Eurex Clearing – C7 SCS XML Reports – Modification Notes

Version 3.0.1

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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 C7 SCS XML Reports that become effective with the introduction of Eurex Clearing C7 SCS Release **3.0**.

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 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 provides 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 Description of the Reports

	SN	RPT ID	Description
Update	1	CE860	This report contains all Delivery Instructions that are partially pending or fully pending on the current C7 SCS business day including Cash- Only Delivery Instructions resulting from strange nets. Settlements with Actual Settlement Date greater than current C7 SCS business day due to settlement after business day shift at (I)CSD will be considered as pending in C7 SCS and will be reported in Pending Delivery Report. However, the same will be reported as SETTLED on the next C7 SCS business day in Settled Delivery Report. The report shows remaining quantity and remaining amount per Delivery Instruction and provides a reference to the Net Position Trade or Repo Trade belonging to this Delivery Instruction. For Flat (Zero) Net Position Trades no Delivery Instructions are created and these trades are reported on Net Position Trade level until Contractual Settlement Date is reached. The same day settlement Repo Trades (e.g., front-legs from an Overnight repo) are reported at least once in this report on Contractual Settlement date. Report provides multiple references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are: a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD b-CSD Reference: generated by (I)CSD representing the CASCADE reference at CBF or the unique Transaction ID generated by and used at CCO; not applicable for other (I)CSDs c-Underlying Reference: original Delivery Reference in case Corporate Action events applied on a Delivery Instruction d-Delivery ID: unique identifier generated by C7 SCS for internal referencing On the C7 SCS Business Day when the Net Position Trade is generated, the CREST transaction ID is not provided in field CSD Reference in this report for pending deliveries to be settled at CCO because feedback from CCO is only received on next CCO Business Day. Delivery Instructions are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information. Type of Information is used to distinguish between: 1-NET DELIVERY INFORMATION: Pending Delivery Instructions/ Net Position Trades resulting out of Net or Aggregate processing 2-GROSS DELIVERY INFORMATION: Pending Delivery Instructions/ Net Position Trades resulting out of Gross processing 3-REPO NET DELIVERY INFORMATION: Pending Delivery Instructions/ Surplus Repo Trades resulting out of Net processing 4-REPO GROSS DELIVERY INFORMATION: Pending Delivery Instructions/ Repo Trades resulting out of Gross processing 5-REPO OFFSET BLOCK INFORMATION: Offsetting Repo Trades resulting out of Net processing Within each block the Delivery Instructions are sorted by Delivery ID and their Contractual Settlement Date starting with the most overdue settlements. In case portions of remaining quantity and remaining amount of trades are not reflected in any active Delivery Instruction at the (I)CSD (e.g., in case of Buy-in processing, Flat (Zero) Net Position Trades, Flat (Zero) Repo Trades, Offsetting Repo Trades) these portions are reported per Trade sorted by Buy Sell indicator and trade number in ascending order and with Delivery ID 'NA'. GC Pooling Repo Trades are instructed as Exposure Adjustments and are referred to as Delivery

			Instructions. The delivery ID is always reported as 'NA' for GC Pooling Trades in this report as Exposure Adjustments are created on next business day just before instructing to Triparty. In case the Delivery ID is filled with 'NA', delivery instruction specific fields as remaining and total instructed quantity/amount and Buy Sell indicator are not filled. The report provides totals for pending amounts per Type of Information, Trading Member, Account Type, ISIN, Settlement Location/ Settlement Account per currency. In case a trade or delivery instruction was created/adjusted due to a corporate action processed by and received from (I)CSD before creation of the report, the respective corporate action identifier (CSD's CORP ID) is reported. The report is generated at the end of each business day (EoD). In case no data are to be reported, an empty report is provided (NO DATA Report).
Update	2	CE861	This report contains all Delivery Instructions that are partially pending or fully pending on the current C7 SCS business day including Cash- Only Delivery Instructions resulting from strange nets. Settlements with Actual Settlement Date greater than current C7 SCS business day due to settlement after business day shift at (I)CSD will be considered as pending in C7 SCS and will be reported in Pending Delivery Report. However, the same will be reported as SETTLED on the next C7 SCS business day in Settled Delivery Report. The report shows remaining quantity and remaining amount per Delivery Instruction and provides a reference to the Net Position Trade or Repo Trade belonging to this Delivery Instruction. For Flat (Zero) Net Position Trades no Delivery Instructions are created and these trades are reported on Net Position Trade level until Contractual Settlement Date is reached. The same day settlement Repo Trades (e.g., front-legs from an Overnight repo) are reported at least once in this report on Contractual Settlement date. Report provides multiple references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are: a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD b-CSD Reference: generated by (I)CSD representing the CASCADE reference at CBF or the unique Transaction ID generated by and used at CCO; not applicable for other (I)CSDs c-Underlying Reference: original Delivery Reference in case Corporate Action events applied on a Delivery Instruction d-Delivery ID: unique identifier generated by C7 SCS for internal referencing On the C7 SCS Business Day when the Net Position Trade is generated, the CREST transaction ID is not provided in field CSD Reference in this report for pending deliveries to be settled at CCO because feedback from CCO is only received on next CCO Business Day. Delivery Instructions are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information. Type of Information is used to distinguish between: 1-NET DELIVERY INFORMATION: Pending Delivery Instructions/ Net Position Trades resulting out of Net or Aggregate processing 2-GROSS DELIVERY INFORMATION: Pending Delivery Instructions/ Net Position Trades resulting out of Gross processing 3-REPO NET DELIVERY INFORMATION: Pending Delivery Instructions/ Surplus Repo Trades resulting out of Net processing 4-REPO GROSS DELIVERY INFORMATION: Pending Delivery Instructions/ Repo Trades resulting out of Gross processing 5-REPO OFFSET BLOCK INFORMATION: Offsetting Repo Trades resulting out of Net processing Within each block the Delivery Instructions are sorted by Delivery ID and their Contractual Settlement Date starting with the most overdue settlements. In case portions of remaining quantity and remaining amount of trades are not reflected in any active Delivery Instruction at the (I)CSD (e.g., in case of Buy-in

			processing, Flat (Zero) Net Position Trades, Flat (Zero) Repo Trades, Offsetting Repo Trades) these portions are reported per Trade sorted by Buy Sell indicator and trade number in ascending order and with Delivery ID 'NA'. GC Pooling Repo Trades are instructed as Exposure Adjustments and are referred to as Delivery Instructions. The delivery ID is always reported as 'NA' for GC Pooling Trades in this report as Exposure Adjustments are created on next business day just before instructing to Triparty. In case the Delivery ID is filled with 'NA', delivery instruction specific fields as remaining and total instructed quantity/amount and Buy Sell indicator are not filled. The report provides totals for pending amounts per Type of Information, Trading Member, Account Type, ISIN, Settlement Location/ Settlement Account per currency. In case a trade or delivery instruction was created/adjusted due to a corporate action processed by and received from (I)CSD before creation of the report, the respective corporate action identifier (CSD's CORP ID) is reported. The report is generated at the end of each business day (EoD). In case no data are to be reported, an empty report is provided (NO DATA Report).
Update	3	CE862	This report contains all Delivery Instructions that are partially pending or fully pending on the current C7 SCS business day including Cash- Only Delivery Instructions resulting from strange nets. Settlements with Actual Settlement Date greater than current C7 SCS business day due to settlement after business day shift at (I)CSD will be considered as pending in C7 SCS and will be reported in Pending Delivery Report. However, the same will be reported as SETTLED on the next C7 SCS business day in Settled Delivery Report. The report shows remaining quantity and remaining amount per Delivery Instruction and provides a reference to the Net Position Trade or Repo Trade belonging to this Delivery Instruction. For Flat (Zero) Net Position Trades no Delivery Instructions are created and these trades are reported on Net Position Trade level until Contractual Settlement Date is reached. The same day settlement Repo Trades (e.g., front-legs from an Overnight repo) are reported at least once in this report on Contractual Settlement date. Report provides multiple references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are: a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD b-CSD Reference: generated by (I)CSD representing the CASCADE reference at CBF or the unique Transaction ID generated by and used at CCO; not applicable for other (I)CSDs c-Underlying Reference: original Delivery Reference in case Corporate Action events applied on a Delivery Instruction d-Delivery ID: unique identifier generated by C7 SCS for internal referencing On the C7 SCS Business Day when the Net Position Trade is generated, the CREST transaction ID is not provided in field CSD Reference in this report for pending deliveries to be settled at CCO because feedback from CCO is only received on next CCO Business Day. Delivery Instructions are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information. Type of Information is used to distinguish between: 1-NET DELIVERY INFORMATION: Pending Delivery Instructions/ Net Position Trades resulting out of Net or Aggregate processing 2-GROSS DELIVERY INFORMATION: Pending Delivery Instructions/ Net Position Trades resulting out of Gross processing 3-REPO NET DELIVERY INFORMATION: Pending Delivery Instructions/ Surplus Repo Trades resulting out of Net processing 4-REPO GROSS DELIVERY INFORMATION: Pending Delivery Instructions/ Repo Trades resulting out of Gross processing 5-REPO OFFSET BLOCK INFORMATION: Offsetting Repo Trades resulting out of Net processing

			Within each block the Delivery Instructions are sorted by Delivery ID and their Contractual Settlement Date starting with the most overdue settlements. In case portions of remaining quantity and remaining amount of trades are not reflected in any active Delivery Instruction at the (I)CSD (e.g., in case of Buy-in processing, Flat (Zero) Net Position Trades, Flat (Zero) Repo Trades, Offsetting Repo Trades) these portions are reported per Trade sorted by-Buy Sell indicator and trade number in ascending order and with Delivery ID 'NA'. GC Pooling Repo Trades are instructed as Exposure Adjustments and are referred to as Delivery Instructions. The delivery ID is always reported as 'NA' for GC Pooling Trades in this report as Exposure Adjustments are created on next business day just before instructing to Triparty. In case the Delivery ID is filled with 'NA', delivery instruction specific fields as remaining and total instructed quantity/amount and Buy Sell indicator are not filled. The report provides totals for pending amounts per Type of Information, Trading Member, Account Type, ISIN, Settlement Location/ Settlement Account per currency. In case a trade or delivery instruction was created/adjusted due to a corporate action processed by and received from (I)CSD before creation of the report, the respective corporate action identifier (CSD's CORP ID) is reported. The report is generated at the end of each business day (EoD). In case no data are to be reported, an empty report is provided (NO DATA Report).

3 Changes to Data Fields

3.1 Updated Fields

3.1.1 acctTypOrig

Description of the field	This field contains the original account type as provided by trading location XETR or XFRA if Trading Member is considered for Optimized Trade Date Netting. This field is only filled for Single Trades. ~~Note: This field will always be omitted until the Optimized Trade Date Netting service is launched.~~
Format:	alphanumeric 2
Valid Values	Valid Values / Decodes / Description: A1 – (none) – account for agent business; PP – (none) – account for proprietary (own) business
Where used:	- 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

Valid Values:

Valid Values	Decodes	Description
A1		account for agent business
PP		account for proprietary (own) business

3.1.2 membTrdngIdCodOrigacctTypOrig

Description of the field	This field is filled if the Trading Member is considered for Optimized Trade Date Netting. It contains the Trading Member ID under which the original Trading Member is known in the Clearing House. This field is only filled for Single Trades. ~~Note: This field will always be omitted until the Optimized Trade Date Netting service is launched.~~
Format:	alphanumeric 5
Where used:	- 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 rpoClosReqPend

Description of the field	This field indicates if a closing request is anticipated for a Repo Trade. This field will be filled only for Open and Open Variable Repos where no closing request has been received. The maximum allowed repurchase date(S) is the minimum of either 1096 calendar days from front leg Settlement Date or Maturity Date of underlying bond - 5 business days. In case no closing request is provided till S-1, then C7 SCS will automatically set the term leg settlement as S.
Format:	alphanumeric 1
Valid Values	see table below
Where used:	- TC850 Repo Contracts Report - TC851 Repo Contracts Report - TC852 Repo Contracts Report

Valid Values:

Valid Values	Decodes	Description
R		Closing Request is obligatory ~~Required~~ and will be filled ~~from S-5 for Open and Open Variable Repos~~ with ‘R” starting 5 business days prior to S
O		~~Optional for Open and Open Variable Repos where closing request is still not received~~ Closing Request is awaited and filled with “O” until 5 business days prior to S

4 Common Chapters

4.1 Update

4.1.1 Introduction section is updated

1 Introduction

Please note that all reports are provided exclusively via the Common Report Engine. For ~~products~~ 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:

Separate Reports for Securities CCP and C7 SCS

~~With the introduction of the new C7 SCS system for equities and bonds business, transaction data and historic data were not migrated to the new platform. Pending trades and delivery instructions in equities and bonds from trading locations XETR, XFRA and XEUR continue continued to be processed and completed in Securities CCP system. Consequently, such trades and delivery instructions continue continued to be reported on Securities CCP reports, while new transactions concluded after C7 SCS Release 1.0 are were reported on new C7 SCS reports.~~

~~With C7 SCS Release 2.0 also Repo transactions were Repo transactions are migrated to the new platform. Pending trades in Repo business from trading locations XERE will be were migrated to the new platform. Hence, Repo transactions will be are reported on new C7 SCS reports.~~

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.

4.1.2 Available report section is updated

2.4 Available Reports

C7 SCS Report ID	Report Name	Delivery[1]	RAW (XML) Format	Printable Format	Current CCP Reports	Description[2]
CE870/ CE871/ CE872	Settled Delivery Report	EoD, T~~+1~~ (+x)	Yes	Yes	CE270/ CE271/ CE272	Portion of Net Position Trades and Repo Trades that has been settled on the current business day.
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.

4.1.3 Glossary is updated

7. Glossary

A new term is added into glossary.

Term	Explanation
PfoD	Payment Free of Delivery