

EUREX



Eurex Clearing XML Reports – Modification Notes

Version 7.1.0

Date: 11.02.2021

© Eurex Frankfurt AG 2021

Deutsche Börse AG (“DBAG”), Clearstream Banking AG (“Clearstream”), Eurex Frankfurt AG (“Eurex”), Eurex Clearing AG (“Eurex Clearing”), Eurex Securities Transactions Services GmbH (“Eurex STS”) and Eurex Repo GmbH (“Eurex Repo”) are corporate entities and are registered under German law. Eurex Global Derivatives AG is a corporate entity and is registered under Swiss law. Clearstream Banking S.A. is a corporate entity and is registered under Luxembourg law. Eurex Frankfurt AG is the administrating and operating institution of Eurex Deutschland. Eurex Deutschland is in the following referred to as the “Eurex Exchange”.

All intellectual property, proprietary and other rights and interests in this publication and the subject matter hereof (other than certain trademarks and service marks listed below) are owned by DBAG or its affiliates and subsidiaries or used under authorization by their respective owners, including, without limitation, all patent, registered design, copyright, trademark and service mark rights. While reasonable care has been taken in the preparation of this publication to provide details that are accurate and not misleading at the time of publication DBAG, Clearstream, Eurex, Eurex Clearing, Eurex Repo as well as the Eurex Exchange and their respective subsidiaries, servants and agents (a) do not make any representations or warranties regarding the information contained herein, whether express or implied, including without limitation any implied warranty of merchantability or fitness for a particular purpose or any warranty with respect to the accuracy, correctness, quality, completeness or timeliness of such information, and (b) shall not be responsible or liable for any third party’s use of any information contained herein under any circumstances, including, without limitation, in connection with actual trading or otherwise or for any errors or omissions contained in this publication.

This publication is published for information purposes only and shall not constitute investment advice respectively does not constitute an offer, solicitation or recommendation to acquire or dispose of any investment or to engage in any other transaction. This publication is not intended for solicitation purposes but only for use as general information. All descriptions, examples and calculations contained in this publication are for illustrative purposes only.

Eurex and Eurex Clearing offer services directly to members of the Eurex Exchange respectively to clearing members of Eurex Clearing. Those who desire to trade any products available on the Eurex market or who desire to offer and sell any such products to others or who desire to possess a clearing license of Eurex Clearing in order to participate in the clearing process provided by Eurex Clearing, should consider legal and regulatory requirements of those jurisdictions relevant to them, as well as the risks associated with such products, before doing so.

Only Eurex derivatives that are CFTC-approved may be traded via direct access in the United States or by United States persons. A complete, up-to-date list of Eurex derivatives that are CFTC-approved is available at: <https://www.eurex.com/ex-en/rules-regs/eurex-derivatives-us>.

In addition, Eurex representatives and participants may familiarize U.S. Qualified Institutional Buyers (QIBs) and broker-dealers with certain eligible Eurex equity options and equity index options pursuant to the terms of the SEC’s July 1, 2013 Class No-Action Relief. A complete, up-to-date list of Eurex options that are eligible under the SEC Class No-Action Relief is available at: <https://www.eurex.com/ex-en/rules-regs/eurex-derivatives-us/eurex-options-in-the-us-for-eligible-customers>. Lastly, U.S. QIBs and broker-dealers trading on behalf of QIBs may trade certain single-security futures and narrow-based security index futures subject to terms and conditions of the SEC’s Exchange Act Release No. 60,194 (June 30, 2009), 74 Fed. Reg. 32,200 (July 7, 2009) and the CFTC’s Division of Clearing and Intermediary Oversight Advisory Concerning the Offer and Sale of Foreign Security Futures Products to Customers Located in the United States (June 8, 2010).

Trademarks and Service Marks

Buxl®, DAX®, DivDAX®, eb.rexx®, Eurex®, Eurex Repo®, Eurex Strategy WizardSM, Euro GC Pooling®, FDAX®, FWB®, GC Pooling®, GCPI®, MDAX®, ODAX®, SDAX®, TecDAX®, USD GC Pooling®, VDAX®, VDAX-NEW® and Xetra® are registered trademarks of DBAG or its affiliates and subsidiaries. All MSCI indexes are service marks and the exclusive property of MSCI Barra. ATX®, ATX® five, CECE® and RDX® are registered trademarks of Vienna Stock Exchange AG. IPD® UK Quarterly Indexes are registered trademarks of Investment Property Databank Ltd. IPD and have been licensed for the use by Eurex for derivatives. SLI®, SMI® and SMIM® are registered trademarks of SIX Swiss Exchange AG. The STOXX® indexes, the data included therein and the trademarks used in the index names are the intellectual property of STOXX Limited and/or its licensors. Eurex derivatives based on the STOXX® indexes are in no way sponsored, endorsed, sold or promoted by STOXX and its licensors and neither STOXX nor its licensors shall have any liability with respect thereto. PCS® and Property Claim Services® are registered trademarks of ISO Services, Inc. Korea Exchange, KRX, KOSPI and KOSPI 200 are registered trademarks of Korea Exchange Inc. The names of other companies and third party products may be trademarks or service marks of their respective owners.

Eurex Deutschland qualifies as manufacturer of packaged retail and insurance-based investment products (PRIIPs) under Regulation (EU) No 1286/2014 on key information documents for packaged retail and insurance-based investment products (PRIIPs Regulation), and provides key information documents (KIDs) covering PRIIPs traded on Eurex Deutschland on its website under the following link:

<https://www.eurex.com/ex-en/rules-regs/priips-kids>.

In addition, according to Art. 14(1) PRIIPs Regulation the person advising on, or selling, a PRIIP shall provide the KID to retail investors free of charge.

Contents

1	Introduction.....	5
1.1	Purpose of this Document.....	5
1.2	Conventions used in this Document.....	5
2	Changes in Report Layouts	6
2.1	New Reports.....	6
2.1.1	Description.....	6
2.1.2	XML Report Structure for reports.....	6
2.1.3	Text Report Structure for reports	8
2.2	Modified Reports.....	9
2.2.1	Description update	9
2.2.2	XML Report Structure update for reports	9
2.3	Deleted Reports	13
3.	Changes to Data Fields	14
3.1	New Fields	14
3.1.1	VM.....	14
3.1.2	dlyPayOutSettLimitVMBuffer	14
3.1.3	excessSettlAmountVMCFAmount	14
3.1.4	excessTotSettlAmount.....	14
3.1.5	exchRate.....	14
3.1.6	finalExcessAmount.....	14
3.1.7	finalPenaltyAmount	15
3.1.8	penaltyAmount.....	15
3.1.9	penaltyCap	15
3.1.10	penaltyFloor.....	15
3.1.11	penaltyRate	15
3.1.12	settlAmountVMCFAmount.....	15
3.1.13	vMCFAmount.....	15
3.2	Updated Fields	15
3.2.1	nettingRun	15
3.2.2	sumCurrCrdAmnt	16
3.2.3	sumCurrDebAmnt.....	16
3.2.4	sumTrnCrdAmnt	16
3.2.5	sumTrnDebAmnt	16
3.2.6	typeOfMoney.....	16
3.2.7	totSettlAmount	16
3.2.8	uniqueCntrlId.....	17
4.	Summary.....	18

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 7.1.0**.

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 <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 Report Layouts

2.1 New Reports

2.1.1 Description

SN	Report Id	Description Change
1	CE058	Out of the Enhanced Liquidity Framework there is a requirement to charge penalties to the CMs who breached their pay out limits. Currently, there is no automated way how to determine the penalty amount. Thus, Operations requested the new OTC FX Pay-Out Penalty Report, which summarizes the input data for the calculation as well as the final penalty amount to be charged. Two versions of the OTC FX Pay-Out Penalty Report will be generated: - the Member specific report, which will be sent to each Clearing Member and - the Eurex report, which will not be distributed to Members and includes data for all Members.
2	CI058	Out of the Enhanced Liquidity Framework there is a requirement to charge penalties to the CMs who breached their pay out limits. Currently, there is no automated way how to determine the penalty amount. Thus, Operations requested the new OTC FX Pay-Out Penalty Report, which summarizes the input data for the calculation as well as the final penalty amount to be charged. Two versions of the OTC FX Pay-Out Penalty Report will be generated: - the Member specific report, which will be sent to each Clearing Member and - the Eurex report, which will not be distributed to Members and includes data for all Members.
3	TA711	This report lists all active series (both options & futures) in all products available for the next business day. The report is available in xml- and csv-format.

2.1.2 XML Report Structure for reports

	SN	Report Id	XML Structure
Added	1	CE058	ce058 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLgINam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ce058Grp (0 ... variable times) ce058KeyGrp clgHselnd2 m Clearing House (ie.ECAG) clearingHouse m Clearing House name (ie.ECAG) ce058Grp1 (1 ... variable times) ce058KeyGrp1 membClgldCod m Clearing Member ce058Grp2 (1 ... variable times) ce058KeyGrp2 daySettlDate m Settlement Date ce058Rec (1 ... variable times) currTypCod m Currency

			vMCFAmount o VM cashflow of the actual VM VM o Actual VM settlAmount m Settlement Amount settlAmountVMCFAmount o TradeSettlAmt + VMcf totSettlAmount m SettlAmount + Actual VM dlyPayOutSetlLimit m Daily Pay-Out Settlement Limit vMBuffer o VM Buffer dlyPayOutSetlLimitVMBuffer o Pay-out Settlement Limit + VM Buffer excessSettlAmountVMCFAmount o Excess amount from condition I excessTotSettlAmount o Excess amount from condition II finalExcessAmount m Final excess amount penaltyRate m Penalty rate clrCurrTypCod m Clearing Currency exchRate m Exchange rate penaltyAmount m Penalty Amount penaltyFloor m Penalty Floor penaltyCap m Penalty Cap finalPenaltyAmount m Final penalty Amount
Added	2	CI058	ci058 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLgINam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ci058Grp (0 ... variable times) ci058KeyGrp clgHselInd2 m Clearing House (ie.ECAG) clearingHouse m Clearing House name (ie.ECAG) ci058Grp1 (1 ... variable times) ci058KeyGrp1 membClgldCod m Clearing Member ci058Grp2 (1 ... variable times) ci058KeyGrp2 daySettlDate m Settlement Date ci058Rec (1 ... variable times) currTypCod m Currency vMCFAmount o VM cashflow of the actual VM VM o Actual VM settlAmount m Settlement Amount settlAmountVMCFAmount o TradeSettlAmt + VMcf totSettlAmount m SettlAmount + Actual VM dlyPayOutSetlLimit m Daily Pay-Out Settlement Limit vMBuffer o VM Buffer dlyPayOutSetlLimitVMBuffer o Pay-out Settlement Limit + VM Buffer excessSettlAmountVMCFAmount o Excess amount from condition I excessTotSettlAmount o Excess amount from condition II finalExcessAmount m Final excess amount penaltyRate m Penalty rate clrCurrTypCod m Clearing Currency exchRate m Exchange rate penaltyAmount m Penalty Amount penaltyFloor m Penalty Floor penaltyCap m Penalty Cap finalPenaltyAmount m Final penalty Amount
Added	3	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 prodld m Product prodLngNam m Product Long Name prodTypld m ProdType productMIC o ProductMIC uniqueProdld m UniqueProdld ta711ProdRec (1 ... variable times) prodExchAff o isinCod m ISIN undrlsin o Undrlsin stlCurrTypCod m StlCurr currTypCod m PrdCurr mgnStyle m Mgn exerStylTyp o Exr setlTypCod m Stl finSetlmtTim m finStlTim usTrdrFlg m Us blkTrdFlg m Blk flxCntrTrdAllwdFlg m Fix dispDcml o DDcml exerPrcDcml o EDcml ticSiz m TicSiz ticVal m TicVal undrldCod o trdSysCod m preliminaryTradesAllowed o Preliminary Trades supported ta711CntrRec (0 ... variable times) cntrldGrp cntrClasCod o Contract prodld m cntrDtlGrp cntrExpMthDat m cntrExpYrDat m cntrExerPrc o cntrVersNo o cntrStsCod m Sts expDat m ExpDat lepoFlg o Lepo trdUnt m TradUnit trdUntShares o TradingUnitShares trdUntCsh o TradingUnitCash uniqueCntrld m UniqueCntrld
--	--	--	---

2.1.3 Text Report Structure for reports

SN	Report Id	Text Structure
1	CE058	NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE058
2	CI058	NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CI058
3	TA711	NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR TA711

2.2 Modified Reports

2.2.1 Description update

SN	Report Id	Description Change
1	CE056	<p>This Report displays per Member, currency and instruction Id, the transactions that are due to settle over CL on T+1 as well as the respective instruction amount. These transactions have settlement date T+1 and have been processed in the Night Time FX Processing (netting run is filled with NTPFX or EXCLR). Offsetting transactions and the resulting instructions with zero amounts are also displayed. Please note that instructions with zero amounts are not sent for settlement to CLS nor to members.</p> <p>Moreover, this report shows Immediate FX Instructions (netting run is filled with IFXI) which have already been settled on T. These transactions have settlement date T, the instruction id is filled.</p>
2	CI056	<p>This Report displays per Member and currency, the transactions that are due to settle over CLS on T+1 as well as aggregated amounts per currency. These transactions have settlement date T+1 and have been processed in the Preliminary FX run (netting run is filled with PREFX). Offsetting transactions with an aggregated amount equal to zero are also displayed. Please note that for these transactions displayed in this report no instruction is created yet, therefore, the instruction id is not sent.</p> <p>Moreover, this report shows Immediate FX Instructions (netting run is filled with IFXI) which have already been settled on T. These transactions have settlement date T, the instruction id is filled.</p>

2.2.2 XML Report Structure update for reports

	SN	Report Id	XML Structure change
Added, changed and deleted fields.	1	CE056	<pre> ce056 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLgINam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ce056Grp (0 ... variable times) ce056KeyGrp clgHselInd2 m Clearing House clearingHouse m Clearing House ce056Grp1 (1 ... variable times) ce056KeyGrp1 participant m Participant partLngName m Participant Long Name ce056Grp2 (0 ... variable times) ce056KeyGrp2 daySettlDate m Settlement Date ce056Grp3 (0 ... variable times) ce056KeyGrp3 currTypCod m Currency instrld o FX instruction Id ce056Rec (1 ... variable times) transDate m Transaction Date amount m Amount </pre>

			settlLocat m Settlement Location typeOfTransactions o Type of Transactions nettingRun m FX netting run tradeIdFX o FX trade id tranIdFX m FX transaction id tranTypFX m FX transaction type accountCMFX m FX account CM memblId o Member accountName o Account poolId o Pool Id netAmount m Netted Amount per instruction id and currency
Added, changed and deleted fields.	2	CI056	ci056 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o memblId o membLgINam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ci056Grp (0 ... variable times) ci056KeyGrp clgHselInd2 m Clearing House clearingHouse m Clearing House ci056Grp1 (1 ... variable times) ci056KeyGrp1 participant m Participant partLngName m Participant Long Name ci056Grp2 (0 ... variable times) ci056KeyGrp2 daySettlDate m Settlement Date ci056Grp3 (0 ... variable times) ci056KeyGrp3 currTypCod m Currency instrId o FX instruction Id ci056Rec (1 ... variable times) transDate m Transaction Date amount m Amount settlLocat m Settlement Location typeOfTransactions o Type of Transactions nettingRun m FX netting run tradeIdFX o FX trade id tranIdFX m FX transaction id tranTypFX m FX transaction type accountCMFX m FX account CM memblId o Member accountName o Account poolId o Pool Id netAmount m Netted Amount per instruction id and currency
Added, changed and deleted fields.	3	CE770	ce770 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o memblId o membLgINam o rptPrntEffDat m rptPrntEffTim o

rptPrntRunDat	m	
ce770Grp (0 ... variable times)		
ce770KeyGrp		
membClgldCod	m	Clearing Member
ce770Grp1 (1 ... variable times)		
ce770KeyGrp1		
currTypCod	m	ProdCurr
prodTypId	m	(XML only)
prodId	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	
prodId	m	
cntrDtIGrpC7		
cntrExpMthDat	o	
cntrExpYrDat	o	
cntrExpDat	o	
cntrExercisePrice	o	
flxCntrSynProdId	o	
cntrVersNo	o	
exerStylTyp	o	
settlTyp	o	
ce770Grp5 (1 ... variable times)		
ce770KeyGrp5		
stlCurrTypCod	m	StlC
undrlsin	m	ISIN
packageld	o	Unique Id for baskets
undrDecCodGrp		
undrldCod	m	Underlying
undrldLngNam	m	
ctpyAcct	o	CtpyAcct
ce770Grp6 (1 ... variable times)		
ce770KeyGrp6		
recTypCod	m	(XML only)
ce770Rec2ExAs (0 ... variable times)		
exerQty	o	Exerc
asgnQty	o	Assg
divClgHseTrnNo	o	DivldNo
setlmtSecuQty	o	UnitsRec/Del
divSetlmtAmnt	o	SettlAmnt
cshSetlmtAmnt	o	CashSettlAmnt
settlDat	o	Settl Date
trdUnt	o	(XML only)
ce770Rec3Csh (0 ... variable times)		
cshQty	o	Cash
divClgHseTrnNo	o	DivldNo
setlmtSecuQty	o	UnitsRec/Del
divSetlmtAmnt	o	SettlAmnt
cshSetlmtAmnt	o	CashSettlAmnt
settlDat	o	Settl Date
trdUnt	o	(XML only)
sumAcctSetlmtSecuQty	m	Account Total
sumAcctDivSetlmtAmnt	m	
sumAcctCshSetlmtAmnt	m	
sumMembSetlmtSecuQty	o	Member Total
sumMembDivSetlmtAmnt	o	
sumMembCshSetlmtAmnt	o	
sumProdSetlmtSecuQty	o	Product Total

			sumProdDlvSetlmtAmnt o sumProdCshSetlmtAmnt o
Added, changed and deleted fields.	4	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 m undrFutExpYrDat m trdUnt m TradUnit lstSetlmtPrc m LstSetlPrc ce771Grp3 (1 ... variable times) ce771KeyGrp3 cntrClasCod m (XML only) ce771Rec (1 ... variable times) flxCntrlGrpC7 (0 ... 1 times) cntrClasCod o Contract prold m cntrExpDat m cntrExercisePrice o flxCntrSynProdId m cntrVersNo o exerStylTyp o settlTyp m cntrlGrpSetlC7 (0 ... 1 times) cntrClasCod o prold m cntrDtlGrpSetlC7 cntrExpMthDat m cntrExpYrDat m cntrExercisePrice o cntrVersNo o 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 sumSrsUndrShtQty o sumUndrUndrLngQty o Total per Underlying sumUndrUndrShtQty o

<p>Added, changed and deleted fields.</p>	<p>5</p>	<p>CE780</p>	<p>ce780</p> <ul style="list-style-type: none"> rptHdr <ul style="list-style-type: none"> exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLgINam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ce780Grp (0 ... variable times) <ul style="list-style-type: none"> ce780KeyGrp <ul style="list-style-type: none"> membClgldCod m Clearing Member ce780Grp1 (1 ... variable times) <ul style="list-style-type: none"> ce780KeyGrp1 <ul style="list-style-type: none"> membExchldCod m Exchange Member ce780Grp2 (1 ... variable times) <ul style="list-style-type: none"> ce780KeyGrp2 <ul style="list-style-type: none"> cntrldGrpSC7 <ul style="list-style-type: none"> cntrClasCod o prold m cntrDtlGrpC7 <ul style="list-style-type: none"> cntrExpMthDat o cntrExpYrDat o cntrExpDat o cntrExercisePrice o flxCntrSynProld o cntrVersNo o exerStylTyp o settlTyp o ce780Rec (1 ... variable times) <ul style="list-style-type: none"> accountName m Ac packageld o Unique Id for baskets trnTim m Trn Time trdr o Trader membExchldCodObo o OnBehalf Member partldCodObo o OnBehalf User abdnTrnQty m Abandoned Qty totAbdnTrnQty m Total Qty Text1 o Text 1 Text2 o Text 2 Text3 o Text 3
---	----------	--------------	---

2.3 Deleted Reports

CA051 Capital Adjustment Series

TA110 Contract Maintenance

TA111 All Active/Inactive Series

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 New Fields

3.1.1 VM

1) Description of the field	This field contains the actual Variation margin (applicable for USD only).
2) Format	numeric signed 18, 2
4) Where used	- CE058 OTC FX Pay-Out Penalty Report - CI058 OTC FX Pay-Out Penalty Report

3.1.2 dlyPayOutSettLimitVMBuffer

1) Description of the field	This field contains the sum of the Daily Pay-out Settlement Limit and the Variation Margin buffer (applicable for USD only).
2) Format	numeric signed 18, 2
4) Where used	- CE058 OTC FX Pay-Out Penalty Report - CI058 OTC FX Pay-Out Penalty Report

3.1.3 excessSettlAmountVMCFAmount

1) Description of the field	This field shows the excess settlement amount without market movements which is above the Daily Pay-out Settlement Limit (applicable for USD only).
2) Format	numeric signed 18, 2
4) Where used	- CE058 OTC FX Pay-Out Penalty Report - CI058 OTC FX Pay-Out Penalty Report

3.1.4 excessTotSettlAmount

1) Description of the field	This field shows the excess actual (receiving) amount which is above the sum of the Daily Pay-out Settlement Limit and the Variation Margin Buffer (applicable for USD only).
2) Format	numeric signed 18, 2
4) Where used	- CE058 OTC FX Pay-Out Penalty Report - CI058 OTC FX Pay-Out Penalty Report

3.1.5 exchRate

1) Description of the field	This field contains the exchange rate.
2) Format	numeric 9, 5
4) Where used	- CE058 OTC FX Pay-Out Penalty Report - CI058 OTC FX Pay-Out Penalty Report

3.1.6 finalExcessAmount

1) Description of the field	This field shows the final excess amount subject to penalty calculation. In case of USD = the maximum of excessSettlAmountVMCFAmount and excessTotSettlAmount. In case of currency GBP = actual (receiving) amount which is above the Daily Pay-out Settlement Limit. In case of no final excess amount show 0 (zero)..
2) Format	numeric signed 18, 2
4) Where used	- CE058 OTC FX Pay-Out Penalty Report - CI058 OTC FX Pay-Out Penalty Report

3.1.7 finalPenaltyAmount

1) Description of the field	This field shows the final penalty amount in Clearing Currency.
2) Format	numeric signed 18, 2
4) Where used	- CE058 OTC FX Pay-Out Penalty Report - CI058 OTC FX Pay-Out Penalty Report

3.1.8 penaltyAmount

1) Description of the field	This field contains the calculated penalty amount.
2) Format	numeric signed 18, 2
4) Where used	- CE058 OTC FX Pay-Out Penalty Report - CI058 OTC FX Pay-Out Penalty Report

3.1.9 penaltyCap

1) Description of the field	This field shows the penalty cap in Clearing Currency.
2) Format	numeric signed 18
4) Where used	- CE058 OTC FX Pay-Out Penalty Report - CI058 OTC FX Pay-Out Penalty Report

3.1.10 penaltyFloor

1) Description of the field	This field shows the penalty floor in Clearing Currency.
2) Format	numeric 18
4) Where used	- CE058 OTC FX Pay-Out Penalty Report - CI058 OTC FX Pay-Out Penalty Report

3.1.11 penaltyRate

1) Description of the field	This field contains the penalty rate.
2) Format	numeric 9, 5
4) Where used	- CE058 OTC FX Pay-Out Penalty Report - CI058 OTC FX Pay-Out Penalty Report

3.1.12 settlAmountVMCFAmount

1) Description of the field	This field contains the sum of the fields Settlement Amount and VM Cashflow Amount (applicable for USD only).
2) Format	numeric signed 18, 2
4) Where used	- CE058 OTC FX Pay-Out Penalty Report - CI058 OTC FX Pay-Out Penalty Report

3.1.13 vMCFAmount

1) Description of the field	This field contains the trade-related cashflows of the Variation Margin (applicable for USD only).
2) Format	numeric signed 18, 2
4) Where used	- CE058 OTC FX Pay-Out Penalty Report - CI058 OTC FX Pay-Out Penalty Report

3.2 Updated Fields

3.2.1 nettingRun

1) Description of the field	This field indicates the FX netting run.		
2) Format	alphanumeric 5		
3) Valid Values	Valid Values	Decodes	Descriptions

	NTPFX		Night time FX processing
	PREFX		Preliminary FX run
	IFXI		Immediate FX instruction
	EXCLR		Non-standard night time FX processing
4) Where used	- CE056 End of Day CLS Settlement Report - CI056 Preliminary CLS Settlement Report		

3.2.2 sumCurrCrdAmnt

1) Description of the field	This field contains the total credit amount per clearer, currency, value date and transaction type. This field contains the total credit amount per currency.		
2) Format	numeric 15, 2		
4) Where used	- CD709 Daily Cash Transactions - Manually Entered		

3.2.3 sumCurrDebAmnt

1) Description of the field	This field contains the total debit amount per clearer, currency, value date and transaction type. This field contains the total debit amount per currency.		
2) Format	numeric 15, 2		
4) Where used	- CD709 Daily Cash Transactions - Manually Entered		

3.2.4 sumTrnCrdAmnt

1) Description of the field	This field contains the total credit amount per clearer and currency. This field contains the total credit amount per value date and Transaction Type.		
2) Format	numeric 15, 2		
4) Where used	- CD709 Daily Cash Transactions - Manually Entered		

3.2.5 sumTrnDebAmnt

1) Description of the field	This field contains the total debit amount per clearer and currency. This field contains the total debit amount per value date and Transaction Type.		
2) Format	numeric 15, 2		
4) Where used	- CD709 Daily Cash Transactions - Manually Entered		

3.2.6 typeOfMoney

1) Description of the field	This field indicates the type of money represented by the cash collateral position.		
2) Format	alphanumeric 1		
3) Valid Values	Valid Values	Decodes	Descriptions
	E	Excess	
	O	Own	
	T	Term	
	I	Intraday	
4) Where used	- CD230 Monthly Interest Report - CD231 Daily Preliminary Interest Report - CI720 Intraday Collateral Transaction Report - CI731 Intraday Collateral Position Report		

3.2.7 totSettlAmount

1) Description of the field	In case of currency USD, This field contains the sum of the fields Settlement Amount and Projected VM Amount. Otherwise for offsets greater than 1. For offset 1 this field contains the sum of the fields Settlement Amount and actual VM (Projected VM / actual VM applicable for USD only). Please note that a positive figure indicates a settlement		
-----------------------------	--	--	--

	amount due to be paid by ECAG to the CM and that a negative figure indicates a settlement amount due to be paid by the CM to ECAG.
2) Format	numeric signed 18, 2
3) Where used	<ul style="list-style-type: none"> - CD230 Monthly Interest Report - CD231 Daily Preliminary Interest Report - CI720 Intraday Collateral Transaction Report - CI731 Intraday Collateral Position Report

3.2.8 uniqueCntrlId

1) Description of the field	This is a numeric number used to identify the contract, it comprises of the uniqueProdId and an ID for the contract. uniquely . The value of a the specific contract's uniqueCntrlId will not change during the lifetime of the contract. It should be noted that these ID's may be reused eventually.
2) Format	numeric 10
3) Where used	<ul style="list-style-type: none"> - TA112 GTS - Series Reference Data - TA711 All Active/Inactive Series Report

4. Summary

Impacted reports and associated functionalities are mentioned below:

Sr.No	Reports Impacted	Functionality
1	Report TA110 is decommissioned	Series Generation
	Report TA111 is decommissioned and replaced by Report TA711	
	Report CA051 is decommissioned	
2	New report CE058	OTC FX Pay-Out Penalty Report
3	Report CE770 Exercise and Assign Overview	The package is added to these reports for Basket related products.
	Report CE771 OptOn Fut ExerAssign Overview	
	Report CE780 Exercise Abandon Daily Maintenance Overview	