

Eurex Clearing – C7 SCS XML Reports – Modification Notes

Version 5.5.0

Date: 21.01.2026

© Eurex 2026

Deutsche Börse AG ("DBAG"), Clearstream Banking AG ("Clearstream"), Eurex Frankfurt AG ("Eurex"), Eurex Clearing AG ("Eurex Clearing"), 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 also 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/direct-market-access-from-the-us>.

In addition, Eurex representatives and participants may familiarize U.S. Qualified Institutional Buyers (QIBs) and brokerdealers 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-eligiblecustomers>.

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®, Strategy Wizard®, Euro GC®, FDAX®, FTSE 100, 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. MSCI®, EAFE®, ACWI® and all MSCI indexes (the "Indexes"), the data included therein, and service marks included therein are the intellectual property of MSCI Inc., its affiliates and/or their licensors (together, the "MSCI Parties"). The Indexes are provided "as is" and the user assumes the entire risk of any use it may make or permit to be made of the Indexes. No MSCI Party warrants or guarantees the originality, accuracy and/or completeness of the Indexes and each expressly disclaims all express or implied warranties. No MSCI Party shall have any liability for any errors or omissions in connection with any of the Indexes, or any liability for any direct, indirect, special, punitive, consequential or any other damages (including lost profits) even if notified of the possibility of such damages. For full disclaimer see msci.com/disclaimer.

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 ISS STOXX and its licensors and neither ISS 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.

FTSE® is a trade mark of the London Stock Exchange Group companies and is used by FTSE International Limited ("FTSE") under license. All rights in the FTSE®100 Index (the "Index") vest in FTSE or its licensors. Neither FTSE nor any of their affiliates or licensors (a) assumes any liability, losses, damages, expenses or obligations in connection with any derivative product based on the Index; or (b) accepts any liability for any errors or omissions, fitness for a particular purpose or the results to be obtained from the use of the Index or related data. No party may rely on the Index or related data contained in this communication which Index and data is owned by FTSE or their affiliates. No use or distribution of the Index is permitted without FTSE's express written consent. FTSE does not promote, sponsor or endorse the content of this communication nor any financial or derivative product that it relates to.

PRIIPs: 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.....	4
1.1	Purpose of this Document	4
1.2	Conventions used in this Document.....	4
2.	Changes to Data Fields.....	5
2.1.	Updated Fields.....	5
2.1.1.	clgHseSettlLoc	5
2.1.2.	dlvSettlLoc	5
2.1.3.	settlLoc.....	6
2.1.4.	trdLoc	7
3.	Changes to Common Chapters	9
3.1.	Update Glossary	9

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 5.5.

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. Changes to Data Fields

2.1. Updated Fields

2.1.1. clgHseSettlLoc

Description of the field	This field contains the settlement account location of the clearing house. This field is not filled when reporting trades that are not associated with a Delivery Instruction.		
Format	alphanumeric 3		
Valid Values	Valid Values	Decodes	Descriptions
	CBF		Clearstream Banking Frankfurt Europe
	CBL		Clearstream Banking Luxembourg
	CCO		Euroclear UK & International
	EOC		Euroclear Bank
	SIS		SIX SegalIntersettle Zurich
Where used	<ul style="list-style-type: none"> - CE860 Pending Delivery Report - CE861 Pending Delivery Report - CE862 Pending Delivery Report - CE865 Repo Pending Delivery Netting Report - CE866 Repo Pending Delivery Netting Report - CE867 Repo Pending Delivery Netting Report - CE870 Settled Delivery Report - CE871 Settled Delivery Report - CE872 Settled Delivery Report - CE875 Repo PFOD Instruction Report - CE876 Repo PFOD Instruction Report - CE877 Repo PFOD Instruction Report 		

2.1.2. dlvsSettlLoc

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 Europe
	CBL		Clearstream Banking Luxembourg
	CCO		Euroclear UK & International
	CIK		Euroclear Belgium
	EOC		Euroclear Bank
	MOT		Euronext Securities Milan
	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 - CE860 Pending Delivery Report - CE861 Pending Delivery Report - CE862 Pending Delivery Report - CE865 Repo Pending Delivery Netting Report - CE866 Repo Pending Delivery Netting Report - CE867 Repo Pending Delivery Netting Report - CE870 Settled Delivery Report - CE871 Settled Delivery Report - CE872 Settled Delivery Report - CE875 Repo PFOD Instruction Report - CE876 Repo PFOD Instruction Report 		

	<ul style="list-style-type: none"> - CE877 Repo PFOD Instruction 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
--	---

2.1.3. settlLoc

Description of the field	This field contains the settlement location.		
Format	alphanumeric 3		
Valid Values	Valid Values	Decodes	Descriptions
	CBF		Clearstream Banking Frankfurt Europe
	CBL		Clearstream Banking Luxembourg
	CCO		Euroclear UK & International
	CIK		Euroclear Belgium
	EOC		Euroclear Bank
	MOT		Euronext Securities Milan
	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 - CE865 Repo Pending Delivery Netting Report - CE866 Repo Pending Delivery Netting Report - CE867 Repo Pending Delivery Netting Report - CE870 Settled Delivery Report - CE871 Settled Delivery Report - CE872 Settled Delivery Report - CE875 Repo PFOD Instruction Report - CE876 Repo PFOD Instruction Report - CE877 Repo PFOD Instruction Report - CE880 GC Pooling Collateral Allocation Report - CE881 GC Pooling Collateral Allocation Report - CE882 GC Pooling Collateral Allocation 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 		

2.1.4. trdLoc

Description of the field	This field contains the trading location the trade originates from. For Net Position Trades filled with trading location determined during netting (depending on Cross Cash Market Netting settings).		
Format	alphanumeric 4		
Valid Values	Valid Values	Decodes	Descriptions
	ECAG		used in case of Cross Cash Market Netting
	XERE		Eurex Repo
	XETR		Xetra Deutsche Boerse Xetra
	XEUR		Eurex Frankfurt
	XFRA		Xetra Frankfurt 2 Deutsche Boerse Frankfurt
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 - CE865 Repo Pending Delivery Netting Report - CE866 Repo Pending Delivery Netting Report - CE867 Repo Pending Delivery Netting Report - CE870 Settled Delivery Report - CE871 Settled Delivery Report - CE872 Settled Delivery Report - CE875 Repo PFOD Instruction Report - CE876 Repo PFOD Instruction Report - CE877 Repo PFOD Instruction Report - CE880 GC Pooling Collateral Allocation Report - CE881 GC Pooling Collateral Allocation Report - CE882 GC Pooling Collateral Allocation 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. Changes to Common Chapters

3.1. Update Glossary

Term	Explanation
(I)CSD	(International) Central Securities Depository
BBK	Bundesbank Germany
C7 SCS	C7 Securities Clearing Service – new securities clearing system
CBF	Clearstream Europe
CBF-i	Clearstream Banking Frankfurt international
CBL	Clearstream Banking Luxembourg or Clearstream Banking Frankfurt international (CBF-i) on 6-series accounts
CCO	Euroclear UK & International
CCP	Central Clearing Counterparty
CFI	Classification of Financial Instruments
CIK	Euroclear Belgium
CM	Clearing Member
CREST	Certificateless Registry for Electronic Share Transfer – Securities Settlement System used by Euroclear UK & International Ltd
DIN	Dual Instruction Netting
EOC	Euroclear Bank
EoD	End of the Day
FWB	Frankfurter Wertpapierbörse
LEI	Legal Entity Identifier
MOT	Euronext Securities Milan
NEC	Euroclear Nederland
PFOD	Payment Free of Delivery
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