

Eurex Clearing – C7 SCS 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 C7 SCS XML Reports that become effective with the introduction of Eurex Clearing C7 SCS Release **3.7**.

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 C7 SCS XML Reports – Reference Manual for details.

The XML Report documentation will be published as “Eurex Clearing C7 SCS XML Reports- Reference Manual” together with the “Eurex Clearing C7 SCS 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](#). This chapter are only examples and not real changes.

| | |
|---|---|
| settlCurrency has been added in the ce890KeyGrp1. | ce890KeyGrp1 settlLoc m settlAct m settlCurrency m |
|---|---|

Updated code is provided in context, changes are **marked in yellow background**.

| | |
|---|--|
| settlCurrency has been added in the ce890KeyGrp1. | ce890KeyGrp1 settlLoc m settlAct m settlCurrency m |
|---|--|

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

| | |
|---|--|
| settlCurrency has been added in the ce890KeyGrp1. | ce890KeyGrp1 settlLoc m settlAct m settlCurrency m |
|---|--|

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

2. Report Layouts

2.1 Updated Reports

2.1.1 XML Report Structure for reports

| | SN | RPT ID | XML structure |
|---------------|----|--------|--|
| Update | 1 | CB830 | cb830 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m cb830Grp (0 ... variable times) cb830KeyGrp membClgIdCod m Clearing Member membClgIdNam o (part of Clearing Member) cb830Grp1 (1 ... variable times) cb830KeyGrp1 settlLoc m Settlement Location settlAcct m Settlement Account cb830Grp2 (1 ... variable times) cb830KeyGrp2 membTrdngIdCod m Trading Member membTrdngIdNam o (part of Trading Member) cb830Grp3 (1 ... variable times) cb830KeyGrp3 isin m Instrument instShtNam o (part of Instrument) instLngNam o (part of Instrument) cb830Grp4 (1 ... variable times) cb830KeyGrp4 settlCurrency m Settlement Currency cb830Grp5 (1 ... variable times) cb830KeyGrp5 trdLoc m Trading Location cb830Grp6 (1 ... variable times) cb830KeyGrp6 trdDat m Trade Date cb830Grp7 (1 ... variable times) cb830KeyGrp7 trdNum m TradeNumber trdTypTI o TrdTyp ordrNum o OrderNumber cb830Rec (1 ... variable times) trdUpdDat m MaintDate trdUpdTim m MaintTime buySellInd m B/S remQty m RemainingQuantity |

| | | | |
|---------------|---|-------|--|
| | | | remAmnt m actnTyp m Tran releaseStat o qtyBlock o BlockedQuantity linkRef o LinkReference performedBy m PerformedBy legNo o LegNo |
| Update | 2 | CB831 | cb831 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLgINam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m cb831Grp (0 ... variable times) cb831KeyGrp membClgldCod m Clearing Member membClgldNam o (part of Clearing Member) cb831Grp1 (1 ... variable times) cb831KeyGrp1 settlLoc m Settlement Location settlAcct m Settlement Account cb831Grp2 (1 ... variable times) cb831KeyGrp2 membTrdngldCod m Trading Member membTrdngldNam o (part of Trading Member) cb831Grp3 (1 ... variable times) cb831KeyGrp3 isin m Instrument instShtNam o (part of Instrument) instLngNam o (part of Instrument) cb831Grp4 (1 ... variable times) cb831KeyGrp4 settlCurrency m Settlement Currency cb831Grp5 (1 ... variable times) cb831KeyGrp5 trdLoc m Trading Location cb831Grp6 (1 ... variable times) cb831KeyGrp6 trdDat m Trade Date cb831Grp7 (1 ... variable times) cb831KeyGrp7 trdNum m TradeNumber trdTypTI o TrdTyp ordrNum o OrderNumber cb831Rec (1 ... variable times) trdUpdDat m MaintDate trdUpdTim m MaintTime buySellInd m B/S remQty m RemainingQuantity remAmnt m |

| | | | |
|--|--|--|--|
| | | | actnTyp m Tran releaseStat o qtyBlock o BlockedQuantity linkRef o LinkReference performedBy m PerformedBy legNo o LegNo |
|--|--|--|--|

3. Changes to Data Fields

3.1. Updated Fields

3.1.1. dlvRef

| | |
|---------------------------------|---|
| Description of the field | This field contains a unique reference of the Delivery Instruction used for the settlement of specified quantity and amount. This reference is generated in Securities CCP C7 SCS and communicated to the (I)CSD. This reference is not populated for Cash-Only and Flat (Zero) Net Position Trades and Delivery Instructions generated by the (I)CSD due to Corporate Actions. |
| Format: | alphanumeric 16 |
| Where used: | <ul style="list-style-type: none"> - CE840 Daily CSDR Penalties - CE845 Monthly CSDR Penalties - CE860 Pending Delivery Report - CE861 Pending Delivery Report - CE862 Pending Delivery Report - CE870 Settled Delivery Report - CE871 Settled Delivery Report - CE872 Settled Delivery Report - CE890 Net Clearing Report- XEUR - CE891 Net Clearing Report- XEUR - CE892 Net Clearing Report- XEUR - CE895 Net Clearing Report- XETR and XFRA - CE896 Net Clearing Report- XETR and XFRA - CE897 Net Clearing Report- XETR and XFRA |

3.1.2. dlvSettlLoc

| | | | |
|---------------------------------|--|----------------|-------------------------------------|
| Description of the field | This field contains the settlement account location used for delivery. This field is not filled for Single Trades. | | |
| Format | alphanumeric 3 | | |
| Valid Values | Valid Values | Decodes | Descriptions |
| | CBF | | Clearstream Banking Frankfurt |
| | CBL | | Clearstream Banking Luxembourg |
| | CCO | | Euroclear UK & International |
| | CIK | | Euroclear Belgium |
| | EOC | | Euroclear Bank |
| | NEC | | Euroclear Nederland |
| | SIC | | Euroclear France |
| | SIS | | SIX SegalIntersettle Zurich |
| Where used | <ul style="list-style-type: none"> - CD850 Settled Cash Transactions Report - CD851 Settled Cash Transactions Report - CD852 Repo Settled Cash Transactions Report - CE840 Daily CSDR Penalties - CE845 Monthly CSDR Penalties - CE860 Pending Delivery Report - CE861 Pending Delivery Report - CE862 Pending Delivery Report - CE870 Settled Delivery Report - CE871 Settled Delivery Report - CE872 Settled Delivery Report - CE890 Net Clearing Report - XEUR - CE891 Net Clearing Report - XEUR - CE892 Net Clearing Report - XEUR - CE895 Net Clearing Report - XETR and XFRA | | |

| | |
|--|--|
| | <ul style="list-style-type: none"> - CE896 Net Clearing Report - XETR and XFRA - CE897 Net Clearing Report - XETR and XFRA |
|--|--|

3.1.3. settlLoc

| | | | |
|---------------------------------|--|----------------|-------------------------------------|
| Description of the field | This field contains the settlement location. | | |
| Format | alphanumeric 3 | | |
| Valid Values | Valid Values | Decodes | Descriptions |
| | CBF | | Clearstream Banking Frankfurt |
| | CBL | | Clearstream Banking Luxembourg |
| | CCO | | Euroclear UK & International |
| | CIK | | Euroclear Belgium |
| | EOC | | Euroclear Bank |
| | NEC | | Euroclear Nederland |
| | SIC | | Euroclear France |
| | SIS | | SIX SegalInterSettle Zurich |
| Where used | <ul style="list-style-type: none"> - CA870 Repo Custody Payment Statement - CA871 Repo Custody Payment Statement - CB830 Trades Action Report - CB831 Trades Action Report - CE860 Pending Delivery Report - CE861 Pending Delivery Report - CE862 Pending Delivery Report - CE870 Settled Delivery Report - CE871 Settled Delivery Report - CE872 Settled Delivery Report - CE890 Net Clearing Report - XEUR - CE891 Net Clearing Report - XEUR - CE892 Net Clearing Report - XEUR - CE895 Net Clearing Report - XETR and XFRA - CE896 Net Clearing Report - XETR and XFRA - CE897 Net Clearing Report - XETR and XFRA - CI870 Repo Intraday Settled Trade Report - CI871 Repo Intraday Settled Trade Report - CI872 Repo Intraday Settled Trade Report - TC800 Repo Trade Confirmation Report - TC801 Repo Trade Confirmation Report - TC802 Repo Trade Confirmation Report - TC850 Repo Contracts Report - TC851 Repo Contracts Report - TC852 Repo Contracts Report | | |

3.1.4. settlStat

| | | | |
|---------------------------------|---|----------------|--|
| Description of the field | This field contains the information about the settlement status of the Net Position Trade and Repo Trade. | | |
| Format | alphanumeric 20 | | |
| Valid Values | Valid Values | Decodes | Descriptions |
| | PARTIALLY SETTLED | | Total instructed quantity not fully settled yet |
| | SETTLED | | fully settled at (I)CSD or external settled by Eurex Clearing; for Cash-Only and Flat (Zero) Net Position Trades set to fully settled on Contractual Settlement Date in C7 SCS |
| | BUY-IN SETTLED | | fully settled via successful Buy-in process |

| | | | |
|-------------------|---|--|-----------------------------------|
| | CASH SETTLED | | fully settled via cash settlement |
| Where used | <ul style="list-style-type: none"> - CE870 Settled Delivery Report - CE871 Settled Delivery Report - CE872 Settled Delivery Report - CI870 Repo Intraday Settled Trade Report - CI871 Repo Intraday Settled Trade Report - CI872 Repo Intraday Settled Trade Report | | |

4. Common Chapters

4.1. Update

1 Introduction

This document describes all the reports distributed for Eurex Clearing – Securities Clearing Service (C7 SCS). This document is intended to provide members with relevant information concerning reports (viz. offered reports, layout). The purpose of the Eurex Clearing XML Reports – Reference Manual is

- to explain the content of the reports, and
- to describe each report in detail.

Additional information related to generic text reports is included. Please note that all reports are provided exclusively via the Common Report Engine. ~~For trades not yet covered by C7 SCS and cleared by Eurex Clearing's Securities CCP (Securities CCP), Eurex Clearing's Securities CCP continues to generate and distribute the corresponding reports as done currently. Report Description for those reports continues to be described as part of the Securities CCP documentation being available under the following path:~~

~~www.eurex.com -> Clear -> Support -> Initiatives & Releases -> C7 SCS Releases -> CCP Release 18.5~~

~~The report ordering form for Securities CCP reports is available on:~~

~~www.eurex.com -> Trade -> Find -> Forms~~

Report Generation and Distribution

Reports are available in XML format. For some reports additionally a printable text format is available.

- Reports in XML format for Clearing Members and Settlement Institutions are automatically provided and must not be ordered explicitly.
- Reports in XML format for Trading Members must be explicitly ordered.
- Reports in printable text [format](#) are optional and must be explicitly ordered.

The report ordering form for C7 SCS reports is available on:

www.eurex.com -> Clear -> Find -> Forms

~~Separate Reports for Securities CCP and C7 SCS~~

~~With C7 SCS Release 3.0 physical deliveries in UK and Irish securities resulting from Eurex derivatives (XEUR) which settle at Euroclear UK & International (CCO, 'CREST') are migrated to the new platform. Transaction data and historic data were not migrated to the new platform.~~

~~Pending trades and delivery instructions from trading location XEUR continue to be processed and completed in Securities CCP system.~~

~~Consequently, such trades and delivery instructions continue to be reported on Securities CCP reports, while new transactions concluded after C7 SCS Release 3.0 are reported on new C7 SCS reports.~~

~~Reporting of new transactions concluded after Launch of C7 SCS Release 3.0 will be included in existing C7 SCS Reports.~~

2.3 Common Report Engine

The Common Report Engine is the exclusive source for report files for Eurex Clearing members. It is an FTP solution based on an SFTP report server that allows participants to easily retrieve all of their reports from a single source.

All transactional and participant specific C7 SCS reports are available in ~~a the same~~ participant-specific directory structure. ~~as used for Securities CCP reports. C7 SCS and Securities CCP Reports are distinguished via unique Report IDs.~~

Non-transactional and non-participant specific reports and files are available in the public area. Such reports are tagged as CRE Area: public in this manual.

The Common Report Engine can be accessed via leased line connectivity or via the internet.

To access the Common Report Engine, a specific user account for the Common Report Engine must be setup and a public key must be uploaded in the Member Section of the Eurex website (<https://www.eurex.com/ec->

en/find/Member-Section). ~~Participants having already an activated user account for the Common Report Engine to receive Securities CCP reports do not have to take any further actions regarding a proper user setup.~~

Please note that reports will only be generated for participants if an activated Common Report Engine user account exists. The participant is responsible for the user account setup on the Common Report Engine for all markets applicable. Detailed information to the Common Report Engine is provided on the Eurex Homepage: www.eurex.com -> Clear -> Support -> Technology -> Common Report Engine

2.4 Available Reports

The table below provides an overview of available C7 SCS reports. ~~including a reference to the corresponding member reports currently available for the CCP. As for the CCP~~ The Report ID gives an indication for which members a report is available:

Report ID ending with '0' or '5' - Clearing Members

Report ID ending with '1' or '6' - Settlement Institutions

Report ID ending with '2' or '7' - Trading Members

| C7 SCS Report ID | Report Name | Delivery Time ¹ | RAW (XML) Format | Printable Format | Current CCP Reports | Description ² |
|---------------------------|---------------------------------------|----------------------------|------------------|------------------|--|--|
| CA870/ CA871 | Repo Custody Payment Statement | EoD, T(+x) | Yes | No | CA160/ CA161 | Cash Payments related to Corporate Actions on Repo Trades. |
| CB830/ CB831 | Trades Action Report | EoD, T (+x) | Yes | Yes | CB230/ CB231 | Manually inserted, deleted, buy-in Blocked/Released, Linking and Hold/ Released Status Update transactions. |
| CD850/ CD851 | Settled Cash Transactions Report | EoD, T | Yes | Yes | CD250/ CD251 | Cash Transactions sent to the corresponding Payment Bank and considered as settled. |
| CD852 | Repo Settled Cash Transactions Report | EoD, T | Yes | Yes | N/A | Repo Cash Transactions sent to the corresponding Payment Bank and considered as settled. |
| CE840 | Daily CSDR Penalties | P+1(+x) | Yes | No | N/A | Daily penalty information received from (I)CSDs. |
| CE845 | Monthly CSDR Penalties | EoD ³ | Yes | No | N/A | Aggregated monthly penalty information. |
| CE860/ CE861/ CE862 | Pending Delivery Report | EoD, T(+x) | Yes | Yes | CE260/ CE261/ CE262 | Portion of Net Position Trades and Repo Trades that has not yet settled. Corporate action feedback and released/on-hold quantity are considered. |
| CE870/ CE871/ CE872 | Settled Delivery Report | EoD, T(+x) | Yes | Yes | CE270/ CE271/ CE272 | Portion of Net Position Trades and Repo Trades that has been settled on the current business day. |

| C7 SCS Report ID | Report Name | Delivery Time ¹ | RAW (XML) Format | Printable Format | Current CCP Reports | Description ² |
|---------------------------|-------------------------------------|----------------------------|------------------|------------------|--|--|
| CE890/ CE891/ CE892 | Net Clearing Report (XEUR) | EoD ⁴ , T | Yes | No | CE290/ CE291/ CE292 | Single Trades from Eurex deliveries and Net Position Trades (resulting from Netting/Aggregation/Gross processing) incl. quantity, cash amount, Delivery ID and Delivery Reference. |
| CE895/ CE896/ CE897 | Net Clearing Report (XETR and XFRA) | EoD ⁴ , T | Yes | No | CE395/ CE396/ CE397 | Single Trades from FWB and Net Position Trades (resulting from Netting/Aggregation/Gross processing) incl. quantity, cash amount, Delivery ID and Delivery Reference. |
| CI870/ CI871/ CI872 | Repo Intraday Settled Trade Report | Intraday ,T | Yes | No | N/A | Trade level information of Repo Trades that are settled on current business day. This is a multi-frequency report. |
| TC800/ TC801/ TC802 | Repo Trade Confirmation Report | Intraday ,EoD | Yes | No | TC100/ TC101/ TC102 | Confirmation of new Repo Trades accepted and successfully validated by Eurex Clearing. This is a multi-frequency report. |
| TC850/ TC851/ TC852 | Repo Contracts Report | EoD, T(+x) | Yes | No | TC750/ TC751/ TC752 | Detailed information of Repo Trades |

7 Glossary

| Term | Explanation |
|--------|--|
| (I)CSD | (International) Central Securities Depository |
| BBK | Bundesbank Germany |
| C7 SCS | C7 Securities Clearing Service – new securities clearing system |
| CBF | Clearstream Banking Frankfurt |
| CBF-i | Clearstream Banking Frankfurt international |
| CBL | Clearstream Banking Luxembourg or Clearstream Banking Frankfurt international (CBF-i) |
| CCO | Euroclear UK & International |
| CCP | Central Clearing Counterparty |
| CIK | Euroclear Belgium |
| CM | Clearing Member |
| CREST | Certificateless Registry for Electronic Share Transfer - Securities Settlement System used by Euroclear UK & International Ltd |
| CSDR | Central Securities Depositories Regulation |
| DIN | Dual Instruction Netting |
| EOC | Euroclear Bank |
| EoD | End of the Day |

| Term | Explanation |
|-------------------|--|
| FWB | Frankfurter Wertpapierbörse |
| NEC | Euroclear Nederland |
| PfoD | Payment Free of Delivery |
| Securities CCP | Eurex Clearing's Security CCP – legacy securities clearing system |
| SFTR | Securities Financing Transactions Regulation |
| SI | Settlement Institution |
| SIC | Euroclear France |
| SIN | Single Instruction Netting |
| SIS | SIX SegalIntersettle Zurich |
| TDN | Trade Date Netting |
| TM | Trading Member |