

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 **1.1.0**.

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 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 <http://www.eurexchange.com>

The above mention changes will be reflected in the “Eurex Clearing C7 SCS 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**.

settlCurrency has been added in the ce890KeyGrp1.	ce890KeyGrp1 settlLoc m settlAct m settlCurrency m
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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
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Deletions are marked **in red and are strikethrough**.

settlCurrency has been added in the ce890KeyGrp1.	ce890KeyGrp1 settlLoc m settlAct m settlCurrency m
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Where necessary, detailed changes are additionally *set in italics*.

2 Changes to Data Fields

2.1 Updated Fields

2.1.1 penDiscRate

Description of the field	This field indicates the Cash Discount Penalty Rate that is used to calculate the amount of the cash penalty depending on the relevant settlement currency.
Format:	numeric 12,3 numeric signed 14, 6
Where used:	- CE840 Daily CSDR Penalties

2.1.2 penSecRate

Description of the field	This field contains the Security Penalty Rate, as well as the value of such rate, which has been applied to calculate the amount of the cash penalty.
Format:	numeric 12,3 numeric signed 14, 6
Where used:	- CE840 Daily CSDR Penalties