Eurex Clearing – C7 SCS XML Reports – Modification Notes

Version 3.7.1

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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 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
			                trdTypTl 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

<mark>Update</mark>	2	CB831	cb831
			   rptHdr
			      exchNam m
			      envText m
			      rptCod m
			      rptNam m
			      rptFlexKey o
			      membId o
			      membLglNam o
			      rptPrntEffDat m
			      rptPrntEffTim o
			      rptPrntRunDat m
			   cb831Grp (0 ... variable times)
			     cb831KeyGrp
			       membClgIdCod m Clearing Member
			       membClgIdNam o (part of Clearing Member)
			      cb831Grp1 (1 ... variable times)
			       cb831KeyGrp1
			        settlLoc m Settlement Location
			        settlAcct m Settlement Account
			       cb831Grp2 (1 ... variable times)
			        cb831KeyGrp2
			         membTrdngIdCod m Trading Member
			        membTrdngIdNam 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
			         trdTypTl 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:	- 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 SegaIntersettle Zurich
Where used	- 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		

| | - 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 SegaIntersettle Zurich
Where used	- 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	- 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 SegaIntersettle Zurich
TDN	Trade Date Netting
TM	Trading Member

FWB   Frankfurter Wertpapierbörse

NEC   Euroclear Nederland