

SWIFT message structure changes

This section describes the new BICs related to Eurex Clearing's CLS third party service provider. The new BIC details are highlighted in bold in the tables below (Field 57A). Details of these BICs will be required to match instructions in CLS for FX futures settlements and are relevant details for members even if they are relying on Eurex Reports to enter instructions into CLS.

No additional details beyond those highlighted in bold are changing in the message formats.

The following is a sample of an MT300 SWIFT message instruction sent to a Clearing Member by Eurex Clearing. The Clearing Member is also a Settlement Member in CLS. In this example, the Clearing Member bought euro and sold U.S. dollar (EURUSD):

1) MT300 to Counterparty – Example (1) Member A Bought EUR/Sold USD

Swift Sender: Eurex Clearing	{1:F01EUXCDEFZAXXX000000000}
Swift Receiver: Eurex Clearing Member	{2:I300ABCDEQRSXXXN}{4:
:15A: New Sequence	:15A:
:20: Sender Reference	:20:TESTX333444555A
:21: Related Reference	:21:TESTX333444555A
:22A: Type of Operation	:22A:NEWT
:94A: Scope of Operation	:94A:AGNT
:22C: Common Reference	:22C:ABCDRS0131EUXCFZ
:82A: Party A	:82A:EUXCDEFZXXX
:87A: Party B	:87A: ABCDEQRSXXX
:15B: New Sequence	:15B:
:30T: Trade Date	:30T:20210315
:30V: Value Date	:30V:20210317
:36: Exchange Rate	:36:1,31
:32B: Currency & Amount – Bought	:32B:EUR10000000,
:56A: Intermediary	:56A:CLSBUS33XXX
:57A: Receiving Agent	:57A:CHASGB2LTPA
:33B: Currency & Amount – Sold	:33B:USD13100000,
:57A: Receiving Agent	:57A:CLSBUS33XXX

2) MT304 to Eurex Third Party Service Provider – Example (2) Member A Bought EUR/Sold USD

Swift Sender: Eurex Clearing	{1:F01EUXCDEFZAXXX0198000673}
Swift Receiver: CLS TPSP	{2:I304"JPMCLSBIC"XN}{4:
:15: New Sequence	:15A:
:20: Sender Reference	:20:TESTX333444555B
:22A: Type of Operation	:22A:NEWT
:94A: Scope of Operation	:94A:ASET
:83A: Fund	:83J:/NAME/NA
:82A: Fund Manager	:82A:EUXCDEFZXXX
:87A: Executing Broker	:87A: ABCDEQRSXXX
:15B: New Sequence	:15B:
:30T: Trade Date	:30T:20210315
:30V: Value Date	:30V:20210317
:36: Exchange Rate	:36:1,31
:32B: Currency & Amount – Bought	:32B:EUR10000000,
:53A: Delivery Agent	:53A:ABCDEQRSXXX
:56A: Intermediary	:56A:CLSBUS33XXX
:57A: Receiving Agent	:57A:CHASGB2LTPA
:33B: Currency & Amount – Sold	:33B:USD13100000,
:57A: Receiving Agent	:57A:CLSBUS33XXX
:15C: New Sequence	:15C:

3) MT300 to Counterparty – Example (3) Member B Sold EUR/Bought USD

Swift Sender: Eurex Clearing	{1:F01EUXCDEFZAXXX0000000000}
Swift Receiver: Eurex Clearing Member	{2:I300DEFGHTUVXXXXN}{4:
:15A: New Sequence	:15A:
:20: Sender Reference	:20:TESTX333444666A
:21: Related Reference	:21:TESTX333444666A
:22A: Type of Operation	:22A:NEWT
:94A: Scope of Operation	:94A:AGNT
:22C: Common Reference	:22C:DEFGUV0131EUXCFZ
:82A: Party A	:82A:EUXCDEFZXXX
:87A: Party B	:87A: DEFGHTUVXXX
:15B: New Sequence	:15B:
:30T: Trade Date	:30T:20210315
:30V: Value Date	:30V:20210317
:36: Exchange Rate	:36:1,31
:32B: Currency & Amount – Bought	:32B:USD13100000,
:56A: Intermediary	:56A:CLSBUS33XXX
:57A: Receiving Agent	:57A:CHASGB2LTPA
:33B: Currency & Amount – Sold	:33B:EUR10000000,
:56A: Intermediary	:56A:CLSBUS33XXX
:57A: Receiving Agent	:57A:JKLMDEFFXXX

4) MT304 to Eurex Third Party Service Provider – Example (4) Member B Sold EUR/Bought USD

Swift Sender: Eurex Clearing	{1:F01EUXCDEFZAXXX0198000673}
Swift Receiver: CLS TPSP	{2:I304"JPMCLSBIC"XN}{4:
:15: New Sequence	:15A:
:20: Sender Reference	:20:TESTX333444666B
:22A: Type of Operation	:22A:NEWT
:94A: Scope of Operation	:94A:ASET
:83A: Fund	:83J:/NAME/NA
:82A: Fund Manager	:82A:EUXCDEFZXXX
:87A: Executing Broker	:87A: DEFGHTUVXXX
:15B: New Sequence	:15B:
:30T: Trade Date	:30T:20210315
:30V: Value Date	:30V:20210317
:36: Exchange Rate	:36:1,31
:32B: Currency & Amount – Bought	:32B:USD13100000,
:53A: Delivery Agent	:53A:JKLMDEFFXXX
:56A: Intermediary	:56A:CLSBUS33XXX
:57A: Receiving Agent	:57A:CHASGB2LTPA
:33B: Currency & Amount – Sold	:33B:EUR10000000,
:56A: Intermediary	:56A:CLSBUS33XXX
:57A: Receiving Agent	:57A:JKLMDEFFXXX
:15C: New Sequence	:15C: