

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 **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
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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
---	--

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 Report Layouts

2.1 Modified Reports

2.1.1 Description of the Reports

SN	RPT ID	Description
1	CD850	<p>The report contains all cash transactions that have been booked (and therefore considered as paid) on the current C7 SCS Business Day (value date equals current C7 SCS Business Day).</p> <p>The report includes manually generated cash transactions as well as cash transactions automatically created as a result of netting (Cash-Only Net Position Trades created due to strange nets) and fixing of Repo Trades. Cash transactions related to payments initiated by an (I)CSD in context of corporate actions/income events (dividends, interest payments, transformations in cash) are not reported in this report, however Cash transactions created by ECAG Eurex Clearing for Repo Trades as part of Corporate Action payments are included in this report.</p> <p>Cash transactions for Cash-Only Net Position Trades reported on this report can be matched to the settlement information of the Cash-Only Net Position Trade on the Settled Delivery Report. For manually generated cash transactions the Net Position Trade ID/External Trade ID is shown as 'NA' and Order Number is not filled as such transactions might relate to more than one Net Position Trade/Repo Trade.</p> <p>The report is sorted per Clearing Member, Currency, Cash Settlement Location, Cash Settlement Account, Cash Value Date, Cash Settlement Run, Delivery Settlement Location, Delivery Settlement Account, Trading Member, Account Type and Cash Transaction Type.</p> <p>Cash transactions are shown in chronological order.</p> <p>The report provides totals for debit and credit cash amounts per Cash Transaction Type, Account Type, Trading Member, Settlement Account, Cash Settlement Account, Cash Settlement Location and Clearing Member per currency.</p> <p>The report is generated at the end of each business day (EoD). In case no data are to be reported for a business day an empty report is provided (NO DATA Report).</p>
2	CD851	<p>The report contains all cash transactions that have been booked (and therefore considered as paid) on the current C7 SCS Business Day (value date equals current C7 SCS Business Day).</p> <p>The report includes manually generated cash transactions as well as cash transactions automatically created as a result of netting (Cash-Only Net Position Trades created due to strange nets) and fixing of Repo Trades. Cash transactions related to payments initiated by an (I)CSD in context of corporate actions/income events (dividends, interest payments, transformations in cash) are not reported in this report, however Cash transactions created by ECAG Eurex Clearing for Repo Trades as part of Corporate Action payments are included in this report.</p> <p>Cash transactions for Cash-Only Net Position Trades reported on this report can be matched to the settlement information of the Cash-Only Net Position Trade on the Settled Delivery Report. For manually generated cash transactions the Net Position Trade ID/External Trade ID is shown as 'NA' and Order Number is not filled as such transactions might relate to more than one Net Position Trade/Repo Trade.</p> <p>The report is sorted per Clearing Member, Currency, Cash Settlement Location, Cash Settlement Account, Cash Value Date, Cash Settlement Run, Delivery Settlement Location, Delivery Settlement Account, Trading Member, Account Type and Cash Transaction Type.</p> <p>Cash transactions are shown in chronological order.</p>

		<p>The report provides totals for debit and credit cash amounts per Cash Transaction Type, Account Type, Trading Member, Settlement Account, Cash Settlement Account, Cash Settlement Location and Clearing Member per currency.</p> <p>The report is generated at the end of each business day (EoD). In case no data are to be reported for a business day an empty report is provided (NO DATA Report).</p>
3	CD852	<p>The report contains all cash transactions for Repo Trades that have been booked (and therefore considered as paid) on the current C7 SCS Business Day (value date equals current C7 SCS Business Day).</p> <p>The report includes manually generated cash transactions as well as cash transactions automatically created as a result of netting and fixing. Cash transactions related to payments initiated by an (I)CSD in context of corporate actions/income events are not reported in this report, however Cash transactions created by ECAG Eurex Clearing as part of Corporate Action payments are also included in this report. For manually generated cash transactions external Trade ID is shown as 'NA' and Order Number is left blank as such transactions might relate to more than one Repo Trade.</p> <p>The report is sorted per Clearing Member, Currency, Cash Settlement Location, Cash Settlement Account, Cash Value Date, Cash Settlement Run, Delivery Settlement Location, Delivery Settlement Account, Trading Member, Account Type and Cash Transaction Type.</p> <p>Cash transactions are shown in chronological order.</p> <p>The report provides totals for debit and credit cash amounts per Cash Transaction Type, Account Type, Trading Member, Settlement Account, Cash Settlement Account, Cash Settlement Location and Clearing Member per currency.</p> <p>The report is generated at the end of each business day (EoD). In case no data are to be reported for a business day an empty report is provided (NO DATA Report).</p>
4	CE840	<p>This report contains information about cash penalties as reported by the (I)CSDs in the daily statement. The report contains penalty data for both Securities CCP and C7 SCS.</p> <p>This report provides detailed overview of penalties that are calculated by the (I)CSDs (including penalty calculation criteria), together with the details of the delivery instructions that led to the cash penalty being applied. Delivery instructions being reported with a Delivery Reference starting with RPA or RAM were generated for Repo business. Delivery Instructions being reported with a Delivery Reference starting with POA or ALM were generated by Securities CCP system.</p> <p>Daily penalties information provided in the report is grouped per Clearing Member, Clearing House Settlement Location, Clearing House Settlement Account, Clearing Member Settlement Location, Clearing Member Settlement Account, Currency of the Penalty, ISIN, Penalty details, Penalty Calculation details, Delivery Instruction details, Trade details.</p> <p>The report is generated at the end of each business day (EoD). In case no data are to be reported for a business day an empty report is provided (NO DATA Report).</p>
5	CE845	<p>This report contains the monthly aggregation of penalties incurred due to late delivery from previous month and respective net amount of cash penalties to be paid or received as reported by the (I)CSD. The report contains penalty data for both Securities CCP and C7 SCS.</p> <p>This report provides detailed overview of penalties applicable for the previous month, including the summarized amount of penalties to be paid or received by the Clearing Member. Additionally, individual records of Delivery Instructions associated to the individual penalty (per Penalty Common Reference) is included in the report to ensure the transparency. Delivery Instructions being reported with a Delivery Reference starting with RPA or RAM were generated for Repo Business. Delivery Instructions being reported with a Delivery Reference starting with POA or ALM were generated by Securities CCP system.</p>

		<p>Monthly penalties information provided in the report is grouped per Clearing Member, Currency of the Penalty, Clearing House Settlement Location, Clearing House Settlement Account, Clearing Member Settlement Location, Clearing Member Settlement Account, ISIN, Penalty details and Delivery Instruction details.</p> <p>The report is generated on 14th business day of each month (EoD) for the previous calendar month. In case no data are to be reported for this reporting period an empty report is provided (NO DATA Report).</p>
6	CE860	<p>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.</p> <p>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:</p> <ul style="list-style-type: none"> a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD b-CSD Reference: generated by (I)CSD and only applicable for CBF 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 <p>Delivery Instructions are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information.</p> <p>Type of Information is used to distinguish between:</p> <ul style="list-style-type: none"> 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 <p>Within each block the Delivery Instructions are sorted by Delivery ID and their Contractual Settlement Date starting with the most overdue settlements.</p> <p>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.</p>

		<p>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.</p> <p>The report provides totals for pending amounts per Type of Information, Trading Member, Account Type, ISIN, Settlement Location/Settlement Account per currency.</p> <p>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.</p> <p>The report is generated at the end of each business day (EoD). In case no data are to be reported for a business day an empty report is provided (NO DATA Report).</p>
7	CE861	<p>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.</p> <p>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 and only applicable for CBF 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</p> <p>Delivery Instructions are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information.</p> <p>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</p> <p>Within each block the Delivery Instructions are sorted by Delivery ID and their Contractual Settlement Date starting with the most overdue settlements.</p> <p>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</p>

		<p>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.</p> <p>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.</p> <p>The report provides totals for pending amounts per Type of Information, Trading Member, Account Type, ISIN, Settlement Location/Settlement Account per currency.</p> <p>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.</p> <p>The report is generated at the end of each business day (EoD). In case no data are to be reported for a business day an empty report is provided (NO DATA Report).</p>
8	CE862	<p>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.</p> <p>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:</p> <ul style="list-style-type: none"> a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD b-CSD Reference: generated by (I)CSD and only applicable for CBF 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 <p>Delivery Instructions are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information.</p> <p>Type of Information is used to distinguish between:</p> <ul style="list-style-type: none"> 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

		<p>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.</p> <p>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.</p> <p>The report provides totals for pending amounts per Type of Information, Trading Member, Account Type, ISIN, Settlement Location/Settlement Account per currency.</p> <p>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.</p> <p>The report is generated at the end of each business day (EoD). In case no data are to be reported for a business day an empty report is provided (NO DATA Report).</p>
9	CE870	<p>This report contains all partial or full settlements for Delivery Instructions with Actual Settlement Date equal to the current C7 SCS business day. The settlement of the offsetting Repo Trades resulting out of Settlement Date Netting and the settlement of Cash-Only Delivery Instructions and Flat (Zero) Net Position Trades resulting from strange nets are also reported on this report. Settlements with Actual Settlement Date later than current C7 SCS business day due to settlement after business day shift at (I)CSD are not considered and will be reported on the next C7 SCS business day.</p> <p>In contrary to the Pending Delivery Report, partial settlements are shown individually and not as one aggregated entry per Delivery Instruction. The report shows per Delivery Instruction the quantity and amount settled with this settlement confirmation and provides the information whether the Delivery Instruction is fully or partially settled. It is possible, that a Net Position Trade or Repo Trade is settled fully or partially settled via multiple Delivery Instructions. Therefore, the settlement status of the Net Position Trade or Repo Trade might deviate from the settlement status of an individual Delivery Instruction.</p> <p>Partial settlements that took place on the current C7 SCS business day before cancelling or aborting of a Delivery Instruction, will be reported on the Settled Delivery Report depending on the Actual Settlement Date and Time. Therefore, it is possible that the Settled Delivery Report may contain the partial settlements for a Delivery Instruction which is already aborted or cancelled on the previous C7 SCS business day.</p> <p>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:</p> <ul style="list-style-type: none"> a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD b-CSD Reference: generated by (I)CSD and only applicable for CBF 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 of Corporate Action events applied on a Delivery Instruction d-Delivery ID: unique identifier generated by C7 SCS for internal referencing <p>The records in this report are reported at the level of Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information.</p> <p>Type of Information is used to distinguish between:</p>

		<p>1-NET DELIVERY INFORMATION: Settlement for Delivery Instructions / Net Position Trades with applied Net or Aggregate processing</p> <p>2-GROSS DELIVERY INFORMATION: Settlement for Delivery Instructions / Net Position Trades with applied Gross processing</p> <p>3-BUY-IN OR CASH SETTLED: Settlement of Net Position Trades for which Buy-in processing was successfully executed</p> <p>4-REPO NET DELIVERY INFORMATION: Settlement for Delivery Instructions/ Surplus Repo Trades with applied Net processing</p> <p>5-REPO GROSS DELIVERY INFORMATION: Settlement for Delivery Instructions/ Repo Trades with applied GROSS Processing</p> <p>6-REPO OFFSET BLOCK INFORMATION: Settlement for Offsetting Repo Trades with applied Net processing</p> <p>7-REPO BUY-IN OR REPO CASH SETTLED: Settlement of REPO Trades for which Buy-in processing was successfully executed</p> <p>Within each block the Delivery Instructions are sorted by Delivery ID and listing partial settlements in chronological order.</p> <p>Following settlements are reported at Trade level sorted by buy/ sell indicator and trade number in ascending order with Delivery ID 'NA'. In case the Delivery ID is filled with 'NA', delivery instruction specific fields such as settled and total instructed quantity/amount and buy/sell indicator are not filled.</p> <ul style="list-style-type: none"> - No settlement confirmation was received from (I)CSD or settlement took place as part of Buy-in process (including cash settlement). - Settlement of Flat (Zero) Net Position Trades and Flat (Zero) Repo Trades will be automatically set to SETTLED at Contractual Settlement Date as no Delivery Instructions are created for such trades. - Settlement of Offsetting Repo Trades will be automatically set to SETTLED at Contractual Settlement Date for DIN netting model. - Settlement of Offsetting Special Repo Trades with SIN netting model will be reported only after all the Delivery Instructions of the corresponding Surplus Positions are fully settled. - Settlement of Offsetting GC Pooling Repo Trades with SIN netting model will be reported as settled after the Repo Interest Amount is settled. <p>GC Pooling Repo Trades are instructed as Exposure Adjustments and are referred to as Delivery Instructions in this report. In case of GC Pooling trades, the Buy/Sell indicator at Delivery instruction level is derived as SELL for net Collateral Giver exposure and BUY for net Collateral Receiver exposure. It is possible, that a single GC Pooling Trade is settled via multiple instructions when the net exposure changes from collateral giver to collateral receiver and vice versa. The Repo Interest Amount payments of GC Pooling surplus-positions are also reported in this report.</p> <p>The records in this report are reported at the level of Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information</p> <p>The report provides total values for settled amounts per Type of Information, Trading Member, Account Type, ISIN, and Settlement Location/Settlement Account per currency.</p> <p>In case a trade or delivery instruction was created/adjusted due to a corporate action processed by the (I)CSD, the respective corporate action identifier (CSD's CORP ID) is reported.</p> <p>The report is generated at the end of each business day (EoD). In case no data are to be reported for a business day an empty report is provided (NO DATA Report).</p>
10	CE871	<p>This report contains all partial or full settlements for Delivery Instructions with Actual Settlement Date equal to the current C7 SCS business day. The settlement of the offsetting Repo Trades resulting out of Settlement Date Netting and the settlement of Cash-Only Delivery Instructions and Flat (Zero) Net Position Trades resulting from strange nets are also reported on this report. Settlements with Actual Settlement Date later than current C7 SCS business day due to settlement after business day shift at (I)CSD are not considered and will be reported on the next C7 SCS business day.</p>

In contrary to the Pending Delivery Report, partial settlements are shown individually and not as one aggregated entry per Delivery Instruction. The report shows per Delivery Instruction the quantity and amount settled with this settlement confirmation and provides the information whether the Delivery Instruction is fully or partially settled. It is possible, that a Net Position Trade or Repo Trade is settled fully or partially settled via multiple Delivery Instructions. Therefore, the settlement status of the Net Position Trade or Repo Trade might deviate from the settlement status of an individual Delivery Instruction.

Partial settlements that took place on the current C7 SCS business day before cancelling or aborting of a Delivery Instruction, will be reported on the Settled Delivery Report depending on the Actual Settlement Date and Time. Therefore, it is possible that the Settled Delivery Report may contain the partial settlements for a Delivery Instruction which is already aborted or cancelled on the previous C7 SCS business day.

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 ~~and only applicable for CBF~~ 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 of Corporate Action events applied on a Delivery Instruction
- d-Delivery ID: unique identifier generated by C7 SCS for internal referencing

The records in this report are reported at the level of 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: Settlement for Delivery Instructions / Net Position Trades with applied Net or Aggregate processing
- 2-GROSS DELIVERY INFORMATION: Settlement for Delivery Instructions / Net Position Trades with applied Gross processing
- 3-BUY-IN OR CASH SETTLED: Settlement of Net Position Trades for which Buy-in processing was successfully executed
- 4-REPO NET DELIVERY INFORMATION: Settlement for Delivery Instructions/ Surplus Repo Trades with applied Net processing
- 5-REPO GROSS DELIVERY INFORMATION: Settlement for Delivery Instructions/ Repo Trades with applied GROSS Processing
- 6-REPO OFFSET BLOCK INFORMATION: Settlement for Offsetting Repo Trades with applied Net processing
- 7-REPO BUY-IN OR REPO CASH SETTLED: Settlement of REPO Trades for which Buy-in processing was successfully executed

Within each block the Delivery Instructions are sorted by Delivery ID and listing partial settlements in chronological order.

Following settlements are reported at Trade level sorted by buy/ sell indicator and trade number in ascending order with Delivery ID 'NA'. In case the Delivery ID is filled with 'NA', delivery instruction specific fields such as settled and total instructed quantity/amount and buy/sell indicator are not filled.

- No settlement confirmation was received from (I)CSD or settlement took place as part of Buy-in process (including cash settlement).
- Settlement of Flat (Zero) Net Position Trades and Flat (Zero) Repo Trades will be automatically set to SETTLED at Contractual Settlement Date as no Delivery Instructions are created for such trades.
- Settlement of Offsetting Repo Trades will be automatically set to SETTLED at Contractual Settlement Date for DIN netting model.
- Settlement of Offsetting Special Repo Trades with SIN netting model will be reported only after all the Delivery Instructions of the corresponding Surplus Positions are fully settled.
- Settlement of Offsetting GC Pooling Repo Trades with SIN netting model will be reported as settled after the Repo Interest Amount is settled.

		<p>GC Pooling Repo Trades are instructed as Exposure Adjustments and are referred to as Delivery Instructions in this report. In case of GC Pooling trades, the Buy/Sell indicator at Delivery instruction level is derived as SELL for net Collateral Giver exposure and BUY for net Collateral Receiver exposure. It is possible, that a single GC Pooling Trade is settled via multiple instructions when the net exposure changes from collateral giver to collateral receiver and vice versa. The Repo Interest Amount payments of GC Pooling surplus-positions are also reported in this report.</p> <p>The records in this report are reported at the level of Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information</p> <p>The report provides total values for settled amounts per Type of Information, Trading Member, Account Type, ISIN, and Settlement Location/Settlement Account per currency.</p> <p>In case a trade or delivery instruction was created/adjusted due to a corporate action processed by the (I)CSD, the respective corporate action identifier (CSD's CORP ID) is reported.</p> <p>The report is generated at the end of each business day (EoD). In case no data are to be reported for a business day an empty report is provided (NO DATA Report).</p>
11	CE872	<p>This report contains all partial or full settlements for Delivery Instructions with Actual Settlement Date equal to the current C7 SCS business day. The settlement of the offsetting Repo Trades resulting out of Settlement Date Netting and the settlement of Cash-Only Delivery Instructions and Flat (Zero) Net Position Trades resulting from strange nets are also reported on this report. Settlements with Actual Settlement Date later than current C7 SCS business day due to settlement after business day shift at (I)CSD are not considered and will be reported on the next C7 SCS business day.</p> <p>In contrary to the Pending Delivery Report, partial settlements are shown individually and not as one aggregated entry per Delivery Instruction. The report shows per Delivery Instruction the quantity and amount settled with this settlement confirmation and provides the information whether the Delivery Instruction is fully or partially settled. It is possible, that a Net Position Trade or Repo Trade is settled fully or partially settled via multiple Delivery Instructions. Therefore, the settlement status of the Net Position Trade or Repo Trade might deviate from the settlement status of an individual Delivery Instruction.</p> <p>Partial settlements that took place on the current C7 SCS business day before cancelling or aborting of a Delivery Instruction, will be reported on the Settled Delivery Report depending on the Actual Settlement Date and Time. Therefore, it is possible that the Settled Delivery Report may contain the partial settlements for a Delivery Instruction which is already aborted or cancelled on the previous C7 SCS business day.</p> <p>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:</p> <ul style="list-style-type: none"> a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD b-CSD Reference: generated by (I)CSD and only applicable for CBF 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 of Corporate Action events applied on a Delivery Instruction d-Delivery ID: unique identifier generated by C7 SCS for internal referencing <p>The records in this report are reported at the level of Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information.</p> <p>Type of Information is used to distinguish between:</p> <ul style="list-style-type: none"> 1-NET DELIVERY INFORMATION: Settlement for Delivery Instructions / Net Position Trades with applied Net or Aggregate processing 2-GROSS DELIVERY INFORMATION: Settlement for Delivery Instructions / Net Position Trades with applied Gross processing

		<p>3-BUY-IN OR CASH SETTLED: Settlement of Net Position Trades for which Buy-in processing was successfully executed</p> <p>4-REPO NET DELIVERY INFORMATION: Settlement for Delivery Instructions/ Surplus Repo Trades with applied Net processing</p> <p>5-REPO GROSS DELIVERY INFORMATION: Settlement for Delivery Instructions/ Repo Trades with applied GROSS Processing</p> <p>6-REPO OFFSET BLOCK INFORMATION: Settlement for Offsetting Repo Trades with applied Net processing</p> <p>7-REPO BUY-IN OR REPO CASH SETTLED: Settlement of REPO Trades for which Buy-in processing was successfully executed</p> <p>Within each block the Delivery Instructions are sorted by Delivery ID and listing partial settlements in chronological order.</p> <p>Following settlements are reported at Trade level sorted by buy/ sell indicator and trade number in ascending order with Delivery ID 'NA'. In case the Delivery ID is filled with 'NA', delivery instruction specific fields such as settled and total instructed quantity/amount and buy/sell indicator are not filled.</p> <ul style="list-style-type: none"> - No settlement confirmation was received from (I)CSD or settlement took place as part of Buy-in process (including cash settlement). - Settlement of Flat (Zero) Net Position Trades and Flat (Zero) Repo Trades will be automatically set to SETTLED at Contractual Settlement Date as no Delivery Instructions are created for such trades. - Settlement of Offsetting Repo Trades will be automatically set to SETTLED at Contractual Settlement Date for DIN netting model. - Settlement of Offsetting Special Repo Trades with SIN netting model will be reported only after all the Delivery Instructions of the corresponding Surplus Positions are fully settled. - Settlement of Offsetting GC Pooling Repo Trades with SIN netting model will be reported as settled after the Repo Interest Amount is settled. <p>GC Pooling Repo Trades are instructed as Exposure Adjustments and are referred to as Delivery Instructions in this report. In case of GC Pooling trades, the Buy/Sell indicator at Delivery instruction level is derived as SELL for net Collateral Giver exposure and BUY for net Collateral Receiver exposure. It is possible, that a single GC Pooling Trade is settled via multiple instructions when the net exposure changes from collateral giver to collateral receiver and vice versa. The Repo Interest Amount payments of GC Pooling surplus-positions are also reported in this report.</p> <p>The records in this report are reported at the level of Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information</p> <p>The report provides total values for settled amounts per Type of Information, Trading Member, Account Type, ISIN, and Settlement Location/Settlement Account per currency.</p> <p>In case a trade or delivery instruction was created/adjusted due to a corporate action processed by the (I)CSD, the respective corporate action identifier (CSD's CORP ID) is reported.</p> <p>The report is generated at the end of each business day (EoD). In case no data are to be reported for a business day an empty report is provided (NO DATA Report).</p>
12	CI870	<p>This report contains partial or full settlement of Repo Trades (Special Repo and GC Pooling) with Actual settlement date equal to the current C7 SCS business day. Partial settlements are shown individually and not as one aggregated entry. The records in this report are reported at the level of Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member, Actual Settlement Date and Contractual Settlement Date.</p> <p>This report is created multiple times during the day as a delta report and at End of Day as a delta report which contains the settlement (partial or full) of Repo Trades that are received since the last run.</p> <p>In case no data are to be reported for a particular reporting run, an empty report is provided (NO DATA Report).</p>

		As this report is generated multiple times per day, the report name contains a run number to uniquely distinguish the various intraday reports. Run number of the report created during EOD is also incremented by 1 as compared to the previous report.
13	CI871	<p>This report contains partial or full settlement of Repo Trades (Special Repo and GC Pooling) with Actual settlement date equal to the current C7 SCS business day. Partial settlements are shown individually and not as one aggregated entry. The records in this report are reported at the level of Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member, Actual Settlement Date and Contractual Settlement Date.</p> <p>This report is created multiple times during the day as a delta report and at End of Day as a delta report which contains the settlement (partial or full) of Repo Trades that are received since the last run.</p> <p>In case no data are to be reported for a particular reporting run, an empty report is provided (NO DATA Report).</p> <p>As this report is generated multiple times per day, the report name contains a run number to uniquely distinguish the various intraday reports. Run number of the report created during EOD is also incremented by 1 as compared to the previous report.</p>
14	CI872	<p>This report contains partial or full settlement of Repo Trades (Special Repo and GC Pooling) with Actual settlement date equal to the current C7 SCS business day. Partial settlements are shown individually and not as one aggregated entry. The records in this report are reported at the level of Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member, Actual Settlement Date and Contractual Settlement Date.</p> <p>This report is created multiple times during the day as a delta report and at End of Day as a delta report which contains the settlement (partial or full) of Repo Trades that are received since the last run.</p> <p>In case no data are to be reported for a particular reporting run, an empty report is provided (NO DATA Report).</p> <p>As this report is generated multiple times per day, the report name contains a run number to uniquely distinguish the various intraday reports. Run number of the report created during EOD is also incremented by 1 as compared to the previous report.</p>
15	TC800	<p>This report contains the details of special and GC Pooling Repo Trades (Open Repo, Fixed Repo, Variable Repo and Open Variable Repo) received by C7 SCS for current business day. This report is required to confirm new trades to the members once trade is accepted and successfully validated by Eurex Clearing. This report will not contain any modification performed on the Repo Trade. Also, cancelled Repo will be displayed once in this report.</p> <p>This report is created multiple times during the day as a delta report which contains the trades that are received since the last run. The EoD report version is created as a consolidated report with all the trades for the current C7 SCS Business Day.</p> <p>In case no data are to be reported for a particular reporting run, an empty report is provided (NO DATA Report).</p> <p>As this report is generated multiple times per day, the report name contains a run number to uniquely distinguish the various intraday reports.</p>
16	TC801	<p>This report contains the details of special and GC Pooling Repo Trades (Open Repo, Fixed Repo, Variable Repo and Open Variable Repo) received by C7 SCS for current business day. This report is required to confirm new trades to the members once trade is accepted and successfully validated by Eurex Clearing. This report will not contain any modification performed on the Repo Trade. Also, cancelled Repo will be displayed once in this report.</p> <p>This report is created multiple times during the day as a delta report which contains the trades that are received since the last run. The EoD report version is created as a consolidated report with all the trades for the current C7 SCS Business Day.</p> <p>In case no data are to be reported for a particular reporting run, an empty report is provided (NO DATA Report).</p>

		As this report is generated multiple times per day, the report name contains a run number to uniquely distinguish the various intraday reports.
17	TC802	<p>This report contains the details of special and GC Pooling Repo Trades (Open Repo, Fixed Repo, Variable Repo and Open Variable Repo) received by C7 SCS for current business day. This report is required to confirm new trades to the members once trade is accepted and successfully validated by Eurex Clearing. This report will not contain any modification performed on the Repo Trade. Also, cancelled Repo will be displayed once in this report.</p> <p>This report is created multiple times during the day as a delta report which contains the trades that are received since the last run. The EoD report version is created as a consolidated report with all the trades for the current C7 SCS Business Day.</p> <p>In case no data are to be reported for a particular reporting run, an empty report is provided (NO DATA Report).</p> <p>As this report is generated multiple times per day, the report name contains a run number to uniquely distinguish the various intraday reports.</p>

2.1.2 Frequency

SN	RPT ID	Frequency
1	CI870	Daily; From 07:00 until 19:00 16:00, this report is generated every 1 hour. From 16:00 until 18:00, this report is generated every 15 minutes. From 18:00 until 19:00 this report is generated every hour. C7 SCS triggers the creation of the report at the above-mentioned times and subsequently report is created and made available in the Common Reporting Engine.
2	CI871	Daily; From 07:00 until 19:00 16:00, this report is generated every 1 hour. From 16:00 until 18:00, this report is generated every 15 minutes. From 18:00 until 19:00 this report is generated every hour. C7 SCS triggers the creation of the report at the above-mentioned times and subsequently report is created and made available in the Common Reporting Engine.
3	CI872	Daily; From 07:00 until 19:00 16:00, this report is generated every 1 hour. From 16:00 until 18:00, this report is generated every 15 minutes. From 18:00 until 19:00 this report is generated every hour. C7 SCS triggers the creation of the report at the above-mentioned times and subsequently report is created and made available in the Common Reporting Engine.
4	TC800	Daily; Multiple times per day, From 08:00 until 13:00, this report is generated every 30 minutes. From 13:00 until Completion of Trading, this report is generated every hour. C7 SCS triggers the creation of the report at the above-mentioned times and subsequently report is created and made available in the Common Reporting Engine.
5	TC801	Daily; Multiple times per day, From 08:00 until 13:00, this report is generated every 30 minutes. From 13:00 until Completion of Trading, this report is generated every hour. C7 SCS triggers the creation of the report at the above-mentioned times and subsequently report is created and made available in the Common Reporting Engine.
6	TC802	Daily; Multiple times per day, From 08:00 until 13:00, this report is generated every 30 minutes. From 13:00 until Completion of Trading, this report is generated every hour. C7 SCS triggers the creation of the report at the above-mentioned times and subsequently report is created and made available in the Common Reporting Engine.

2.1.3 XML Report Structure for reports

SN	RPT ID	XML structure
1	CE890	ce890 rptHdr

		exchNam	m
		envText	m
		rptCod	m
		rptNam	m
		rptFlexKey	o
		membId	o
		membLglNam	o
		rptPrntEffDat	m
		rptPrntEffTim	o
		rptPrntRunDat	m
		ce890Grp (0 ... variable times)	
		ce890KeyGrp	
		membClgldCod	m
		ce890Grp1 (1 ... variable times)	
		ce890KeyGrp1	
		settlLoc	m
		settlAcct	m
		ce890Grp2 (1 ... variable times)	
		ce890KeyGrp2	
		settlCurrency	m
		ce890Grp3 (1 ... variable times)	
		ce890KeyGrp3	
		isin	m
		instTypCod	m
		ce890Grp4 (1 ... variable times)	
		ce890KeyGrp4	
		membTrdngldCod	m
		ce890Grp5 (1 ... variable times)	
		ce890KeyGrp5	
		acctTyp	m
		ce890Grp6 (1 ... variable times)	
		ce890KeyGrp6	
		trdDat	m
		ce890Grp7 (1 ... variable times)	
		ce890KeyGrp7	
		netPosTrdld	m
		settlDatCtrct	m
		acctPos	o
		ce890Grp8 (1 ... variable times)	
		ce890KeyGrp8	
		recTypTrd	m
		linkRef	o
		cashNetPosTrdld	o
		ce890Grp9 (1 ... variable times)	
		ce890KeyGrp9	
		trdLoc	m
		ce890Grp10 (1 ... variable times)	
		ce890KeyGrp10	
		trdNum	m
		surplusFlg	m
		ordrNum	o
		releaseStat	o
		processingMethod	o
		buySellInd	m
		totQty	m
		trdPrc	m
		totAmnt	m
		trdTim	m
		membTrdngldCodOrig	o
		acctTypOrig	o

		<p>accrIntAmnt o trdTypTI o ce890Rec (0 ... variable times) membTrdnGldCodOrig o acctTypOrig o trdNum m surplusFlg m ordrNum o dlySettlLoc o dlySettlAcct o dlvId o dlvRef o releaseStat o processingMethod o buySellInd m totQty m trdPre m totAmnt m accrIntAmnt o trdTim m trdTypTI o totInstQtyDlvId o totInstAmntDlvId o</p>
2	CE891	<p>ce891 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ce891Grp (0 ... variable times) ce891KeyGrp membClgldCod m ce891Grp1 (1 ... variable times) ce891KeyGrp1 settlLoc m settlAcct m ce891Grp2 (1 ... variable times) ce891KeyGrp2 settlCurrency m ce891Grp3 (1 ... variable times) ce891KeyGrp3 isin m instTypCod m ce891Grp4 (1 ... variable times) ce891KeyGrp4 membTrdnGldCod m ce891Grp5 (1 ... variable times) ce891KeyGrp5 acctTyp m ce891Grp6 (1 ... variable times) ce891KeyGrp6 trdDat m ce891Grp7 (1 ... variable times) ce891KeyGrp7</p>

		netPosTrdId m settlDatCtrct m acctPos o ce891Grp8 (1 ... variable times) ce891KeyGrp8 recTypTrd m linkRef o cashNetPosTrdId o ce891Grp9 (1 ... variable times) ce891KeyGrp9 trdLoc m ce891Grp10 (1 ... variable times) ce891KeyGrp10 trdNum m surplusFlg m ordrNum o releaseStat o processingMethod o buySellInd m totQty m trdPrc m totAmnt m trdTim m membTrdngldCodOrig o acctTypOrig o acclrntAmnt o trdTypTI o ce891Rec (0 ... variable times) membTrdngldCodOrig o acctTypOrig o trdNum m surplusFlg m ordrNum o dlvSettlLoc o dlvSettlAcct o dlvId o dlvRef o releaseStat o processingMethod o buySellInd m totQty m trdPrc m totAmnt m acclrntAmnt o trdTim m trdTypTI o totInstQtyDlvid o totInstAmntDlvid o
3	CE892	ce892 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m

ce892Grp (0 ... variable times)
ce892KeyGrp
membClgldCod m
ce892Grp1 (1 ... variable times)
ce892KeyGrp1
settlLoc m
settlAcct m
ce892Grp2 (1 ... variable times)
ce892KeyGrp2
settlCurrency m
ce892Grp3 (1 ... variable times)
ce892KeyGrp3
isin m
instTypCod m
ce892Grp4 (1 ... variable times)
ce892KeyGrp4
membTrdngldCod m
ce892Grp5 (1 ... variable times)
ce892KeyGrp5
acctTyp m
ce892Grp6 (1 ... variable times)
ce892KeyGrp6
trdDat m
ce892Grp7 (1 ... variable times)
ce892KeyGrp7
netPosTrldId m
settlDatCtrct m
acctPos o
ce892Grp8 (1 ... variable times)
ce892KeyGrp8
recTypTrd m
linkRef o
cashNetPosTrldId o
ce892Grp9 (1 ... variable times)
ce892KeyGrp9
trdLoc m
ce892Grp10 (1 ... variable times)
ce892KeyGrp10
trdNum m
surplusFlg m
ordrNum o
releaseStat o
processingMethod o
buySellInd m
totQty m
trdPrc m
totAmnt m
trdTim m
membTrdngldCodOrig o
acctTypOrig o
accrIntAmnt o
trdTypTl o
ce892Rec (0 ... variable times)
~~membTrdngldCodOrig o~~
~~acctTypOrig o~~
~~trdNum m~~
~~surplusFlg m~~
~~ordrNum o~~
dlvSettlLoc o
dlvSettlAcct o

		<ul style="list-style-type: none"> dlvId o dlvRef o releaseStat o processingMethod o buySellInd m totQty m trdPr m totAmnt m acrlntAmnt o trdTim m trdTypTI o totInstQtyDlvId o totInstAmntDlvId o
4	CE895	ce895 <ul style="list-style-type: none"> rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ce895Grp (0 ... variable times) ce895KeyGrp <ul style="list-style-type: none"> membClgldCod m ce895Grp1 (1 ... variable times) ce895KeyGrp1 <ul style="list-style-type: none"> settlLoc m settlAcct m ce895Grp2 (1 ... variable times) ce895KeyGrp2 <ul style="list-style-type: none"> settlCurrency m ce895Grp3 (1 ... variable times) ce895KeyGrp3 <ul style="list-style-type: none"> isin m instTypCod m ce895Grp4 (1 ... variable times) ce895KeyGrp4 <ul style="list-style-type: none"> membTrdngldCod m ce895Grp5 (1 ... variable times) ce895KeyGrp5 <ul style="list-style-type: none"> acctTyp m ce895Grp6 (1 ... variable times) ce895KeyGrp6 <ul style="list-style-type: none"> trdDat m ce895Grp7 (1 ... variable times) ce895KeyGrp7 <ul style="list-style-type: none"> netPosTrdid m settlDatCtrct m acctPos o ce895Grp8 (1 ... variable times) ce895KeyGrp8 <ul style="list-style-type: none"> recTypTrd m linkRef o cashNetPosTrdid o ce895Grp9 (1 ... variable times) ce895KeyGrp9

		trdLoc m ce895Grp10 (1 ... variable times) ce895KeyGrp10 trdNum m surplusFlg m ordrNum o releaseStat o processingMethod o buySellInd m totQty m trdPrc m totAmnt m trdTim m membTrdngldCodOrig o acctTypOrig o accrIntAmnt o trdTypTI o ce895Rec (0 ... variable times) membTrdngldCodOrig o acctTypOrig o trdNum m surplusFlg m ordrNum o dlvSettlLoc o dlvSettlAcct o dlvId o dlvRef o releaseStat o processingMethod o buySellInd m totQty m trdPrc m totAmnt m accrIntAmnt o trdTim m trdTypTI o totInstQtyDlvld o totInstAmntDlvld o
5	CE896	ce896 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLgINam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ce896Grp (0 ... variable times) ce896KeyGrp membClgldCod m ce896Grp1 (1 ... variable times) ce896KeyGrp1 settlLoc m settlAcct m ce896Grp2 (1 ... variable times) ce896KeyGrp2 settlCurrency m

ce896Grp3 (1 ... variable times)
 ce896KeyGrp3
 isin m
 instTypCod m
 ce896Grp4 (1 ... variable times)
 ce896KeyGrp4
 membTrdngldCod m
 ce896Grp5 (1 ... variable times)
 ce896KeyGrp5
 acctTyp m
 ce896Grp6 (1 ... variable times)
 ce896KeyGrp6
 trdDat m
 ce896Grp7 (1 ... variable times)
 ce896KeyGrp7
 netPosTrldId m
 settlDatCtrct m
 acctPos o
 ce896Grp8 (1 ... variable times)
 ce896KeyGrp8
 recTypTrd m
 linkRef o
 cashNetPosTrldId o
 ce896Grp9 (1 ... variable times)
 ce896KeyGrp9
 trdLoc m
 ce896Grp10 (1 ... variable times)
 ce896KeyGrp10
 trdNum m
 surplusFlg m
 ordNum o
 releaseStat o
 processingMethod o
 buySellInd m
 totQty m
 trdPrc m
 totAmnt m
 trdTim m
 membTrdngldCodOrig o
 acctTypOrig o
 accrintAmnt o
 trdTypTI o
 ce896Rec (0 ... variable times)
~~membTrdngldCodOrig o~~
~~acctTypOrig o~~
~~trdNum m~~
~~surplusFlg m~~
~~ordNum o~~
 dlvSettlLoc o
 dlvSettlAcct o
 dlvid o
 dlvRef o
~~releaseStat o~~
~~processingMethod o~~
~~buySellInd m~~
~~totQty m~~
~~trdPrc m~~
~~totAmnt m~~
~~accrintAmnt o~~
~~trdTim m~~

		trdTypTl o totInstQtyDlvd o totInstAmntDlvd o
6	CE897	ce897 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLgINam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ce897Grp (0 ... variable times) ce897KeyGrp membClgldCod m ce897Grp1 (1 ... variable times) ce897KeyGrp1 settlLoc m settlAcct m ce897Grp2 (1 ... variable times) ce897KeyGrp2 settlCurrency m ce897Grp3 (1 ... variable times) ce897KeyGrp3 isin m instTypCod m ce897Grp4 (1 ... variable times) ce897KeyGrp4 membTrdngldCod m ce897Grp5 (1 ... variable times) ce897KeyGrp5 acctTyp m ce897Grp6 (1 ... variable times) ce897KeyGrp6 trdDat m ce897Grp7 (1 ... variable times) ce897KeyGrp7 netPosTrld m settlDatCtrct m acctPos o ce897Grp8 (1 ... variable times) ce897KeyGrp8 recTypTrd m linkRef o cashNetPosTrld o ce897Grp9 (1 ... variable times) ce897KeyGrp9 trdLoc m ce897Grp10 (1 ... variable times) ce897KeyGrp10 trdNum m surplusFlg m ordrNum o releaseStat o processingMethod o buySellInd m totQty m

		trdPrc m totAmnt m trdTim m membTrdngldCodOrig o acctTypOrig o accrIntAmnt o trdTypTI o ce897Rec (0 ... variable times) membTrdngldCodOrig o acctTypOrig o trdNum m surplusFlg m ordrNum o dlvSettlLoc o dlvSettlAcct o dlvId o dlvRef o releaseStat o processingMethod o buySellInd m totQty m trdPre m totAmnt m accrIntAmnt o trdTim m trdTypTI o totInstQtyDlvd o totInstAmntDlvd o
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3. Changes to Data Fields

3.1. Updated Fields

3.1.1. actnTyp

Description of the field	This field specifies the action performed on Single Trades, Repo Trades or Net Position Trades.		
Format:	alphanumeric 20		
Valid Values:	Valid Value	Decodes	Description
	BIBL	BIBL	Buy-in Block (Net Position Trades, Repo Trades)
	BIRL	BIRL	Buy-in Release (Net Position Trades, Repo Trades)
	INS	INS	Trade was inserted manually by ECAG Eurex Clearing (Single Trades, Repo Trades)
	DEL	DEL	Trade was deleted manually by ECAG Eurex Clearing
	BLOCK	BLCK	Release Status Update- New Status: HOLD
	RELEASE	REL	Release Status Update- New Status: RELEASED
	PARTIAL RELEASE	PREL	Release Status Update- New Status: PARTIALLY RELEASED
	LINK	LINK	Single Trade linked
UNLINK	ULNK	Single Trade no longer linked	
Where used:	<ul style="list-style-type: none"> - CB830 Trades Action Report - CB831 Trades Action Report 		

3.1.2. bonPrc

Description of the field	The daily Bond Price (including accrued interest) used by ECAG Eurex Clearing for SFTR reporting and is expressed in Percentage. This field is not filled for GC Pooling.
Format:	numeric 19, 6
Where used:	<ul style="list-style-type: none"> - TC850 Repo Contracts Report - TC851 Repo Contracts Report - TC852 Repo Contracts Report

3.1.3. caSettlRun

Description of the field	This field contains the processing run at Clearstream in which the cash bookings were processed. This field will not be filled if the cash booking is performed by ECAG Eurex Clearing.		
Format:	alphanumeric 20		
Valid Values:	Valid Value	Decodes	Description
	DD1		Direct Debit 1 cash run at CBF
	DD2		Direct Debit 2 cash run at CBF
	NTS		Night Time Settlement
	T2S		For PfoD Payments
Where used:	<ul style="list-style-type: none"> - CA870 Repo Custody Payment Statement - CA871 Repo Custody Payment Statement 		

3.1.4. collVal

Description of the field	The daily collateral valuation (expressed in Settlement Currency) used by ECAG Eurex Clearing for SFTR reporting. Calculated as $\text{bonPrc} * \text{rpoRemQty}$. Remaining quantity of the Term Leg is used for calculating collateral value. This field is not filled for GC Pooling.
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Format:	numeric 19, 6
Where used:	<ul style="list-style-type: none"> - TC850 Repo Contracts Report - TC851 Repo Contracts Report - TC852 Repo Contracts Report

3.1.5. csdRef

Description of the field	This field contains a unique identifier of the Delivery Instruction generated by the settlement location. It is currently only applicable for CBF and CCO. For CBF it represents the CASCADE reference unique for each leg of the trade. For CCO it represents the Transaction ID defined by CCO to uniquely identify the trade at CCO. This field is not filled for Repo Trades.
Format:	alphanumeric 16
Where used:	<ul style="list-style-type: none"> - CE860 Pending Delivery Report - CE861 Pending Delivery Report - CE862 Pending Delivery Report - CE870 Settled Delivery Report - CE871 Settled Delivery Report - CE872 Settled Delivery Report

3.1.6. 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. This field is filled with Triparty collateral reference for GC pooling.
Format:	alphanumeric 16
Where used:	<ul style="list-style-type: none"> - 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

3.1.7. qtyHold

Description of the field	This field contains the quantity of the Net Position Trade currently being blocked due to member action (Hold/Release Functionality) or a potential Buy-in. This field is not filled for Repo Trades.
Format:	numeric 19, 6
Where used:	<ul style="list-style-type: none"> - CE860 Pending Delivery Report - CE861 Pending Delivery Report - CE862 Pending Delivery Report

3.1.8. qtyHoldDivld

Description of the field	This field contains the quantity of the Delivery Instruction currently being blocked due to member action (Hold/Release Functionality) or a potential Buy-in. This field is not filled for Delivery Instructions of Repo Trades.
Format:	numeric 19, 6
Where used:	<ul style="list-style-type: none"> - CE860 Pending Delivery Report - CE861 Pending Delivery Report - CE862 Pending Delivery Report

3.1.9. releaseStat

Description of the field	This field contains the current release status of the Net Position Trade.		
Format:	alphanumeric 1		
Valid Values:	Valid Value	Decodes	Description
	H		Hold
	P		Partially Released
	R		Released
Where used:	<ul style="list-style-type: none"> - CB830 Trades Action Report - CB831 Trades Action Report - CE860 Pending Delivery Report - CE861 Pending Delivery Report - CE862 Pending 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 		

3.1.10. rpoClgTmStmp

Description of the field	This field contains clearing timestamp reported in UTC .
Format:	DateTimeFormat
Where used:	<ul style="list-style-type: none"> - 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

3.1.11. rpoTrdTmStmp

Description of the field	This field contains Trading execution time stamp captured at the trading location when the Repo Trade was finalised. This is reported in UTC .
Format:	DateTimeFormat
Where used:	<ul style="list-style-type: none"> - TC800 Repo Trade Confirmation Report - TC801 Repo Trade Confirmation Report - TC802 Repo Trade Confirmation Report

3.1.12. 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 Value	Decodes	Description
	PARTIALLY SETTLED		Total instructed quantity not fully settled yet
	SETTLED		fully settled at (I)CSD or external settled by ECAG 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:	<ul style="list-style-type: none"> - 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 		

3.1.13. tranSrc

Description of the field	This field contains the source where Cash Transaction was booked.		
Format:	alphanumeric 4		
Valid Values:	Valid Value	Decodes	Description
	CBF		For transactions booked by CSD
	ECAG		For transactions booked by ECAG Eurex Clearing
Where used:	<ul style="list-style-type: none"> - CA870 Repo Custody Payment Statement - CA871 Repo Custody Payment Statement 		

4. Common Chapters

4.1. Update

4.1.1. Introduction section is updated

1 Introduction

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 to be processed and completed in ~~current~~ Securities CCP system. Consequently, such trades and delivery instructions continue to be reported on ~~current~~ 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 ~~are~~ ~~will be~~ 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 & Ireland (CCO, 'CREST') ~~continue to be reported in Securities CCP reports only.~~ ~~are~~ migrated to the new platform. Reporting of new transactions concluded after Launch of C7 SCS Release 3.0 will be included in existing C7 SCS Reports.

Common Reports for Securities CCP and C7 SCS

~~To comply with Central Securities Depositories Regulation (CSDR), two reports (CE840 and CE845) are provided which contain penalty information of both systems (Securities CCP and C7 SCS). The Delivery References in the report allow to differentiate between both systems as delivery references starting with POA or ALM belong to Securities CCP and the others to C7 SCS.~~

4.1.2. Available Reports section is updated.

2.4 Available Reports

CI870/ CI871/ CI872	Repo Intraday Settled Trade Report	Intraday	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	Intrada y, T	Yes	No	TC100/ TC101/ TC102	Confirmation of new Repo Trades accepted and successfully validated by Eurex Clearing. This is a multi-frequency report. From 08:00 until 13:00, this report is generated every 30 minutes. From 13:00 until Completion of Trading, this report is generated every hour.

4.1.3. Tag Characteristic section is updated.

5.1 Tag Characteristic

Format	Description	Example
DateTimeFormat	Date along with time, stored as a string in format YYYY-MM-DDThh:mm:ss.SSS	A DateTimeFormat tag may contain the value "2021-08-02T23:59:59.121"

4.1.4. Glossary section is updated.

7 Glossary

Term	Explanation
CREST	Certificateless Registry for Electronic Share Transfer-Securities Settlement System used by Euroclear UK & International Ltd
DIN	Dual Instruction Netting
SIN	Single Instruction Netting
SIS	SIX SegalIntersettle Zurich