing members and their respective DC Market Participant's. For an DC Market Participant, the report only shows own cash flows. The cash flow is listed by account and currency. It is totaled for each exchange and clearing member. Frequency After an intraday maargin call. Availability This report is available for Market Supervision/Inhouse only. Created on System Risk Engine.
27	CI740	**CI740 Variation Premium** Description The report shows the intraday premium and variation margin amounts for clearing members and their respective DC Market Participant's. For an DC Market Participant, the report only shows own cash flows. The cash flow is listed by account and currency. It is totaled for each exchange and clearing member. Long Account names are available. Frequency After an intraday maargin call. Availability This report is available for Market Supervision/Inhouse only. Created on System Risk Engine.
		TT121 Member Underlying Maintenance

28	TT121	Description This report shows all changes of the member product and member product group assignments made during the respective business day and its automatic changes due to the move of a product between product groups. Additionally the report lists the changes of the maximum order quantities and of the maximum wholesale risk amount per member and product/product group. This report only includes member specific data of the related DC Market Participants but not of the clearer itself. Frequency Daily. Availability This report is available for clearing members only. Created on System Eurex.
29	TT126	**TT126 Member Underlying Status** Description This report shows the state of the member product and member product group assignments effective on the next business day. This includes the changes of the member product assignments due to the move of a product between product groups. Additionally the report lists the corresponding maximum order quantities and the maximum wholesale risk amount per member and product/product group. This report only includes member specific data of the related DC Market Participants but not of the clearer itself. Frequency Daily. Availability This report is available for clearing members only. Created on System Eurex.
30	CD712	**CD712 Daily Cash Account NCM / RC** Description This report contains the details of balances and transaction amounts of the cash account. Report contains data only for Full segregated DCs with Member ID. The Report is available for EEX/ECC Members and ECAG Members. Frequency Daily. Availability This report is available for trading members only. Created on System StatistiX.
31	CD044	**CD044 Daily Client Collateral Allocation** Description This end-of-day report shows the allocation between direct client's (Collateral Direct Clients) and indirect client's collateral (Collateral Indirect Clients) for each Pool ID of a Clearing Member. The value of the collateral will be displayed for each client account and aggregated for all direct clients and all indirect clients on a collateral pool level. The value of the allocated collateral is denominated in the collateral pool currency. If the collateral pool holds collateral for clients in excess of the total margin requirement, this will be reported separately as collateral surplus. In case more than one collateral pool is assigned to a clearing member then the results are consolidated in a single report. This report is available for clearing and DCs with member ID. For fully segregated DCs with Member ID this report will contain data. For omnibus segregated DCs with Member ID this report will always be empty. Frequency Daily. Availability This report is available for clearing and trading members. Created on System StatistiX.
32	CE775	**CE775 Notification/Allocation Information** Description This C7 report provides information on deliveries resulting from notification or allocation notice (per reference number). The contracting party is listed for internal deliveries (either a DC Market Participant or a clearing member proprietary account). The contracting party is not displayed on the report for external deliveries that are carried out through the CSD. As a complementary report to the delivery list, it supports the CSD concerning the release of deliveries and serves as a basis for internal deliveries to the CSD. The report is available in xml- and csv-format. In addition the report contains information on flexible contracts. The report is available for EUREX/ECAG Members. Frequency Expiration date of physically settled futures. Availability This report is available for clearing members only. Created on System StatistiX.

2.2 New Reports

2.2.1 CB013 Account Statement- ECC

Added, changed and deleted fields.	Description This C7 report lists the opening positions in the option series and futures for flexible and standard contracts include the product MIC ID (Market Identification Code), the daily position movements at a transaction level and the up to date positions in the individual accounts of the exchange member. For each transaction, the report contains the variation margin payments for futures contracts, the premiums on options calculated in the "traditional" way and the variation margins for "futures-style" settled options.
	The report displays detailed position data according to currency, account and product. Premiums and variation margins are added per series of an option class (Call/Put) or a futures contract. Totals are calculated per product and account in product currency.
	The report is available in xml- and csv-format.
	In addition the report contains information on flexible contracts.
	The report is available for EEX/ECC Members.
	Frequency Daily.
	Availability This report is available for clearing and trading members.
	Created on System StatistiX.
	cb013
	  rptHdr
	    exchNam m
	    envText m
	    rptCod m
	    rptNam m
	    rptFlexKey o
	    membId o
	    membLglNam o
	    rptPrntEffDat m
	    rptPrntEffTim o
	    rptPrntRunDat m
	  cb013Grp (0 ... variable times)
	    cb013KeyGrp
	      membClgIdCod m ClMbr
	    cb013Grp1 (1 ... variable times)
	      cb013KeyGrp1
	        membExchIdCod m ExMbr
	      cb013Grp2 (1 ... variable times)
	        cb013KeyGrp2
	          currTypCod m Currency
	        cb013Grp3 (1 ... variable times)
	          cb013KeyGrp3
	            accountName m Account
	          cb013Grp4 (1 ... variable times)
	            cb013KeyGrp4
	              prodTypId m ProdType
	              prodId m Prod
	            prodExchAff o
	            productMIC o ProductMIC
	            ticSiz o Tick Size
	            ticVal o TickVal
	            cb013Grp5 (1 ... variable times)
	              cb013KeyGrp5
	                cb013CntrDtlClassGrp
	                  cntrClasCod o Contract Detail
	                  prodId m
	                  cntrExpMthDat o

	cntrExpYrDat	o	
	cntrExpDat	o	
	cntrExercisePrice	o	
	flxCntrSynProdId	o	SynP
	cntrVersNo	o	
	exerStylTyp	o	
	settlTyp	o	
	packageId	o	
	lstSetlmtPrc_1	o	SettlmPrc
	currSetlmtPrc_1	o	
	secuTrdUntNo	o	TradingUnit
	cb013Rec (1 ... variable times)		
	c7TransactionIdentificationGroup2		
	TransactionId	o	
	TransactionIdSuffix	o	
	ParentTransactionId	o	
	ParentTransactionIdSuffix	o	
	relatedTransactionId	o	
	positionId	m	
	UTI	m	
	trnDat	o	Transaction Date
	trnTim	o	Transaction Time
	trnDatCet	o	Transaction Date CET
	trnTimCet	o	Transaction Time CET
	buyCod	o	B
	opnClsCod	o	O
	trnLngQty	o	MovLng
	trnShtQty	o	MovSht
	netQty	o	NetQty
	trnPrc	o	StlPrc/Prc
	prmVmarAmnt	o	PremVarMar
	mkToMktTick	o	Mk2Mkt
	rateIdentifier	o	
	residual	o	
	prelimFlg	o	
	ordOriginFirm	o	External Member
	beneficiary	o	
	membExchIdCod	o	Exchange Member
	partIdCod	o	Participant
	membExchIdCodObo	o	ExMbrObo
	partIdCodObo	o	
	trnTyp	o	TrnTyp
	trnAdjStsCod	o	
	trnHistInd	o	H
	Text1	o	Text 1
	Text2	o	Text 2
	Text3	o	Text 3
	firmTrdId	o	Members Own Reference ID
	originTradingSystemData2		
	origExchId	o	OrigExc
	origTrdMatchId	o	
	origTrdDat	o	OrigTrdDat
	origTrdTim	o	OrigTrdTim
	origTrdDatCet	o	OrigTrdDatCet
	origTrdTimCet	o	OrigTrdTimCet
	trdTyp	o	TrT
	origTradeId	o	
	origClOrdId	o	
	origRpdOrdrNo	o	OrigRpdOrdNo
	origOrderCategory	o	
	origOrderType	o	
	origMLegRptTyp	o	
	origTotNumTrdRpts	o	
	origStratInstrTyp	o	

	origStrategyLinkId o sumTrnLngQty o Total per Contract sumTrnShtQty o sumCntrPrmVmarAmnt o sumProdPrmVmarAmnt o Total Per Product sumAcctPrmVmarAmnt o Total Per Account

2.2.2 CI012 Account Statement

Added, changed and deleted fields.	Description This C7 report lists the opening positions in the option series and futures for flexible and standard contracts, the daily position movements at a transaction level and the up to date positions in the individual accounts of the exchange member. For each transaction, the report contains the variation margin payments for futures contracts, the premiums on options calculated in the "traditional" way and the variation margins for "futures-style" settled options. The report displays detailed position data according to currency, account and product. Premiums and variation margins are added per series of an option class (Call/Put) or a futures contract. Totals are calculated per product and account in product currency. The report is available in xml- and csv-format. In addition the report contains information on flexible contracts. The report is available for EEX/ECC Members. Frequency Intraday. Availability This report is available for clearing and trading members. Created on System StatistiX. ci012 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ci012Grp (0 … variable times) ci012KeyGrp membClgIdCod m CIMbr ci012Grp1 (1 … variable times) ci012KeyGrp1 membExchIdCod m ExMbr ci012Grp2 (1 … variable times) ci012KeyGrp2 currTypCod m Currency ci012Grp3 (1 … variable times) ci012KeyGrp3 accountName m Account ci012Grp4 (1 … variable times) ci012KeyGrp4 prodTypId m ProdType prodId m Prod prodExchAff o ticSiz o Tick Size ticVal o TickVal

```
ci012Grp5  (1 ... variable times)
   ci012KeyGrp5
      ci012CntrDtlClassGrp
         cntrClasCod       o    Contract Detail
         prodId            m
         cntrExpMthDat     o
         cntrExpYrDat      o
         cntrExpDat        o
         cntrExercisePrice o
         flxCntrSynProdId  o    SynP
         cntrVersNo        o
         exerStylTyp       o
         settlTyp          o
      packageId            o
   lstSetlmtPrc_1          o    SettlmPrc
   currSetlmtPrc_1         o
   secuTrdUntNo            o    TradingUnit
   ci012Rec  (1 ... variable times)
      c7TransactionIdentificationGroup2
         TransactionId         o
         TransactionIdSuffix   o
         ParentTransactionId o
         ParentTransactionIdSuffix o
         relatedTransactionId o
         positionId   m
         UTI          m
      trnDat            o    Transaction Date
      trnTim            o    Transaction Time
      trnDatCet         o    Transaction Date CET
      trnTimCet         o    Transaction Time CET
      buyCod            o    B
      opnClsCod         o    O
      trnLngQty         o    MovLng
      trnShtQty         o    MovSht
      netQty            o    NetQty
      trnPrc            o    StlPrc/Prc
      prmVmarAmnt       o    PremVarMar
      mkToMktTick       o    Mk2Mkt
      rateIdentifier    o
      residual          o
      prelimFlg         o
      ordOriginFirm     o    External Member
      beneficiary       o
      membExchIdCod        o    Exchange Member
      partIdCod            o    Participant
      membExchIdCodObo o    ExMbrObo
      partIdCodObo      o
      trnTyp               o    TrnTyp
      trnAdjStsCod      o
      trnHistInd          o    H
      Text1                o    Text 1
      Text2                o    Text 2
      Text3                o    Text 3
      firmTrdId           o    Members Own Reference ID
      originTradingSystemData2
         origExchId            o    OrigExc
```

	origTrdMatchId o origTrdDat o OrigTrdDat origTrdTim o OrigTrdTim origTrdDatCet o OrigTrdDatCet origTrdTimCet o OrigTrdTimCet trdTyp o TrT origTradeId o origClOrdId o origRpdOrdrNo o OrigRpdOrdNo origOrderCategory o origOrderType o origMLegRptTyp o origTotNumTrdRpts o origStratInstrTyp o origStrategyLinkId o sumTrnLngQty o Total per Contract sumTrnShtQty o sumCntrPrmVmarAmnt o sumProdPrmVmarAmnt o Total Per Product sumAcctPrmVmarAmnt o Total Per Account

2.3 Decommissioned Reports

- For decommission report please refer to the Appendix.

3 Changes to Data Fields

In the case of a large number of fields, the description of the field has been improved but nothing else has been modified. Please refer to the XML Report Reference Manual, section 6, for details.

3.1 Updated Fields

3.1.1 trnIdNo2

1)Description of the field.	This field indicates the unique transaction ID assigned to a transaction by the exchange..
2) Format.	alphanumeric 15
3) Where used	- CD020 Collateral Movement/Coverage - CD080 Monthly Collateral Movement - CD100 Audit Trail Coll Transactions

3.1.2 membClgTyp

1)Description of the field.	This field indicates if the member is a clearing member or a DC Market Participant. This field is used to have in the report first the clearing members and afterwards only the DC Market Participants.
2) Format.	alphanumeric 3
3) Where used	-TA280 GTS - Member Parameter

3.2 New Fields

3.2.1 trnIdNo3

1)Description of the field.	This field indicates the unique transaction ID assigned to a transaction by the exchange.
2) Format.	alphanumeric 9
3) Where used	- CB191 Monthly TES Late Entry Fine - CB741 KRX Position Information

3.2.2 sumNotifFeeAmnt

1)Description of the field.	This field contains the sum of the fee amount per notification of fees.

2) Format.	numeric signed 12, 2
3) Where used	- CB189 Monthly Mistrade Fees

3.2.3 sumDatNotifFeeAmnt

1)Description of the field.	This field contains the sum of the fee amount per date of notification of fees.
2) Format.	numeric signed 12, 2
3) Where used	- CB189 Monthly Mistrade Fees

3.2.4 euEnId

1)Description of the field.	This flag shows if Eurex Enlight requirements was fulfilled.
2) Format.	alphanumeric 1
	Valid Values Decodes Descriptions Y Yes N No
3) Where used	- CB169 LP Rebates

3.2.5 feeEuEnMmAmnt

1)Description of the field.	This field contains the monthly rebate per product regarding Eurex Enlight.
2) Format.	numeric 11, 2
3) Where used	- CB169 LP Rebates

3.2.6 sumFeeIndTypFeeEuEnMmAmnt

1)Description of the field.	This field contains the sum of monthly rebate per fee type regarding Eurex Enlight
2) Format.	numeric 11, 2
3) Where used	- CB169 LP Rebates

3.2.7 sumProdFeeEuEnMmAmnt

1)Description of the field.	This field contains the sum of monthly rebate per product regarding Eurex Enlight.
2) Format.	numeric 11, 2
3) Where used	- CB169 LP Rebates

3.2.8 sumCurrFeeEuEnMmAmnt

1)Description of the field.	This field contains the sum of monthly rebate per currency regarding Eurex Enlight
2) Format.	numeric 11, 2
3) Where used	- CB169 LP Rebates

3.3 Deleted Fields

- For deleted fields please refer to the Appendix.

4 Glossary

Term	**Explanation**
DBAG	Deutsche Börse AG
CCP	Central Counterparty
DC with Member ID	Altogether the DC Market Participants/DCs w System Access and Basic DCs w Reports Access.
EEX	European Energy Exchange. Electronic trading of energy futures.
GCM	General Clearing Member Member Market participant.
NCM	Non-Clearing Member(Trading Member)/DC Market Participant
OTC	Over The Counter
XML	Extensible Markup Language
XSD	XML Schema Definition

APPENDIX

Decommissioned Reports

SN	RPT ID	Report Name
1	CR010	Clearing Ranking
2	TR010	Trading Ranking
3	CB010	Position Detail
4	CB011	Std and Flx Cntr Dly Transactn
5	CB020	Position Summary
6	CB021	Position / Active Trd Summary
7	CB030	Position Transfer Overview
8	CB031	Settling Futures Positions
9	CB065	System Transaction Overview
10	CB080	Premium Summary
11	CB090	Premium Overall Summary
12	CB095	Variation Mgn Overall Summary
13	CB102	Cash Settled Contracts
14	CB110	Account Transfer Exception
15	CB115	EEX Position Transfer
16	CB120	Member Exception-Positions
17	CB130	Give-Up Trades History
18	CB140	Accepted Give-Up Trades
19	CB150	Take-Up Trades History
20	CB160	Accepted Take-Up Trades
21	CE010	In-the-money Advisory
22	CE030	Member Expiration
23	CE035	Expired Series
24	CE070	Exercise And Assign Summary
25	CE071	OptOn Fut ExerAssign Summary
26	CE120	ECC Delivery Report
27	TC549	EBI Trade Maintenance
28	TC810	Daily Trade Confirmation
29	TT150	Optional Four Eye Principle

Fields that are obsolete due to decommissioned reports

SN	Deleted Fields
1	acctTypGrpFrom
2	acctTypGrpTo
3	activDat
4	audtOccNo
5	bonAcrInt
6	bonDayInt
7	cascId
8	cb120RecTypCod
9	ccpDlvPrc
10	ccpTrnTypCod
11	ccpTrnTypGrp
12	clasGrpCod
13	cntrCurrTypCod
14	cntrTotItmAmnt
15	cpnVarOfs
16	cpnVarRef
17	cshBsktRefId
18	cshPrcConv
19	cshRcvPayAmnt
20	ctrPtyId
21	ctrPtySubGrpCod
22	custFrom
23	custText
24	custTo
25	dlvShrQty
26	dlvTrdUntNo
27	ebiTrdRefNo
28	effExpDat
29	endDat
30	feeByUnt
31	feeCrtMthAmnt00
32	feeCurrVarPct00
33	feeExrAdjAmnt
34	feeExrAmnt
35	feePerCntrAmnt
36	feeProdLineVarPct00
37	feePrvMthAmnt00
38	feePstAdjAmnt
39	feeTotAmnt
40	feeTrdAdjAmnt
41	feeTrdAmnt
42	feeVarPct00
43	feeYtdAmnt00
44	fixRat

45	flxCntrInd
46	givUpFeeAmnt
47	givUpSts
48	gutRefCust
49	gutRefText
50	gutRefUserOrdrNum
51	gutSts
52	hdgTyp
53	itmPerUntAmnt
54	membClgConfCodFrom
55	membClgConfCodTo
56	membExchConfCodFrom
57	membExchConfCodTo
58	membExchIdCodEbi
59	mrtyDat
60	netLngShtPos
61	nomVal
62	ordrCmbTypCod
63	ordrExePrc1
64	ordrNo
65	ordrPrtFilCod
66	ordrQty
67	ordrResCod
68	origClrDatJst
69	origCntrId
70	origOrdrNo
71	origTrnDatCet
72	origTrnDatJst
73	origTrnTimCet
74	origTrnTimJst
75	partIdCodFrom
76	partIdCodNewCm
77	partIdCodNewEm
78	partIdCodOldCm
79	partIdCodOldEm
80	posMovInd
81	posnLngBalFrom
82	posnLngBalTo
83	posnNetBal
84	posnShtBalFrom
85	posnShtBalTo
86	processAsEBI
87	prodLine
88	setlCurrCod
89	stratEquLegVol
90	stratLegVol
91	stratTyp
92	stratUndrPrc
93	strtDat
94	sumAcctCshRcvPayAmnt
95	sumAcctFeeExrAdjAmnt
96	sumAcctFeeExrAmnt
97	sumAcctFeePstAdjAmnt

98	sumAcctFeeTotAmnt
99	sumAcctFeeTrdAdjAmnt
100	sumAcctFeeTrdAmnt
101	sumAcctPrmMtdBal
102	sumAcctPrmNetBal
103	sumAcctPrmPayBal
104	sumAcctPrmRcvBal
105	sumAcctPrmYtdBal
106	sumAcctTotRcvPayAmnt
107	sumAcctTrnFeeAmnt
108	sumAcctTrnQtyTakUp
109	sumAcctVatAmnt
110	sumClasCntrTotItmAmnt
111	sumClasTrnFeeAmnt
112	sumClgMembPosnLngBal
113	sumClgMembPosnLngBalPrv
114	sumClgMembPosnShtBal
115	sumClgMembPosnShtBalPrv
116	sumClgMembTrnLngQty
117	sumClgMembTrnShtQty
118	sumCntrTrnFeeAmnt
119	sumCntrTrnQtyRej
120	sumCurrCntrTotItmAmnt
121	sumCurrCrdAmntSetlCur
122	sumCurrCshRcvPayAmnt
123	sumCurrDebAmntSetlCur
124	sumCurrFeeCrtMthAmnt00
125	sumCurrFeeExrAdjAmnt
126	sumCurrFeeExrAmnt
127	sumCurrFeePrvMthAmnt00
128	sumCurrFeePstAdjAmnt
129	sumCurrFeeTotAmnt
130	sumCurrFeeTrdAdjAmnt
131	sumCurrFeeTrdAmnt
132	sumCurrFeeYtdAmnt00
133	sumCurrList
134	sumCurrPosnLngBal
135	sumCurrPosnShtBal
136	sumCurrTotRcvPayAmnt
137	sumCurrTrnFeeAmnt
138	sumCurrTrnQtyRej
139	sumDelvAmntCoop
140	sumDelvAmntEcc
141	sumMembCshRcvPayAmnt
142	sumMembPosnLngBal
143	sumMembPosnLngBalPrv
144	sumMembPosnShtBal
145	sumMembPosnShtBalPrv
146	sumMembTotRcvPayAmnt
147	sumMembTrnLngQty
148	sumMembTrnShtQty
149	sumMembVatAmnt
150	sumMemCrdAmnt

151	sumMemCrdAmntSetlCur
152	sumMemDebAmnt
153	sumMemDebAmntSetlCur
154	sumPoolCrdAmntSetlCur
155	sumPoolDebAmntSetlCur
156	sumProdLineFeeCrtMthAmnt00
157	sumProdLineFeePrvMthAmnt00
158	sumProdLineFeeYtdAmnt00
159	sumProdPrmMtdBal
160	sumProdPrmNetBal
161	sumProdPrmPayBal
162	sumProdPrmRcvBal
163	sumProdPrmYtdBal
164	sumProdTotBuyOrdr
165	sumProdTotCntrBuy
166	sumProdTotCntrSell
167	sumProdTotSellOrdr
168	sumProdTrnFeeAmnt
169	sumProdTypFeeExrAdjAmnt
170	sumProdTypFeeExrAmnt
171	sumProdTypFeePstAdjAmnt
172	sumProdTypFeeTotAmnt
173	sumProdTypFeeTrdAdjAmnt
174	sumProdTypFeeTrdAmnt
175	sumSecuAgtToAgtLng
176	sumSecuAgtToAgtSht
177	sumSecuAgtToMmLng
178	sumSecuAgtToMmSht
179	sumSecuAgtToPropLng
180	sumSecuAgtToPropSht
181	sumSecuBonAcrInt
182	sumSecuCntrTotItmAmnt
183	sumSecuCshSetlmtAmnt
184	sumSecuDlvSetlmtAmnt
185	sumSecuDlvShrQty
186	sumSecuMmToAgtLng
187	sumSecuMmToAgtSht
188	sumSecuMmToMmLng
189	sumSecuMmToMmSht
190	sumSecuMmToPropLng
191	sumSecuMmToPropSht
192	sumSecuPosnLngBal
193	sumSecuPosnShtBal
194	sumSecuPropToAgtLng
195	sumSecuPropToAgtSht
196	sumSecuPropToMmLng
197	sumSecuPropToMmSht
198	sumSecuPropToPropLng
199	sumSecuPropToPropSht
200	sumTotBuyOrdr
201	sumTotCntrBuy
202	sumTotCntrSell
203	sumTotSellOrdr

204	sumTrnCrdAmntSetlCur
205	sumTrnDebAmntSetlCur
206	sumValDatCrdAmntSetlCur
207	sumValDatDebAmntSetlCur
208	sumVatCoop
209	sumVatEcc
210	takUpFeeAmnt
211	TESOrdrMtnCod
212	textFrom
213	textTo
214	totRcvPayAmnt
215	trnCrdAmntSetlCur
216	trnDebAmntSetlCur
217	trnFeeAdjAmnt
218	trnFeeAmnt
219	trnIdNoFrom
220	trnIdNoP
221	trnIdNoTo
222	trnIdSfxNoFrom
223	trnIdSfxNoTo
224	trnTsfText
225	undrTicVal
226	userOrdrNumFrom
227	userOrdrNumTo
228	usrOrdrNum
229	flrLimFlg
230	sumTxnFee00
231	sumTxnFee100
232	sumTxnFee50
233	sumTxnFeeDay
234	trdCnt
235	trdFctr
236	txnClas
237	txnFee00
238	txnFee100
239	txnFee50
240	txnFeeDay
241	txnLim
242	noOfMistrd
243	exerVol
244	rptPagTypCod
245	totExrVol