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7 Glossary
1 Introduction

This document describes all the reports distributed for Eurex Clearing – Securities Clearing Service (C7 SCS).

This document is intended to provide members with relevant information concerning reports (viz. offered reports, layout). The purpose of the Eurex Clearing XML Reports – Reference Manual is

- to explain the content of the reports, and
- to describe each report in detail.

Additional information related to generic text reports is included.

Please note that all reports are provided exclusively via the Common Report Engine.

For 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:


The report ordering form for Securities CCP reports is available on:

www.eurex.com -> Trade -> Find -> Forms

Report Generation and Distribution

Reports are available in XML format. For some reports additionally a printable text format is available.

- Reports in XML format for Clearing Members and Settlement Institutions are automatically provided and must not be ordered explicitly.
- Reports in XML format for Trading Members must be explicitly ordered.
- Reports in printable text are optional and must be explicitly ordered.

The report ordering form for C7 SCS reports is available on:

www.eurex.com -> Clear -> Find -> Forms

Separate Reports for Securities CCP and C7 SCS

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.
2 XML Reports Concepts used by Eurex Clearing

2.1 Eurex Clearing Terminology

Throughout the Eurex Clearing C7 SCS XML Reports documentation, specific terms are used to refer to certain objects known to C7 SCS. To avoid misunderstandings the most important terms are described in this paragraph.

Trade Types

The term **Single Trades** refers to trades received from trading locations. These can be FWB Transactions or Physical Delivery Transactions resulting from Eurex Derivatives.

The term **Net Position Trades** refers to trades resulting out of the daily C7 SCS Trade Date Netting process of Single Trades per Net Processing Unit considering the corresponding applicable Processing Method. Please note, that in case of Gross processing a Net Position Trade is generated for each affected Single Trade.

**Net Position Trades** can be

- securities against payment (standard case),
- securities free of payment,
- Cash-Only or
- **Flat (Zero),** i.e. quantity and amount equal 0.

Cash-Only and Flat (Zero) Net Position Trades can only occur if Strange Net Option is chosen as ‘NET/SPLIT’ or Linking before Aggregation service is used.

The term **Repo Trades** refers to Repo transactions that are received from trading location XERE.

Participant Types

The term **Trading Member (TM)** refers to financial institutions, financial services institutions and banking organizations, who trade in "CCP eligible" relevant instruments. TMs are entitled to execute proprietary and agent trades. TMs are not intended to operate directly with C7 SCS but can receive reports containing data regarding their trades and delivery instructions.

All Select Finance participants participate in the clearing process of Eurex Clearing by applying for a Basic Clearing Member license ("BCM"). Such participants are set-up as TMs in C7 SCS.

The term **Clearing Member (CM)** refers to a Eurex Clearing participant being entitled to perform the clearing of trades in "CCP eligible" instruments. In addition, CMs are liable for the timely fulfillment of all payment and delivery obligations resulting from Net Position Trades the CM is performing the clearing for. These trades relate either to the CM itself or to one of its TMs.

The Select Finance participants (i.e. BCMs) have a trilateral agreement with a Clearing Agent. For Reporting purpose, Clearing Agents will be classified under CMs in C7 SCS. Consequently CMs receive reports containing data of trades and delivery instructions belonging to themselves or one of their TMs.

The term **Settlement Institution (SI)** refers to a Eurex Clearing participant performing securities settlement via accounts at one or several of the supported (I)CSDs. SIs provide securities services between Eurex Clearing AG and the Clearing Member. However, the responsibility towards Eurex Clearing AG to fulfill trades by means of orderly settlement remains with the CM.
SIs receive reports containing data of trades and delivery instructions belonging to one of their settlement accounts independent of the CM the trade belongs to. 

A participant might perform the functions associated with one or more of these participant types, given he complies with the associated prerequisites.

**Accounts**

**Account Types:** For the Single Trades from T7 and C7 (i.e. trading location XETR, XFRA, XEUR) it is distinguished between proprietary and agent business. This account type information will be used in C7 SCS for account setting and net processing purposes.

- For proprietary business: "PP" account
- For agent business (XETR, XFRA): "A1" account
- For agent business (XEUR): "A1" to "A9" account (Flex Accounts will be mapped to account type "A1")

For Repo Trades from F7 (i.e. trading location XERE), only proprietary business is allowed.

**Position Accounts:** For the Single Trades from C7 (i.e. trading location XEUR) also the position/flex account information is received. This position account information will be used in C7 SCS for net processing purposes.

- For Eurex (i.e. trading location XEUR): "A1" to "A9" + flex accounts.

**Settlement Accounts:** Settlement accounts setup at the (I)CSD are reflected in the C7 SCS system for the settlement of transactions at different (I)CSDs and T2S. Settlement accounts can be assigned to participants acting as CM and/or SI depending on the participant’s roles.

**Collateral Accounts:** Collateral Accounts setup at Triparty Collateral Agents are reflected in the C7 SCS system for the settlement of GC Pooling transactions. In reports, Collateral Accounts will be reported as settlement accounts.

2.2 XML Report Layout

The XML Report layout consists of the basic elements structures, structure members and data types.

2.2.1 Structures

Structures are ordered collections of structure members. They may contain fields and/or substructures as members, forming a structure tree. On top level (the root of each structure tree) there is the main report structure.

Most structures are defined as a part of one report. Structures used in several reports are called common structures.

Naming conventions for structures are:

- `reportName` Main structure of a report
- `reportName***Grp` Sub structure of a report
- `reportName***KeyGrp` Sub structure of a report which contains key fields
2.2.2 Structure Members

A structure member is either a field or another (sub-)structure. A structure member may be enriched by attributes to define report specific properties.

Fields are defined by their data type and share the name of their data type. Substructures may occur once or multiple times in a structure. The name of a substructure member is equal to the substructure name.

Each field and structure occurs at a specific place in the sequence of fields in the substructure tree of a report. Substructure can represent an exception, in the sense that they can occur multiple times.

Structure members may be mandatory or optional. Optional members may be omitted in the XML report.

2.2.3 Data Types

Data Types describe context-independent properties of a field, like its format and length. The format of a data type may be alphanumeric, numeric or signed numeric.

These properties are independent of the report where a field with this data type occurs. Since a field in a structure must have the same name as its data type, this implies that two fields with the same name always have the same data type.

2.2.4 Rules for creating the XML Structure

2.2.4.1 Main Report Structure

The report XML structure is enclosed in the tag
<reportName>
  
  <reptHeader>
  ...
  </reptHeader>
  
  <reportNameGrp>
  ...
  </reportNameGrp>
</reportName>

2.2.4.2 Substructures

Substructures are written as follows:
<structureName>
...
</structureName>

The structure members occur in the sequence as they are defined in the XML Report layout. Optional members may be omitted, if they contain no data.

In case of a multiple occurrence, the <structureName> element is repeated.
2.2.4.3 Field Values

Field values are written as

\[ <\text{fieldName}>\text{fieldValue}</\text{fieldName}> \]

or, if no value is given for a mandatory field,

\[ <\text{fieldName}/> \]

Optional fields are omitted if no value is given.

Alphanumeric field values are written to the XML Report with their complete field length.

Examples:

\[ <\text{membClgIdCod}>\text{ABCFR}</\text{membClgIdCod}> \]

Numeric values with precision 0 are written in the format \(DD…D\) without leading zeroes (\(D\) denotes a digit 0, 1, …, 9).

Numeric values with precision > 0 are written in the format \(DD…D.D…D\), where the number of trailing digits is given by the precision.

Example:

\[ <\text{totAmnt}>12042.56</\text{totAmnt}> \]

Numeric signed values are prefixed with a plus (‘+’) or minus (‘-’) sign.

Example:

\[ <\text{totalRemAmntIsin}>-23456.79</\text{totalRemAmntIsin}> \]

2.2.5 Rules for Text Reports

The text reports created from the XML reports serve to display the contained data in a human readable format. Only the XML reports are suitable for automatic processing.

Eurex Clearing strongly advises against any form of text report processing, e.g. by parsing data from the text report content.

The following sections describe some generic rules how the layout of the text reports is determined from the XML report structure.
2.2.5.1 Generic Text Report Structure

The creation of generic text reports uses the following rules:

- The global layout of a generic text report is determined by the XML report data structure.
- Data rows are shown in the sequence defined in the XML report.
- Fields are shown in the sequence defined in the XML report.
- Column widths are determined by the maximum of heading length and data field length.
- Column headings are written into one line.
- Spacing between columns is always one.
- Underlines (indicating the column width) are provided for the field width of the first row.
- Lines are wrapped, if they are longer than 132 characters.
- Starting position for wrapped lines is one character indented from second field on the first line.

2.2.5.2 Field Values

The display of field values adheres to the following rules:

- The field value display is determined by the field specific format and the specific report context.
- The field column heading is determined by the field, dependent of the report context.
- Alphanumeric values are displayed left justified with the original value retrieved from the XML Report data. Depending on the specific report, values from the XML reports are mapped to some decode in the text report.
- Numeric values are displayed right justified according to their field specific display format with the original value retrieved from the XML Report data.

The specific rules for numeric values are:

- The decimal separator is a point.
- No leading zeroes are displayed.
- All decimal digits given by the field precision are displayed (e.g. 1.200 for precision 3).
- "Minus signs" are written as prefix or suffix of the number.
- It is possible to have a thousand separator for the text format (e.g. 12,345,678.90).
2.3 Common Report Engine

The Common Report Engine is the exclusive source for report files for Eurex Clearing members. It is an FTP solution based on an SFTP report server that allows participants to easily retrieve all of their reports from a single source.

All transactional and participant specific C7 SCS reports are available in the same participant-specific directory structure as used for Securities CCP reports. C7 SCS and Securities CCP Reports are distinguished via unique Report IDs.

Non-transactional and non-participant specific reports and files are available in the public area. Such reports are tagged as CRE Area: public in this manual.

The Common Report Engine can be accessed via leased line connectivity or via the internet. To access the Common Report Engine, a specific user account for the Common Report Engine must be setup and a public key must be uploaded in the Member Section of the Eurex website (https://www.eurex.com/ec-en/find/Member-Section). Participants having already an activated user account for the Common Report Engine to receive Securities CCP reports do not have to take any further actions regarding a proper user setup.

Please note that reports will only be generated for participants if an activated Common Report Engine user account exists.

The participant is responsible for the user account setup on the Common Report Engine for all markets applicable.

Detailed information to the Common Report Engine is provided on the Eurex Homepage: www.eurex.com -> Clear -> Support -> Technology -> Common Report Engine
2.4 Available Reports

The table below provides an overview of available C7 SCS reports including a reference to the corresponding member reports currently available for the CCP. As for the CCP the Report ID gives an indication for which members a report is available:

- Report ID ending with '0' or '5' - Clearing Members
- Report ID ending with '1' or '6' - Settlement Institutions
- Report ID ending with '2' or '7' - Trading Members

<table>
<thead>
<tr>
<th>C7 SCS Report ID</th>
<th>Report Name</th>
<th>Delivery Time</th>
<th>RAW (XML) Format</th>
<th>Printable Format</th>
<th>Current CCP Reports</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>CA870/CA871</td>
<td>Repo Custody Payment Statement</td>
<td>EOD, T(+x)</td>
<td>Yes</td>
<td>No</td>
<td>CA160/CA161</td>
<td>Cash Payments related to Corporate Actions on Repo Trades.</td>
</tr>
<tr>
<td>CB830/CB831</td>
<td>Trades Action Report</td>
<td>EoD, T (+x)</td>
<td>Yes</td>
<td>Yes</td>
<td>CB230/CB231</td>
<td>Manually inserted, deleted, buy-in Blocked/Released, Linking and Hold/Released Status Update transactions.</td>
</tr>
<tr>
<td>CD850/CD851</td>
<td>Settled Cash Transactions Report</td>
<td>EoD, T</td>
<td>Yes</td>
<td>Yes</td>
<td>CD250/CD251</td>
<td>Cash Transactions sent to the corresponding Payment Bank and considered as settled.</td>
</tr>
<tr>
<td>CE840</td>
<td>Daily CSDR Penalties</td>
<td>P+1(+x)</td>
<td>Yes</td>
<td>No</td>
<td>N/A</td>
<td>Daily penalty information received from (I)CSDs.</td>
</tr>
<tr>
<td>CE845</td>
<td>Monthly CSDR Penalties</td>
<td>EOD⁴</td>
<td>Yes</td>
<td>No</td>
<td>N/A</td>
<td>Aggregated monthly penalty information.</td>
</tr>
<tr>
<td>CE860/CE861/CE862</td>
<td>Pending Delivery Report</td>
<td>EoD, T(+x)</td>
<td>Yes</td>
<td>Yes</td>
<td>CE260/CE261/CE262</td>
<td>Portion of Net Position Trades and Repo Trades that has not yet settled. Corporate action feedback and released/on-hold quantity are considered.</td>
</tr>
<tr>
<td>CE870/CE871/CE872</td>
<td>Settled Delivery Report</td>
<td>EoD, T(+x)</td>
<td>Yes</td>
<td>Yes</td>
<td>CE270/CE271/CE272</td>
<td>Portion of Net Position Trades and Repo Trades that has been settled on the current business day.</td>
</tr>
</tbody>
</table>
### Table 2.1 - Available Reports

<table>
<thead>
<tr>
<th>C7 SCS Report ID</th>
<th>Report Name</th>
<th>Delivery Time</th>
<th>RAW (XML) Format</th>
<th>Printable Format</th>
<th>Current CCP Reports</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>CE890/CE891/CE892</td>
<td>Net Clearing Report (XEUR)</td>
<td>EoD(^4), T</td>
<td>Yes</td>
<td>No</td>
<td>CE290/CE291/CE292</td>
<td>Single Trades from Eurex deliveries and Net Position Trades (resulting from Netting/Aggregation/Gross processing) incl. quantity, cash amount, Delivery ID and Delivery Reference.</td>
</tr>
<tr>
<td>CE895/CE896/CE897</td>
<td>Net Clearing Report (XETR and XFRA)</td>
<td>EoD(^4), T</td>
<td>Yes</td>
<td>No</td>
<td>CE395/CE396/CE397</td>
<td>Single Trades from FWB and Net Position Trades (resulting from Netting/Aggregation/Gross processing) incl. quantity, cash amount, Delivery ID and Delivery Reference.</td>
</tr>
<tr>
<td>CI870/CI871/CI872</td>
<td>Repo Intraday Settled Trade Report</td>
<td>Intraday, T</td>
<td>Yes</td>
<td>No</td>
<td>N/A</td>
<td>Trade level information of Repo Trades that are settled on current business day. This is a multi-frequency report.</td>
</tr>
<tr>
<td>TC800/TC801/TC802</td>
<td>Repo Trade Confirmation Report</td>
<td>Intraday, T</td>
<td>Yes</td>
<td>No</td>
<td>TC100/TC101/TC102</td>
<td>Confirmation of new Repo Trades accepted and successfully validated by Eurex Clearing. This is a multi-frequency report.</td>
</tr>
<tr>
<td>TC850/TC851/TC852</td>
<td>Repo Contracts Report</td>
<td>EOD, T(^{(+x)})</td>
<td>Yes</td>
<td>No</td>
<td>TC750/TC751/TC752</td>
<td>Detailed information of Repo Trades.</td>
</tr>
</tbody>
</table>

\(^1\)Provides information about Report Generation (EoD) and Business Days a trade/ delivery instruction is reported with T = Trading Day and P = Penalty Date.

\(^2\)For full description of reports refer to chapter 4.

\(^3\)14th business day of the calendar month following the month the trade/ delivery instruction was subject for penalty due to CSDR

\(^4\)Net Clearing Reports are provided after Net Processing.
2.5 Intraday Report Nomenclature

Multi frequency reports that are generated multiple times on a business day contain a run number to identify a particular report run. This run number starts with 01 on each business day and is incremented by 1 for the next generated report.

**Example:**
Report run 1: 20RPTTC800XXXXX2022042501.XML
Report run 2: 20RPTTC800XXXXX2022042502.XML

The EOD report is generated without a run number.

**Example:**
20RPTTC800XXXXX20220425.XML
3 Introduction to XML Reports

3.1 XML Report Characteristics

The XML report descriptions contain the following information:

<table>
<thead>
<tr>
<th>Description</th>
<th>A textual description of the functional contents of the report.</th>
</tr>
</thead>
<tbody>
<tr>
<td>Frequency</td>
<td>The frequency or the specific events at which the report is created.</td>
</tr>
<tr>
<td>Availability</td>
<td>The group of members (e.g. clearing members, settlement institutions) to which the report is available. Please refer to section 3.2 for a detailed description of report availability.</td>
</tr>
<tr>
<td>XML Report Structure</td>
<td>A description of the composition of groups and tags that are used with the XML report. Underlined items represent groups; the contained tags are identified by indent level. Additional information is provided on the cardinality of subgroups. Please refer to section 3.3 for a description of cardinalities.</td>
</tr>
<tr>
<td>M/O</td>
<td>A usage code to indicate whether a report tag is mandatory or optional. Please refer to section 3.4 for a detailed description.</td>
</tr>
<tr>
<td>Text Report Heading</td>
<td>The heading of each tag when printed in a text report. The heading depends on the tag, but may be defined different in a specific report context. Tags bound together in a group may be concatenated under one heading. If the text report heading is marked &quot;(XML only)&quot;, the tag content is not written into the text report.</td>
</tr>
<tr>
<td>Text Report Structure</td>
<td>A generic description of the layout that is used with the text report. Each text report field is printed once with his heading and the generic text format which is used to display the value. Alphanumeric values are filled up with X, according to the field length. Numeric values are filled up with 9, together with thousand separators, decimal points and signs if applicable. Please remark that the layout of text reports may be subject to change without further notice.</td>
</tr>
</tbody>
</table>
3.2 Report Availability

Reports are created and available to different groups of members. Availability of reports to Eurex Clearing participants depends on the roles assigned to this participant.

<table>
<thead>
<tr>
<th>Available for</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>Clearing Members</td>
<td>Report is available for clearing members containing their individual data and the data of their associated trading members.</td>
</tr>
<tr>
<td>Settlement Institutions</td>
<td>Report is available for settlement institutions containing the data belonging to their settlement accounts.</td>
</tr>
<tr>
<td>Trading Members</td>
<td>Report is available for trading members containing their individual data.</td>
</tr>
</tbody>
</table>

Table 3.1 - Report Availability

The creation and distribution of XML reports for Trading Members as well as the creation of a printable version for all applicable reports depends on the Report Selection settings a Eurex Clearing participant has chosen.

3.3 Structure Cardinality

Any substructure may be contained zero, one or multiple times in a structure. The XML report descriptions contains a cardinality information for each structure in the form

structure

or

structure, repeated cardinality times:

<table>
<thead>
<tr>
<th>Cardinality</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>(none)</td>
<td>Substructure occurs exactly one time</td>
</tr>
<tr>
<td>( m )</td>
<td>Substructure occurs exactly ( m ) times</td>
</tr>
<tr>
<td>( m ... n )</td>
<td>Substructure occurs minimal ( m ), maximal ( n ) times</td>
</tr>
<tr>
<td>( m ... )</td>
<td>Substructure occurs ( m ) to any number times</td>
</tr>
</tbody>
</table>

Table 3.2 - Structure Cardinality Descriptors
3.4 Usage Code

The XML report descriptions contain usage codes for each tag. These codes provide information on whether a tag is mandatory or optional. Table 3.3 below lists all applicable usage codes and provides a description.

<table>
<thead>
<tr>
<th>Usage Code</th>
<th>Explicit</th>
<th>Field Usage Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>m</td>
<td>mandatory</td>
<td>Tag occurs always (but may contain an empty string)</td>
</tr>
<tr>
<td>o</td>
<td>optional</td>
<td>Tag will be omitted, if no value is given.</td>
</tr>
</tbody>
</table>

Table 3.3 - Field Usage Codes
4 XML Report Descriptions

The description of the XML Reports and Tags in this document is based on the configuration

CONFIG_IDENTIFIER SCSRep3.0.1
CONFIG_DATE 2023-09-05 11:28

4.1 CA - Custody Payment

4.1.1 CA870 Repo Custody Payment Statement

Description This report provides cash payments from corporate action events (original-runs, re-runs and cancellation-runs) related to Repo Trades. This report also shows coupon compensation for repos. The report provides totals for debit and credit Corporate Action cash amount per Trading Member, Clearing Member and Settlement Account. This report is sorted per Clearing Member, Currency, Corporate Action Value Date, Settlement Location, Settlement Account, Trading Member, Account Type, Corporate Action Entitlement Date and Corporate Action Type. The report is generated at the end of each C7 SCS Business Day (EoD). In case no data are to be reported, an empty report is provided (NO DATA Report).

Frequency Daily.
Availability This report is available for Clearing Members.

XML Report Structure

<table>
<thead>
<tr>
<th>ca870</th>
</tr>
</thead>
<tbody>
<tr>
<td>rptrHdr</td>
</tr>
<tr>
<td>exchNam</td>
</tr>
<tr>
<td>envText</td>
</tr>
<tr>
<td>rptCod</td>
</tr>
<tr>
<td>rptNam</td>
</tr>
<tr>
<td>rptFlexKey</td>
</tr>
<tr>
<td>membId</td>
</tr>
<tr>
<td>membLglNam</td>
</tr>
<tr>
<td>rptPrmtEffDat</td>
</tr>
<tr>
<td>rptPrmtEffTim</td>
</tr>
<tr>
<td>rptPrmtRunDat</td>
</tr>
</tbody>
</table>
ca870Grp, repeated 0 ... variable times:
  ca870KeyGrp
    membClgIdCod m
  ca870Grp1, repeated 1 ... variable times:
    ca870KeyGrp1
      caSettlCurrency m
  ca870Grp2, repeated 1 ... variable times:
    ca870KeyGrp2
      cashValDat m
  ca870Grp3, repeated 1 ... variable times:
    ca870KeyGrp3
      settILoc m
      settIAcct m
  ca870Grp4, repeated 1 ... variable times:
    ca870KeyGrp4
      membTrdgIdCod m
  ca870Grp5, repeated 1 ... variable times:
    ca870KeyGrp5
      acctTyp m
  ca870Grp6, repeated 1 ... variable times:
    ca870KeyGrp6
      caEntlDat m
  ca870Grp7, repeated 1 ... variable times:
    ca870KeyGrp7
      caTypRpo m
    ca870Rec, repeated 1 ... variable times:
      trdDat m
      trdLoc m
      caSettlRun o
      trdNum m
      ordrNum m
      isin m
      tranSrc m
      buySellInd m
      caNomAmt m
      cashAmntCredit m
      cashAmntDebit m
      caRevrComplnd o
    totalCaDebAmntPerMembTrdgIdCod o
    totalCaCredAmntPerMembTrdgIdCod o
NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CA870.
4.1.2 CA871 Repo Custody Payment Statement

Description
This report provides cash payments from corporate action events (original-runs, re-runs and cancellation-runs) related to Repo Trades. This report also shows coupon compensation for repos.

The report provides totals for debit and credit Corporate Action cash amount per Trading Member, Clearing Member and Settlement Account.

This report is sorted per Clearing Member, Currency, Corporate Action Value Date, Settlement Location, Settlement Account, Trading Member, Account Type, Corporate Action Entitlement Date and Corporate Action Type.

The report is generated at the end of each C7 SCS Business Day (EoD). In case no data are to be reported, an empty report is provided (NO DATA Report).

Frequency
Daily.

Availability
This report is available for Settlement Institutions.

XML Report Structure

<table>
<thead>
<tr>
<th>M/O</th>
<th>Text Report Heading</th>
</tr>
</thead>
<tbody>
<tr>
<td>ca871</td>
<td></td>
</tr>
<tr>
<td></td>
<td>rptHdr</td>
</tr>
<tr>
<td></td>
<td>exchNam</td>
</tr>
<tr>
<td></td>
<td>envText</td>
</tr>
<tr>
<td></td>
<td>rptCod</td>
</tr>
<tr>
<td></td>
<td>rptNam</td>
</tr>
<tr>
<td></td>
<td>rptFlexKey</td>
</tr>
<tr>
<td></td>
<td>membId</td>
</tr>
<tr>
<td></td>
<td>membLglNam</td>
</tr>
<tr>
<td></td>
<td>rptPrntEffDat</td>
</tr>
<tr>
<td></td>
<td>rptPrntEffTim</td>
</tr>
<tr>
<td></td>
<td>rptPrntRunDat</td>
</tr>
<tr>
<td>ca871Grp, repeated 0 ... variable times:</td>
<td></td>
</tr>
<tr>
<td></td>
<td>ca871KeyGrp</td>
</tr>
<tr>
<td></td>
<td>membClgIdCod</td>
</tr>
<tr>
<td>ca871Grp1, repeated 1 ... variable times:</td>
<td></td>
</tr>
<tr>
<td></td>
<td>ca871KeyGrp1</td>
</tr>
<tr>
<td></td>
<td>caSettlCurrency</td>
</tr>
<tr>
<td>ca871Grp2, repeated 1 ... variable times:</td>
<td></td>
</tr>
<tr>
<td></td>
<td>ca871KeyGrp2</td>
</tr>
<tr>
<td></td>
<td>cashValDat</td>
</tr>
<tr>
<td>ca871Grp3, repeated 1 ... variable times:</td>
<td></td>
</tr>
</tbody>
</table>
ca871KeyGrp3
  settLoc m
  settAcct m
ca871Grp4, repeated 1 ... variable times:
  ca871KeyGrp4
    membTrdngIdCod m
ca871Grp5, repeated 1 ... variable times:
  ca871KeyGrp5
    acctTyp m
ca871Grp6, repeated 1 ... variable times:
  ca871KeyGrp6
    caEntlDat m
ca871Grp7, repeated 1 ... variable times:
  ca871KeyGrp7
    caTypRpo m
ca871Rec, repeated 1 ... variable times:
  trdDat m
  trdLoc m
  caSettlRun o
  trdNum m
  ordrNum m
  isin m
  tranSrc m
  buySellInd m
  caNomAmt m
  cashAmntCredit m
  cashAmntDebit m
  caRevrCompInd o
  totalCaDebAmntPerMembTrdngIdCod o
totalCaCredAmntPerMembTrdngIdCod o
totalCaDebAmntPerSettlAcct o
totalCaCredAmntPerSettlAcct o
  totalDebAmntPerMembClgIdCodCur o
totalCredAmntPerMembClgIdCodCur o

Text Report Structure

NOTE: NO TEXT VERSION OF REPORT AVAILABLE FOR CA871.
4.2 CB - Trades Action Report

4.2.1 CB830 Trades Action Report

Description
This report contains Single Trades which were linked, inserted or deleted as well as Net Position Trades that were deleted or set to Buy-in Blocked or Buy-in Released during the C7 SCS Business Day. Changes in Release Status and associated Quantity on Hold initiated directly at the (I)CSD (provided status update was received from (I)CSD) are reported as well.

For Repo business, this report contains Repo Trades which are inserted or cancelled by Clearing Operations. This report also contains Repo Trades which were set to Buy-In Blocked or Buy-In Released during C7 SCS Business Day.

The report is sorted by Settlement Location and Account, Trading Member, ISIN, Settlement Currency, Trading Location and Trade Date. Actions on Trades are shown per Trade in a chronological order.

The report is generated at the end of each C7 SCS Business Day (EoD). In case no data are to be reported, an empty report is provided (NO DATA Report).

Frequency Daily.

Availability This report is available for Clearing Members.

XML Report Structure

```
m/O  Text Report Heading

cb830
  rptHdr
    exchNam  m
    envText  m
    rptCod  m
    rptNam  m
    rptFlexKey  o
    membId  o
    membLglNam  o
    rptPrmtEffDat  m
    rptPrmtEffTim  o
    rptPrmtRunDat  m

cb830Grp, repeated 0 ... variable times:
  cb830KeyGrp
    membClgIdCod  m  Clearing Member
    membClgIdNam  o  (part of Clearing Member)
```
cb830Grp1, repeated 1 ... variable times:
  cb830KeyGrp1
    settLoc m Settlement Location
    settAcct m Settlement Account

cb830Grp2, repeated 1 ... variable times:
  cb830KeyGrp2
    membTrdngIdCod m Trading Member
    membTrdngIdNam o (part of Trading Member)

cb830Grp3, repeated 1 ... variable times:
  cb830KeyGrp3
    isin m Instrument
    instShtNam o (part of Instrument)
    instLngNam o (part of Instrument)

cb830Grp4, repeated 1 ... variable times:
  cb830KeyGrp4
    settCurrency m Settlement Currency

cb830Grp5, repeated 1 ... variable times:
  cb830KeyGrp5
    trdLoc m Trading Location

cb830Grp6, repeated 1 ... variable times:
  cb830KeyGrp6
    trdDat m Trade Date

cb830Grp7, repeated 1 ... variable times:
  cb830KeyGrp7
    trdNum m TradeNumber
    trdTYPTI o TrdTyp
    ordrNum o OrderNumber

cb830Rec, repeated 1 ... variable times:
  trdUpdDat m MaintDate
  trdUpdTim m MaintTime
  buySellInd m B/S
  remQty m RemainingQuantity
  remAmnt m
  actnTyp m Tran
  releaseStat o
  qtyBlock o BlockedQuantity
  linkRef o LinkReference
  performedBy m PerformedBy
  legNo o
### Text Report Structure

Clearing Member: XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Settlement Location: XXX Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Trading Member: XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Instrument: XXXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Settlement Currency: XXX Trading Location: XXXX Trade Date: YY-MM-DD

<table>
<thead>
<tr>
<th>TradeNumber</th>
<th>TrdTyp</th>
<th>OrderNumber</th>
<th>MaintDate</th>
<th>MaintTime</th>
<th>B/S</th>
<th>RemainingQuantity</th>
<th>Tran BlockedQuantity</th>
<th>LinkReference</th>
<th>PerformedBy</th>
<th>LegNo</th>
</tr>
</thead>
<tbody>
<tr>
<td>X</td>
<td>YYYY-MM-DD hh:mm:ss</td>
<td>X</td>
<td>9,999,999,999.99999999999999999</td>
<td>9,999,999,999.99999999999999999</td>
<td>XXXXXXXXXXXXXXXX</td>
<td>XXXXXXXXXXXXXXXX</td>
<td>9</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>X</td>
<td>YYYY-MM-DD hh:mm:ss</td>
<td>X</td>
<td>9,999,999,999.99999999999999999</td>
<td>9,999,999,999.99999999999999999</td>
<td>XXXXXXXXXXXXXXXX</td>
<td>XXXXXXXXXXXXXXXX</td>
<td>9</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>X</td>
<td>YYYY-MM-DD hh:mm:ss</td>
<td>X</td>
<td>9,999,999,999.99999999999999999</td>
<td>9,999,999,999.99999999999999999</td>
<td>XXXXXXXXXXXXXXXX</td>
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4.2.2 CB831 Trades Action Report

Description
This report contains Single Trades which were linked, inserted or deleted as well as Net Position Trades that were deleted or set to Buy-in Blocked or Buy-in Released during the C7 SCS Business Day. Changes in Release Status and associated Quantity on Hold initiated directly at the (I)CSD (provided status update was received from (I)CSD) are reported as well.

For Repo business, this report contains Repo Trades which are inserted or cancelled by Clearing Operations. This report also contains Repo Trades which were set to Buy-In Blocked or Buy-In Released during C7 SCS Business Day.

The report is sorted by Settlement Location and Account, Trading Member, ISIN, Settlement Currency, Trading Location and Trade Date. Actions on Trades are shown per Trade in a chronological order.

The report is generated at the end of each C7 SCS Business Day (EoD). In case no data are to be reported, an empty report is provided (NO DATA Report).

Frequency
Daily.

Availability
This report is available for Settlement Institutions.

XML Report Structure

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    <rptCod> m </rptCod>
    <rptNam> m </rptNam>
    <rptFlexKey> o </rptFlexKey>
    <membId> o </membId>
    <membLglNam> o </membLglNam>
    <rptPrntEffDat> m </rptPrntEffDat>
    <rptPrntEffTim> o </rptPrntEffTim>
    <rptPrntRunDat> m </rptPrntRunDat>
  </rptHdr>
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      <membClgIdCod> m Clearing Member </membClgIdCod>
      <membClgIdNam> o (part of Clearing Member) </membClgIdNam>
    </cb831KeyGrp>
    <cb831Grp1, repeated 1 ... variable times:>
      <cb831KeyGrp1>
        <settLoc> m Settlement Location </settLoc>
        <settAcct> m Settlement Account </settAcct>
      </cb831KeyGrp1>
    </cb831Grp1>
  </cb831Grp>
</cb831>
```
cb831Grp2, repeated 1 ... variable times:
  cb831KeyGrp2
  membTrdngIdCod m Trading Member
  membTrdngIdNam o (part of Trading Member)

cb831Grp3, repeated 1 ... variable times:
  cb831KeyGrp3
  isin m Instrument
  instShtNam o (part of Instrument)
  instLngNam o (part of Instrument)

cb831Grp4, repeated 1 ... variable times:
  cb831KeyGrp4
  settlCurrency m Settlement Currency

cb831Grp5, repeated 1 ... variable times:
  cb831KeyGrp5
  trdLoc m Trading Location

cb831Grp6, repeated 1 ... variable times:
  cb831KeyGrp6
  trdDat m Trade Date

cb831Grp7, repeated 1 ... variable times:
  cb831KeyGrp7
  trdNum m TradeNumber
  trdTyl o TrdTyl
  ordrNum o OrderNumber

cb831Rec, repeated 1 ... variable times:
  trdUpdDat m MaintDate
  trdUpdTim m MaintTime
  buySellInd m B/S
  remQty m RemainingQuantity
  remAmnt m
  actnTyp m Tran
  releaseStat o
  qtyBlock o BlockedQuantity
  linkRef o LinkReference
  performedBy m PerformedBy
  legNo o
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</tbody>
</table>
4.3 CD - Cash Settled Transactions Report

4.3.1 CD850 Settled Cash Transactions Report

Description

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).

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 Eurex Clearing for Repo Trades as part of Corporate Action payments are included in this report.

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.

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.

Cash transactions are shown in chronological order.

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.

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).

Frequency

Daily.

Availability

This report is available for Clearing Members.

XML Report Structure

```
cd850
  rptHdr
    exchNam m
    envText m
```
rptCod m
rptNam m
rptFlexKey o
membId o
membLglNam o
rptPrntEffDat m
rptPrntEffTim o
rptPrntRunDat m
cd850Grp, repeated 0 ... variable times:
cd850KeyGrp
  membClgIdCod m Clearing Member
  membClgIdNam o (part of Clearing Member)
cd850Grp1, repeated 1 ... variable times:
cd850KeyGrp1
  settlCurrency m Currency
cd850Grp2, repeated 1 ... variable times:
cd850KeyGrp2
  cashSettlLoc m Cash Settlement Location
  bic m (part of Cash Settlement Location)
cd850Grp3, repeated 1 ... variable times:
cd850KeyGrp3
  cashSettlAcct m Cash Settlement Account
cd850Grp4, repeated 1 ... variable times:
cd850KeyGrp4
  cashValDat m Value Date
cd850Grp5, repeated 1 ... variable times:
cd850KeyGrp5
  cashSettlRun m Settlement Run
cd850Grp6, repeated 1 ... variable times:
cd850KeyGrp6
  dlvSettlLoc m Delivery Settlement Location
  dlvSettlAcct m Delivery Settlement Account
cd850Grp7, repeated 1 ... variable times:
cd850KeyGrp7
  membTrdgIdCod m Trading Member
  membTrdgIdNam o (part of Trading Member)
cd850Grp8, repeated 1 ... variable times:
cd850KeyGrp8
  acctTyp m Account Type
cd850Grp9, repeated 1 ... variable times:
cd850KeyGrp9
  cashTranTyp m Transaction Type
  cashTranDesc m (part of Transaction Type)

cd850Rec, repeated 1 ... variable times:
  cashTranDat m TrnDate
  cashTranTim m TrnTime
  cashRef m CashReference
  trdNum m TradeNumber
  ordrNum o OrderNumber
  isin m ISIN
  cashAmntDebit m Debit
  cashAmntCredit m Credit
  acctPos o PositionAccount

totalDebAmntPerCashTranTyp m Total Cash Amount per
  Transaction Type

totalCredAmntPerCashTranTyp m Total Cash Amount per
  Transaction Type

totalDebAmntPerAcctTyp m Total Cash Amount per Account Type

totalCredAmntPerAcctTyp m Total Cash Amount per Account Type

totalDebAmntPerMembTrdngIdCod m Total Cash Amount per Trading
  Member

totalCredAmntPerMembTrdngIdCod m Total Cash Amount per Trading
  Member

totalDebAmntPerDivSettlAcct m Total Cash Amount per Settlement
  Account

totalCredAmntPerDivSettlAcct m Total Cash Amount per Settlement
  Account

totalDebAmntPerCashSettlAcct m Total Cash Amount per Cash
  Settlement Account

totalCredAmntPerCashSettlAcct m Total Cash Amount per Cash
  Settlement Account

totalDebAmntPerCashSettlLoc m Total Cash Amount per Cash
  Settlement Location

totalCredAmntPerCashSettlLoc m Total Cash Amount per Cash
  Settlement Location

totalDebAmntPerMembClgIdCodCur m Total Cash Amount per Clearing
  Member

totalCredAmntPerMembClgIdCodCur m Total Cash Amount per Clearing
  Member
**Text Report Structure**

Clearing Member: XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Currency: XXX
Cash Settlement Location: XXX XXXXXXXXXXXX Cash Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Value Date: YY-MM-DD Settlement Run: XXXX
Delivery Settlement Location: XXXX Delivery Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Trading Member: XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Account Type: XX
Transaction Type: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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<th>Type</th>
<th>Debit</th>
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<th>PositionAccount</th>
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<tr>
<td>YY-MM-DD hh:mm:ss XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXX</td>
<td>9,999,999,999,999.99</td>
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Total Cash Amount per Transaction Type: 9,999,999,999,999.99 9,999,999,999,999.99
Total Cash Amount per Account Type: 9,999,999,999,999.99 9,999,999,999,999.99
Total Cash Amount per Trading Member: 9,999,999,999,999.99 9,999,999,999,999.99
Total Cash Amount per Settlement Account: 9,999,999,999,999.99 9,999,999,999,999.99
Total Cash Amount per Cash Settlement Account: 9,999,999,999,999.99 9,999,999,999,999.99
Total Cash Amount per Cash Settlement Location: 9,999,999,999,999.99 9,999,999,999,999.99
Total Cash Amount per Clearing Member: 9,999,999,999,999.99 9,999,999,999,999.99
4.3.2 CD851 Settled Cash Transactions Report

Description
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).
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 Eurex Clearing for Repo Trades as part of Corporate Action payments are included in this report.
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 one Net Position Trade/Repo Trade.
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.
Cash transactions are shown in chronological order.
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.
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).

Frequency
Daily.
Availability
This report is available for Settlement Institutions.

XML Report Structure

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rptPrntEffTim  o
rptPrntRunDat  m
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  membClglIdNam  o  (part of Clearing Member)
cd851Grp1, repeated 1 ... variable times:
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  settlCurrency  m  Currency
cd851Grp2, repeated 1 ... variable times:
cd851KeyGrp2
  cashSettlLoc  m  Cash Settlement Location
  bic  m  (part of Cash Settlement Location)
cd851Grp3, repeated 1 ... variable times:
cd851KeyGrp3
  cashSettlAcct  m  Cash Settlement Account
cd851Grp4, repeated 1 ... variable times:
cd851KeyGrp4
  cashValDat  m  Value Date
cd851Grp5, repeated 1 ... variable times:
cd851KeyGrp5
  cashSettlRun  m  Settlement Run
cd851Grp6, repeated 1 ... variable times:
cd851KeyGrp6
  dlvSettlLoc  m  Delivery Settlement Location
  dlvSettlAcct  m  Delivery Settlement Account
cd851Grp7, repeated 1 ... variable times:
cd851KeyGrp7
  membTrdngldCod  m  Trading Member
  membTrdngldNam  o  (part of Trading Member)
cd851Grp8, repeated 1 ... variable times:
cd851KeyGrp8
  acctTyp  m  Account Type
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  cashTranDesc  m  (part of Transaction Type)
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**Text Report Structure**

Clearing Member: XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XX Currency: XXX
Cash Settlement Location: XXX XXXXXX XXX Cash Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Value Date: YY-MM-DD Settlement Run: XXX
Delivery Settlement Location: XXX Delivery Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Trading Member : XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Account Type: XX
Transaction Type: XXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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<th>TrnTime</th>
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<th>OrderNumber</th>
<th>ISIN</th>
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Total Cash Amount per Transaction Type: 9,999,999,999,999.99
Total Cash Amount per Account Type: 9,999,999,999,999.99
Total Cash Amount per Trading Member: 9,999,999,999,999.99
Total Cash Amount per Settlement Account: 9,999,999,999,999.99
Total Cash Amount per Clearing Member: 9,999,999,999,999.99
4.3.3 CD852 Repo Settled Cash Transactions Report

Description
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). 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 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.

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. Cash transactions are shown in chronological order.

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.

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).

Frequency
Daily.

Availability
This report is available for Trading Members.

XML Report Structure
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    <rptFlexKey> o </rptFlexKey>
    <membId> o </membId>
    <membLglNam> o </membLglNam>
    <rptPrntEffDat> m </rptPrntEffDat>
    <rptPrntEffTim> o </rptPrntEffTim>
    <rptPrmtRunDat> m </rptPrmtRunDat>
  </rptHdr>
  <cd852Grp>, repeated 0 ... variable times:
cd852KeyGrp
  membClgIdCod        m  Clearing Member
  membClgIdNam       o  (part of Clearing Member)

  cd852Grp1, repeated 1 ... variable times:
    cd852KeyGrp1
      settlCurrency   m  Currency

  cd852Grp2, repeated 1 ... variable times:
    cd852KeyGrp2
      cashSettlLoc   m  Cash Settlement Location
      bic            m  (part of Cash Settlement Location)

  cd852Grp3, repeated 1 ... variable times:
    cd852KeyGrp3
      cashSettlAcct  m  Cash Settlement Account

  cd852Grp4, repeated 1 ... variable times:
    cd852KeyGrp4
      cashValDat     m  Value Date

  cd852Grp5, repeated 1 ... variable times:
    cd852KeyGrp5
      cashSettlRun   m  Settlement Run

  cd852Grp6, repeated 1 ... variable times:
    cd852KeyGrp6
      dlvSettlLoc    m  Delivery Settlement Location
      dlvSettlAcct   m  Delivery Settlement Account

  cd852Grp7, repeated 1 ... variable times:
    cd852KeyGrp7
      membTrdngIdCod m  Trading Member
      membTrdngIdNam o  (part of Trading Member)

  cd852Grp8, repeated 1 ... variable times:
    cd852KeyGrp8
      acctTyp        m  Account Type

  cd852Grp9, repeated 1 ... variable times:
    cd852KeyGrp9
      cashTranTyp    m  Transaction Type
      cashTranDesc   m  (part of Transaction Type)

  cd852Rec, repeated 1 ... variable times:
    cashTranDat     m  TrnDate
    cashTranTim     m  TrnTime
    cashRef         m  CashReference
    trdNum          m  TradeNumber
    ordrNum         o  OrderNumber
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</tr>
</thead>
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<td>Debit</td>
</tr>
<tr>
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</tr>
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</tr>
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<td>m</td>
<td>Total Cash Amount per Transaction Type</td>
</tr>
<tr>
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<tr>
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<tr>
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<tr>
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<td>Total Cash Amount per Cash Settlement Account</td>
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<tr>
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<td>m</td>
<td>Total Cash Amount per Cash Settlement Account</td>
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<tr>
<td>totalCredAmntPerMembClgIdCodCur</td>
<td>m</td>
<td>Total Cash Amount per Clearing Member</td>
</tr>
</tbody>
</table>
## Text Report Structure

**Clearing Member:** XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  
**Currency:** XXX  
**Cash Settlement Location:** XXX XXXXXXXXXXX  
**Cash Settlement Account:** XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  
**Value Date:** YY-MM-DD  
**Settlement Run:** XXXX  
**Delivery Settlement Location:** XXXXX  
**Delivery Settlement Account:** XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  
**Trading Member:** XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  
**Account Type:** XX  
**Transaction Type:** XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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<th>TrnDate</th>
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<th>OrderNumber</th>
<th>ISIN</th>
<th>Type</th>
<th>Debit</th>
<th>Credit</th>
</tr>
</thead>
<tbody>
<tr>
<td>YY-MM-DD</td>
<td>hh:mm:ss</td>
<td>XXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXX</td>
<td>9,999,999,999,999.99</td>
<td>9,999,999,999,999.99</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

### Total Cash Amounts

- **Total Cash Amount per Transaction Type:** 9,999,999,999,999.99  
- **Total Cash Amount per Account Type:** 9,999,999,999,999.99  
- **Total Cash Amount per Trading Member:** 9,999,999,999,999.99  
- **Total Cash Amount per Settlement Account:** 9,999,999,999,999.99  
- **Total Cash Amount per Cash Settlement Account:** 9,999,999,999,999.99  
- **Total Cash Amount per Cash Settlement Location:** 9,999,999,999,999.99  
- **Total Cash Amount per Clearing Member:** 9,999,999,999,999.99
4.4 CE - Net Clearing, Settlement and Penalty Reports

4.4.1 CE840 Daily CSDR Penalties

Description
This report contains information about cash penalties as reported by the (I)CSDs in the daily statement.
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.
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.
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).

Frequency
Daily.

Availability
This report is available for Clearing Members.

XML Report Structure

```
<ce840>
  <rptHdr>
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    <envText> </envText>
    <rptCod> </rptCod>
    <rptNam> </rptNam>
    <rptFlexKey> </rptFlexKey>
    <membId> </membId>
    <membLglNam> </membLglNam>
    <rptPrntEffDat> </rptPrntEffDat>
    <rptPrntEffTim> </rptPrntEffTim>
    <rptPrntRunDat> </rptPrntRunDat>
  </rptHdr>
  <ce840Grp, repeated 0 ... variable times:>
    <ce840KeyGrp>
      <membCglIdCod> </membCglIdCod>
    </ce840KeyGrp>
  </ce840Grp>
</ce840>
```
clgHseSettlLoc  m
ce840Grp2, repeated 1 ... variable times:
   ce840KeyGrp2
      clgHseSettlAcct  m
ce840Grp3, repeated 1 ... variable times:
   ce840KeyGrp3
      dlvSettlLoc  m
ce840Grp4, repeated 1 ... variable times:
   ce840KeyGrp4
      dlvSettlAcct  m
ce840Grp5, repeated 1 ... variable times:
   ce840KeyGrp5
      penCurrency  m
ce840Grp6, repeated 1 ... variable times:
   ce840KeyGrp6
      isin  m
ce840Grp7, repeated 1 ... variable times:
   ce840KeyGrp7
      penComRef  m
      penTyp  m
      penCalcMthd  m
      penStatus  m
      penDaysLate  m
      penAmnt  m
      debCredInd  m
      penDat  m
      liquFlg  o
      penInstClassTyp  m
      smeGwthMktFlg  m
      penSecRate  o
      penDiscRate  o
      dlvId  m
      dlvRef  o
      buySellIndDlvId  m
      dlvPaymInd  m
      penFailQty  m
      penFailQtyTyp  m
      penFailAmnt  o
ce840Rec, repeated 1 ... variable times:
   membTrdngIdCod  m
Text Report Structure

NOTE: NO TEXT VERSION OF REPORT AVAILABLE FOR CE840.
4.4.2 CE845 Monthly CSDR Penalties

Description
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.

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.

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.

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).

Frequency
Monthly - 14th business day of the month (EoD).

Availability
This report is available for Clearing Members.

XML Report Structure

```xml
<ce845>
  <rptHdr>
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    <envText> m </envText>
    <rptCod> m </rptCod>
    <rptNam> m </rptNam>
    <rptFlexKey> o </rptFlexKey>
    <membId> o </membId>
    <membLglNam> o </membLglNam>
    <rptPrntEffDat> m </rptPrntEffDat>
    <rptPrntEffTim> o </rptPrntEffTim>
    <rptPrntRunDat> m </rptPrntRunDat>
  </rptHdr>
  <ce845Grp, repeated 0 ... variable times:>
    <ce845KeyGrp>
      <membClglIdCod> m </membClglIdCod>
    </ce845KeyGrp>
    <ce845Grp1, repeated 1 ... variable times:>
      <ce845KeyGrp1>
        <penCurrency> m </penCurrency>
      </ce845KeyGrp1>
    </ce845Grp1>
  </ce845Grp>
</ce845>
```
ce845KeyGrp2
  clgHseSettlloc  m

ce845Grp3, repeated 1 ... variable times:
  ce845KeyGrp3
    clgHseSettlAcct  m

ce845Grp4, repeated 1 ... variable times:
  ce845KeyGrp4
    dlvSettlLoc  m

ce845Grp5, repeated 1 ... variable times:
  ce845KeyGrp5
    dlvSettlAcct  m

ce845Grp6, repeated 1 ... variable times:
  ce845KeyGrp6
    isin  m

ce845Rec, repeated 1 ... variable times:
  penComRef  m
  penTyp  m
  penAmnt  m
  debCredInd  m
  dlvId  m
  dlvRef  o
  buySellIndDlvId  m
  dlvPaymlnd  m
  totalPenAmntCur  m
  debCredInd  m

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE845.
4.4.3 CE860 Pending Delivery Report

Description

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).

Frequency Daily.
Availability This report is available for Clearing Members.

XML Report Structure

```
<ce860>
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    <exchNam> m </exchNam>
    <envText> m </envText>
    <rptCod> m </rptCod>
    <rptNam> m </rptNam>
    <rptFlexKey> o </rptFlexKey>
    <membId> o </membId>
    <membLglNam> o </membLglNam>
  </rptHdr>
</ce860>
```
XML Report Descriptions

rptPrntEffDat    m
rptPrntEffTim    o
rptPrntRunDat    m

ce860Grp, repeated 0 ... variable times:
  ce860KeyGrp
    membClglCod    m Clearing Member
    membClglNam    o (part of Clearing Member)

ce860Grp1, repeated 1 ... variable times:
  ce860KeyGrp1
    settlLoc      m Settlement Location
    settlAcct     m Settlement Account

ce860Grp2, repeated 1 ... variable times:
  ce860KeyGrp2
    settlCurrency m Settlement Currency

ce860Grp3, repeated 1 ... variable times:
  ce860KeyGrp3
    isin          m Instrument
    instShtNam    o (part of Instrument)
    instLngNam    o (part of Instrument)
    instTypCod    m Type

ce860Grp4, repeated 1 ... variable times:
  ce860KeyGrp4
    acctTyp      m Account Type

ce860Grp5, repeated 1 ... variable times:
  ce860KeyGrp5
    membTrdngIdCod m Trading Member
    membTrdngIdNam o (part of Trading Member)

ce860Grp6, repeated 1 ... variable times:
  ce860KeyGrp6
    infoList      m Information Listed

ce860Grp7, repeated 1 ... variable times:
  ce860KeyGrp7
    settlDatCtrct m Contractual Settlement Date

ce860Grp8, repeated 1 ... variable times:
  ce860KeyGrp8
    dlvId         m DeliveryID
    dlvRef        o DeliveryRef
    csdRef        o
    underlyingDlvRef o
    numbOfDaysLate o DaysLate
dlvSettlLoc  m  DlvStlLoc
dlvSettlAcct  m  DlvStlAcct
clgHseSettlLoc  o  CtrCSD
clgHseSettlAcct  o  CtrCSDAcct
buySellIndDlvId  o  B/S
totInstQtyDlvId  o
totInstAmntDlvId  o
remQtyDlvId  o  RemQtyDlv
remAmntDlvId  o  RemAmntDlv
corpActnRef  o  CAReference
releaseStatDlvId  o  RelStsDiv
qtyHoldDlvId  o  HoldQtyDlv

ce860Rec, repeated 1 ... variable times:
  buySellInd  m  B/S
  trdNum  m  TradeNumber
  ordrNum  m  OrderNumber
  trdLoc  m  TrdLoc
  rpoTrdTyp  o
  rpoUTI  o
  rpoNPUId  o
  trdDat  m  TrdDate
  acctPos  o
  corpActnInd  o  CA
  legNo  o  Leg No
  totQty  m
totAmnt  m
remQty  m  RemQtyTrd
remAmnt  m  RemAmntTrd
totQtyTrdPerDlvId  m
totAmntTrdPerDlvId  m
remQtyTrdPerDlvId  m  RemQtyTrdPerDlv
remAmntTrdPerDlvId  m  RemAmntTrdPerDlv
trdStat  m  TrdSts
releaseStat  o  RelSts
qtyHold  o
totalRemAmntInfoList  o  Total Remaining Amount per Information Listed
totalRemAmntMembTrdngId  o  Total Remaining Amount per Trading Member
totalRemAmntAcctTyp  o  Total Remaining Amount per Account
XML Report Descriptions

Text Report Structure

Clearing Member: XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Settlement Location: XXX Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Settlement Currency: XXX
Instrument: XXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXX Type: XXX
Account Type: XX Trading Member: XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Information Listed: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Contractual Settlement Date: YY-MM-DD

DeliveryID       DeliveryRef      DaysLate DlvStlLoc DlvStlAcct                          CtrCSD CtrCSDAcct
B/S RemQtyDlv                RemAmntDlv           CAReference      RelStsDlv HoldQtyDlv
B/S TradeNumber    OrderNumber          TrdLoc TrdDate  CA LegNo
RemQtyTrd                RemAmntTrd           RemQtyTrdPerDlv           RemAmntTrdPerDlv     TrdSts RelSts
---------------  ---------------- -------- --------- ----------------------------------- ------ ------------------------------------
XXXXXXXXXXXXXXX  XXXXXXXXXXXXXXXX      999 XXX       XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
X   9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXXXXXXXX X         9,999,999,999,999.999999
X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD X  9
9,999,999,999,999.999999 9,999,999,999,999.99 9,999,999,999,999.999999  9,999,999,999,999.99 XXXX   X
X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD X  9
9,999,999,999,999.999999 9,999,999,999,999.99 9,999,999,999,999.999999  9,999,999,999,999.99 XXXX   X

Total Remaining Amount per Information Listed: S9,999,999,999,999.99
Total Remaining Amount per Trading Member: S9,999,999,999,999.99
Total Remaining Amount per Account Type: S9,999,999,999,999.99
Total Remaining Amount per ISIN: S9,999,999,999,999.99
Total Remaining Amount per Settlement Account: S9,999,999,999,999.99
4.4.4 CE861 Pending Delivery Report

**Description**

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).

**Frequency**
Daily.

**Availability**
This report is available for Settlement Institutions.

**XML Report Structure**

<table>
<thead>
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<th>M/O</th>
<th>Text Report Heading</th>
</tr>
</thead>
<tbody>
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<td></td>
</tr>
<tr>
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<td></td>
</tr>
<tr>
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<td>m</td>
</tr>
<tr>
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<td>m</td>
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<td>m</td>
</tr>
<tr>
<td>rptFlexKey</td>
<td>o</td>
</tr>
<tr>
<td>membId</td>
<td>o</td>
</tr>
<tr>
<td>membLglNam</td>
<td>o</td>
</tr>
</tbody>
</table>
rptPrntEffDat  m
rptPrntEffTim  o
rptPrntRunDat  m

**ce861Grp**, repeated 0 ... variable times:

**ce861KeyGrp**

membClgIdCod  m  Clearing Member
membClgIdNam  o  (part of Clearing Member)

**ce861Grp1**, repeated 1 ... variable times:

**ce861KeyGrp1**

settlLoc  m  Settlement Location
settlAcct  m  Settlement Account

**ce861Grp2**, repeated 1 ... variable times:

**ce861KeyGrp2**

settlCurrency  m  Settlement Currency

**ce861Grp3**, repeated 1 ... variable times:

**ce861KeyGrp3**

isin  m  Instrument
instShtNam  o  (part of Instrument)
instLngNam  o  (part of Instrument)
institTypCod  m  Type

**ce861Grp4**, repeated 1 ... variable times:

**ce861KeyGrp4**

acctTyp  m  Account Type

**ce861Grp5**, repeated 1 ... variable times:

**ce861KeyGrp5**

membTrdngIdCod  m  Trading Member
membTrdngIdNam  o  (part of Trading Member)

**ce861Grp6**, repeated 1 ... variable times:

**ce861KeyGrp6**

infoList  m  Information Listed

**ce861Grp7**, repeated 1 ... variable times:

**ce861KeyGrp7**

settlDatCtrct  m  Contractual Settlement Date

**ce861Grp8**, repeated 1 ... variable times:

**ce861KeyGrp8**

dlvld  m  DeliveryID
dlvRef  o  DeliveryRef
csdRef  o
underlyingDlvRef  o
numbOfDaysLate  o  DaysLate
dlvSettlLoc  m  DlvStlLoc
dlvSettlAcct  m  DlvStlAcct
clgHseSettlLoc  o  CtrCSD
clgHseSettlAcct  o  CtrCSDAcct
buySellIndDlvId  o  B/S
totInstQtyDlvId  o
totInstAmntDlvId  o
remQtyDlvId  o  RemQtyDlv
remAmntDlvId  o  RemAmntDlv
corpActnRef  o  CAReference
releaseStatDlvId  o  RelStsDlv
qtyHoldDlvId  o  HoldQtyDlv

ce861Rec, repeated 1 ... variable times:
  buySellInd  m  B/S
trdNum  m  TradeNumber
ordrNum  m  OrderNumber
trdLoc  m  TrdLoc
rpoTrdTyp  o
rpoUTI  o
rpoNPUIId  o
trdDat  m  TrdDate
acctPos  o
corpActnInd  o  CA
legNo  o  Leg No
totQty  m
totAmnt  m
remQty  m  RemQtyTrd
remAmnt  m  RemAmntTrd
totQtyTrdPerDlvId  m
totAmntTrdPerDlvId  m
remQtyTrdPerDlvId  m  RemQtyTrdPerDlv
remAmntTrdPerDlvId  m  RemAmntTrdPerDlv
trdStat  m  TrdSts
releaseStat  o  RelSts
qtyHold  o

totalRemAmntInfoList  o  Total Remaining Amount per Information Listed
totalRemAmntMembTrdngId  o  Total Remaining Amount per Trading Member
totalRemAmntAcctTyp  o  Total Remaining Amount per Account
**Text Report Structure**

Clearing Member: XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Settlement Location: XXX Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Settlement Currency: XXX
Instrument: XXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Type: XXX
Account Type: XX Trading Member: XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Information Listed: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Contractual Settlement Date: YY-MM-DD

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<th>DeliveryID</th>
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<th>DaysLate</th>
<th>DivStlLoc</th>
<th>DivStlAcct</th>
<th>CtrCSD</th>
<th>CtrCSDAcct</th>
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<tbody>
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<td>RemAmntDlv</td>
<td>CAReference</td>
<td>RelStsDlv</td>
<td>HoldQtyDlv</td>
<td>B/S TradeNumber</td>
<td>OrderNumber</td>
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<tr>
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<td>----------</td>
<td>--------</td>
<td>--------</td>
<td>---------</td>
<td>------------</td>
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</table>

| X | 9,999,999,999,999.999999 | 9,999,999,999,999.99 | 9,999,999,999,999.999999 | 9,999,999,999,999.99 | X | XXXXXXXXXXXX | XXXXXXXXXXXXX | XXXX | YY-MM-DD | X | 9 |
| X | XXXXXXXXXXXX | XXXXXXXXXXXX | XXXX | YY-MM-DD | X | 9 |
| X | 9,999,999,999,999.999999 | 9,999,999,999,999.99 | 9,999,999,999,999.999999 | 9,999,999,999,999.99 | X | XXXXXXXXXXXX | XXXXXXXXXXXXX | XXXX | YY-MM-DD | X | 9 |
| X | XXXXXXXXXXXX | XXXXXXXXXXXX | XXXX | YY-MM-DD | X | 9 |

Total Remaining Amount per Information Listed: 9,999,999,999,999.99
Total Remaining Amount per Trading Member: 9,999,999,999,999.99
Total Remaining Amount per Account Type: 9,999,999,999,999.99
Total Remaining Amount per ISIN: 9,999,999,999,999.99
Total Remaining Amount per Settlement Account: 9,999,999,999,999.99
4.4.5 CE862 Pending Delivery Report

Description

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).

Frequency Daily.
Availability This report is available for Trading Members.

XML Report Structure

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rptPrntEffDat m
rptPrntEffTim o
rptPrntRunDat m

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  c862KeyGrp
    membClgIdCod m Clearing Member
    membClgIdNam o (part of Clearing Member)

c862Grp1, repeated 1 ... variable times:
  c862KeyGrp1
    settLoc m Settlement Location
    settAcct m Settlement Account

c862Grp2, repeated 1 ... variable times:
  c862KeyGrp2
    settlCurrencym Settlement Currency

c862Grp3, repeated 1 ... variable times:
  c862KeyGrp3
    isin m Instrument
    instShrtNam o (part of Instrument)
    instLngNam o (part of Instrument)
    instTypCod m Type

c862Grp4, repeated 1 ... variable times:
  c862KeyGrp4
    acctTyp m Account Type

c862Grp5, repeated 1 ... variable times:
  c862KeyGrp5
    membTrdngIdCod m Trading Member
    membTrdngIdNam o (part of Trading Member)

c862Grp6, repeated 1 ... variable times:
  c862KeyGrp6
    infoList m Information Listed

c862Grp7, repeated 1 ... variable times:
  c862KeyGrp7
    settlDatCtrct m Contractual Settlement Date

c862Grp8, repeated 1 ... variable times:
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    dlvld m DeliveryID
    dlvRef o DeliveryRef
    csdRef o
    underlyingDlvRef o
    numbOfDaysLate o DaysLate
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## Text Report Structure

Clearing Member: XXXX
Settlement Location: XXX
Instrument: XXX
Account Type: XX
Trading Member: XXXX
Information Listed: XXX
Contractual Settlement Date: YY-MM-DD

### DeliveryID  DeliveryRef  DaysLate  DlvStlLoc  DlvStlAcct  CtrCSD  CtrCSDAcct  B/S  RemQtyDlv  RemAmntDlv  CAReference  RelStsDlv  HoldQtyDlv  B/S  TradeNumber  OrderNumber  TrdLoc  TrdDate  CA  LeglNo  RemQtyTrd  RemAmntTrd  RemQtyTrdPerDlv  RemAmntTrdPerDlv  TrdSts  RelSts

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<th>DeliveryID</th>
<th>DeliveryRef</th>
<th>DaysLate</th>
<th>DlvStlLoc</th>
<th>DlvStlAcct</th>
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<th>CtrCSDAcct</th>
<th>B/S</th>
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<th>RemAmntDlv</th>
<th>CAReference</th>
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<th>TradeNumber</th>
<th>OrderNumber</th>
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4.4.6 CE870 Settled Delivery Report

Description

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.

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 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.

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.

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.
The report provides total values for settled amounts per Type of Information, Trading Member, Account Type, ISIN, and Settlement Location/Settlement Account per currency.

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.

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).

**Frequency**  
Daily.

**Availability**  
This report is available for Clearing Members.

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<tr>
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<td>instShtNam o</td>
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instTypCod        m       Type

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  ce870KeyGrp4
    acctTyp        m       Account Type

ce870Grp5, repeated 1 ... variable times:
  ce870KeyGrp5
    membTrdngIdCod    m       Trading Member
    membTrdngIdNam    o       (part of Trading Member)

ce870Grp6, repeated 1 ... variable times:
  ce870KeyGrp6
    infoList        m       Information Listed

ce870Grp7, repeated 1 ... variable times:
  ce870KeyGrp7
    dlvId          m       DeliveryID
    dlvRef         o       DeliveryRef
    csdRef         o
    underlyingDlvRef    o
    dlvSettlLoc     m       DlvStlLoc
    dlvSettlAcct    m       DlvStlAcct
    clgHseSettlLoc  o       CtrCSD
    clgHseSettlAcct o       CtrCSDAcct
    buySellIndDlvId    o       B/S
    totInstQtyDlvId    o
    totInstAmntDlvId    o

ce870Grp8, repeated 1 ... variable times:
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    corpActnRef      o
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    settlAmntDlvIdPerStlmnt    o       StlAmntDlvPerStlmnt
    settlStatDlvId    o       StlStsDlv

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  trdNum          m       TradeNumber
  ordrNum         m       OrderNumber
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  trdDat          m       TrdDate
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  acctPos         o
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totAmnt  m
settlQty  m
settlAmnt  m
totQtyTrdPerDivId  m
totAmntTrdPerDivId  m
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settlStat  m  StlStsTrd
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totalSettlAmntDivIdRptTdy  o
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                         Listed
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                                 Member
totalSettlAmntAcctTypRptTdy  o  Total Settled Amount per Account
                                 Type
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totalSettlAmntSettlAcctCurRptTdy  o  Total Settled Amount per Settlement
                                 Account
Text Report Structure

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Settlement Location: XXX Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Settlement Currency: XXX
Instrument: XXXXXXXXXXX XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Type: XXX
Account Type: XX Trading Member: XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
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Total Settled Amount per Settlement Account: S9,999,999,999,999.99
4.4.7 CE871 Settled Delivery Report

Description

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.

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 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.

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.

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.
The report provides total values for settled amounts per Type of Information, Trading Member, Account Type, ISIN, and Settlement Location/Settlement Account per currency.

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.

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).

**Frequency**
Daily.

**Availability**
This report is available for Settlement Institutions.

**XML Report Structure**

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dlvRef  o  DeliveryRef
csdRef  o
underlyingDlvRef  o
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dlvSettlAcct  m  DlvStlAcct
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clgHseSettlAcct  o  CtrCSDAcct
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totInstQtyDlvld  o
totInstAmntDlvld  o

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corpActnRef  o
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settlAmntDlvldPerStlmnt  o  StlAmntDlvPerStlmnt
settlStatDlvld  o  StlStsDlv

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ordrNum  m  OrderNumber
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acctPos  o
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totAmnt  m
settlQty  m
settlAmnt  m
totQtyTrdPerDivId  m
totAmntTrdPerDivId  m
settlQtyTrdPerStlmnt  m  StlQtyTrdPerStlmnt
settlAmntTrdPerStlmnt  m  StlAmntTrdPerStlmnt
settlStat  m  StlStsTrd
totalSettlQtyDivIdRptTdy  o
totalSettlAmntDivIdRptTdy  o
totalSettlAmntInfoListRptTdy  o  Total Settled Amount per Information Listed
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totalSettlAmntAcctTypRptTdy  o  Total Settled Amount per Account Type
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### Text Report Structure

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**Instrument:** XXXXXXXXXXXX XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Type: XXX  
**Account Type:** XX Trading Member: XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  
**Information Listed:** XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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Total Settled Amount per ISIN: S9,999,999,999,999.99  
Total Settled Amount per Settlement Account: S9,999,999,999,999.99
4.4.8  CE872 Settled Delivery Report

Description  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.

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 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.

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.

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.
The report provides total values for settled amounts per Type of Information, Trading Member, Account Type, ISIN, and Settlement Location/Settlement Account per currency.

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.

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).

Frequency Daily.
Availability This report is available for Trading Members.

XML Report Structure

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Instrument: XXXXXXXXXXXX XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX Type: XXX
Account Type: XX Trading Member: XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Information Listed: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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4.4.9 CE890 Net Clearing Report - XEUR

Description

This report contains Net Position Trades created on the current C7 SCS Business Day for Physical Delivery Transactions received from trading location XEUR as a result of Exercise/Assignment or Notification/Allocation (In the following referenced as Single Trades). Net Position Trades are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Trading Member, Account Type and Trade Date.

Detailed information about the Single Trades is provided as well. The Net Position Trade ID can be used to identify which Single Trades belong to a particular Net Position Trade.

All Net Position Trades and Single Trades referencing the same Net Position Trade ID are listed together including Cash-Only Net Position Trades potentially created due to Strange Net processing. Flat (Zero) Net Position Trades are reported as well on this report.

A Net Position Trade representing a physical delivery request is always reported first followed by Cash-Only Net Position Trades and Single Trades referencing the same Net Position Trade ID. The Single Trades are sorted by Trading Location and Trade Number. If a Single Trade is split into one surplus and one 'no surplus' part during the netting process each part will be reported separately.

After reporting Single Trades and their reference to the corresponding Net Position Trade further reporting is provided for Net Position Trades and Delivery Instructions. There is no further information on Single Trade level provided.

The report also provides a Delivery Reference that represents the C7 SCS generated reference of Delivery Instructions associated with a Net Position Trade. This reference is sent to the respective (I)CSDs and can be used by members to identify the Delivery Instruction in (I)CSD reporting. Please note that for Flat (Zero) Net Position Trades no Delivery Instruction will be created and consequently, no Delivery Reference is provided on the Net Clearing Report.

The report is generated each business day after completion of Trade Date Netting for trading location XEUR. In case no data are to be reported, an empty report is provided (NO DATA Report).

Frequency

Daily.

Availability

This report is available for Clearing Members.

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    ordrNum o
    releaseStat o
    processingMethod o
    buySellInd m
    totQty m
    trdPrc m
    totAmnt m
    trdTim m
    membTrdngIdCodOrig o
    acctTypOrig o
    accrIntAmnt o
    trdTypTl o

ce890Rec, repeated 0 ... variable times:
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  dlvId o
  dlvRef o
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  totInstAmntDlvId o

**Text Report Structure**

*NOTE: NO TEXT VERSION OF REPORT AVAILABLE FOR CE890.*
4.4.10 CE891 Net Clearing Report - XEUR

Description

This report contains Net Position Trades created on the current C7 SCS Business Day for Physical Delivery Transactions received from trading location XEUR as a result of Exercise/Assignment or Notification/Allocation (In the following referenced as Single Trades). Net Position Trades are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Trading Member, Account Type and Trade Date.

Detailed information about the Single Trades is provided as well. The Net Position Trade ID can be used to identify which Single Trades belong to a particular Net Position Trade.

All Net Position Trades and Single Trades referencing the same Net Position Trade ID are listed together including Cash-Only Net Position Trades potentially created due to Strange Net processing. Flat (Zero) Net Position Trades are reported as well on this report.

A Net Position Trade representing a physical delivery request is always reported first followed by Cash-Only Net Position Trades and Single Trades referencing the same Net Position Trade ID. The Single Trades are sorted by Trading Location and Trade Number. If a Single Trade is split into one surplus and one ‘no surplus’ part during the netting process each part will be reported separately.

After reporting Single Trades and their reference to the corresponding Net Position Trade further reporting is provided for Net Position Trades and Delivery Instructions. There is no further information on Single Trade level provided.

The report also provides a Delivery Reference that represents the C7 SCS generated reference of Delivery Instructions associated with a Net Position Trade. This reference is sent to the respective (I)CSDs and can be used by members to identify the Delivery Instruction in (I)CSD reporting. Please note that for Flat (Zero) Net Position Trades no Delivery Instruction will be created and consequently, no Delivery Reference is provided on the Net Clearing Report.

The report is generated each business day after completion of Trade Date Netting for trading location XEUR. In case no data are to be reported, an empty report is provided (NO DATA Report).

Frequency

Daily.

Availability

This report is available for Settlement Institutions.

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<tr>
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rptPrntEffDat m
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rptPrntRunDat m
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    membClgldCod m
  c891Grp1, repeated 1 ... variable times:
    c891KeyGrp1
      settlLoc m
      settlAcct m
  c891Grp2, repeated 1 ... variable times:
    c891KeyGrp2
      settlCurrency m
  c891Grp3, repeated 1 ... variable times:
    c891KeyGrp3
      isin m
      instTypCod m
  c891Grp4, repeated 1 ... variable times:
    c891KeyGrp4
      membTrdngldCod m
  c891Grp5, repeated 1 ... variable times:
    c891KeyGrp5
      acctTyp m
  c891Grp6, repeated 1 ... variable times:
    c891KeyGrp6
      trdDat m
  c891Grp7, repeated 1 ... variable times:
    c891KeyGrp7
      netPosTrdId m
      settlDatCrtct m
      acctPos o
c891Grp8, repeated 1 ... variable times:
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    cashNetPosTrdId o
ce891Grp9, repeated 1 ... variable times:

  ce891KeyGrp9
    trdLoc m

ce891Grp10, repeated 1 ... variable times:

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    ordrNum o
    releaseStat o
    processingMethod o
    buySellInd m
    totQty m
    trdPrc m
    totAmnt m
    trdTim m
    membTrdngIdCodOrig o
    acctTypOrig o
    accrIntAmnt o
    trdTypTl o

ce891Rec, repeated 0 ... variable times:

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  dlvSettlAcct o
  dlvId o
  dlvRef o
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  totInstAmntDlvId o

Text Report Structure

NOTE: NO TEXT VERSION OF REPORT AVAILABLE FOR CE891.
### 4.4.11 CE892 Net Clearing Report - XEUR

**Description**

This report contains Net Position Trades created on the current C7 SCS Business Day for Physical Delivery Transactions received from trading location XEUR as a result of Exercise/Assignment or Notification/Allocation (In the following referenced as Single Trades). Net Position Trades are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Trading Member, Account Type and Trade Date.

Detailed information about the Single Trades is provided as well. The Net Position Trade ID can be used to identify which Single Trades belong to a particular Net Position Trade.

All Net Position Trades and Single Trades referencing the same Net Position Trade ID are listed together including Cash-Only Net Position Trades potentially created due to Strange Net processing. Flat (Zero) Net Position Trades are reported as well on this report.

A Net Position Trade representing a physical delivery request is always reported first followed by Cash-Only Net Position Trades and Single Trades referencing the same Net Position Trade ID. The Single Trades are sorted by Trading Location and Trade Number. If a Single Trade is split into one surplus and one ‘no surplus’ part during the netting process each part will be reported separately.

After reporting Single Trades and their reference to the corresponding Net Position Trade further reporting is provided for Net Position Trades and Delivery Instructions. There is no further information on Single Trade level provided.

The report also provides a Delivery Reference that represents the C7 SCS generated reference of Delivery Instructions associated with a Net Position Trade. This reference is sent to the respective (I)CSDs and can be used by members to identify the Delivery Instruction in (I)CSD reporting. Please note that for Flat (Zero) Net Position Trades no Delivery Instruction will be created and consequently, no Delivery Reference is provided on the Net Clearing Report.

The report is generated each business day after completion of Trade Date Netting for trading location XEUR. In case no data are to be reported, an empty report is provided (NO DATA Report).

**Frequency**

Daily.

**Availability**

This report is available for Trading Members.

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membId o
membLglNam o
rptPrntEffDat m
rptPrntEffTim o
rptPrntRunDat m

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    settlAcct m

ce892Grp2, repeated 1 ... variable times:
  ce892KeyGrp2
    settlCurrency m

ce892Grp3, repeated 1 ... variable times:
  ce892KeyGrp3
    isin m
    instTypCod m

ce892Grp4, repeated 1 ... variable times:
  ce892KeyGrp4
    membTrdngIdCod m

ce892Grp5, repeated 1 ... variable times:
  ce892KeyGrp5
    acctTyp m

ce892Grp6, repeated 1 ... variable times:
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    trdDat m

ce892Grp7, repeated 1 ... variable times:
  ce892KeyGrp7
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    settlDatCtrct m
    acctPos o

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    linkRef o
    cashNetPosTrdId o
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  trdLoc  m

ce892Grp10, repeated 1 ... variable times:

ce892KeyGrp10
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  surplusFlg  m
  ordrNum  o
  releaseStat  o
  processingMethod  o
  buySellInd  m
  totQty  m
  trdPrc  m
  totAmnt  m
  trdTim  m
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  acctTypOrig  o
  accrIntAmnt  o
  trdTypTl  o

ce892Rec, repeated 0 ... variable times:

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  dlvSettlAcct  o
  dlvId  o
  dlvRef  o
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  totInstAmntDlvId  o

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE892.
4.4.12 CE895 Net Clearing Report - XETR and XFRA

Description

This report contains Net Position Trades created on the current C7 SCS Business Day for Single Trades received from trading location XETR and XFRA. Net Position Trades are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Trading Member, Account Type and Trade Date. In case cross cash market netting is applied the resulting Net Position Trade gets the trading location ECAG assigned if the involved Single Trades originate from trading locations XETR and XFRA. If all involved Single Trades originate from the same trading location, the Net Position Trade gets the same trading location as the involved Single Trades assigned.

All Net Position Trades and Single Trades referencing the same Net Position Trade ID are listed together including Cash-Only Net Position Trades potentially created due to Linking of Single Trades or Strange Net processing. Flat (Zero) Net Position Trades are reported as well on this report.

A Net Position Trade representing a physical delivery request is always reported first followed by Cash-Only Net Position Trades, sorted by Link Reference and Single Trades referencing the same Net Position Trade ID. The Single Trades are sorted by Link Reference, Trading Location and Trade Number. If a Single Trade is split into one surplus and one 'no surplus' part during the netting process each part will be reported separately.

After reporting Single Trades and their reference to the corresponding Net Position Trade further reporting is provided for Net Position Trades and Delivery Instructions. There is no further information on Single Trade level provided.

The report also provides a Delivery Reference that represents the C7 SCS generated reference of Delivery Instructions associated with a Net Position Trade. This reference is sent to the respective (I)CSDs and can be used by members to identify the Delivery Instruction in (I)CSD reporting. Please note that for Flat (Zero) Net Position Trades no Delivery Instruction will be created and consequently, no Delivery Reference is provided on the Net Clearing Report.

The report is generated each business day after completion of Trade Date Netting for trading location XETR and XFRA. In case no data are to be reported, an empty report is provided (NO DATA Report).

Frequency

Daily.

Availability

This report is available for Clearing Members.
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cashNetPosTrdId  o

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c895KeyGrp9
  trdLoc  m

c895Grp10, repeated 1 ... variable times:

c895KeyGrp10
  trdNum  m
  surplusFlg  m
  ordrNum  o
  releaseStat  o
  processingMethod  o
  buySellInd  m
  totQty  m
  trdPrc  m
  totAmnt  m
  trdTim  m
  membTrdngIdCodOrig  o
  acctTypOrig  o
  accrIntAmnt  o
  trdTypTl  o

c895Rec, repeated 0 ... variable times:
  dlvSettlLoc  o
  dlvSettlAcct  o
  dlvId  o
  dlvRef  o
  totInstQtyDlvId  o
  totInstAmntDlvId  o

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR C895.
4.4.13 CE896 Net Clearing Report - XETR and XFRA

Description
This report contains Net Position Trades created on the current C7 SCS Business Day for Single Trades received from trading location XETR and XFRA. Net Position Trades are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Trading Member, Account Type and Trade Date. In case cross cash market netting is applied the resulting Net Position Trade gets the trading location ECAG assigned if the involved Single Trades originate from trading locations XETR and XFRA. If all involved Single Trades originate from the same trading location, the Net Position Trade gets the same trading location as the involved Single Trades assigned. All Net Position Trades and Single Trades referencing the same Net Position Trade ID are listed together including Cash-Only Net Position Trades potentially created due to Linking of Single Trades or Strange Net processing. Flat (Zero) Net Position Trades are reported as well on this report.

A Net Position Trade representing a physical delivery request is always reported first followed by Cash-Only Net Position Trades, sorted by Link Reference and Single Trades referencing the same Net Position Trade ID. The Single Trades are sorted by Link Reference, Trading Location and Trade Number. If a Single Trade is split into one surplus and one 'no surplus' part during the netting process each part will be reported separately.

After reporting Single Trades and their reference to the corresponding Net Position Trade further reporting is provided for Net Position Trades and Delivery Instructions. There is no further information on Single Trade level provided.

The report also provides a Delivery Reference that represents the C7 SCS generated reference of Delivery Instructions associated with a Net Position Trade. This reference is sent to the respective (I)CSDs and can be used by members to identify the Delivery Instruction in (I)CSD reporting. Please note that for Flat (Zero) Net Position Trades no Delivery Instruction will be created and consequently, no Delivery Reference is provided on the Net Clearing Report.

The report is generated each business day after completion of Trade Date Netting for trading location XETR and XFRA. In case no data are to be reported, an empty report is provided (NO DATA Report).

Frequency Daily.
Availability This report is available for Settlement Institutions.

XML Report Structure

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</tr>
</thead>
<tbody>
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<td></td>
</tr>
<tr>
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<td></td>
<td>rptHdr</td>
</tr>
<tr>
<td>exchNam</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>
envText  m
rptCod  m
rptNam  m
rptFlexKey  o
membId  o
membLglNam  o
rptPrntEffDat  m
rptPrntEffTim  o
rptPrntRunDat  m

c896Grp, repeated 0 ... variable times:
c896KeyGrp
  membCglIdCod  m
c896Grp1, repeated 1 ... variable times:
c896KeyGrp1
    settlLoc  m
    settlAcct  m
c896Grp2, repeated 1 ... variable times:
c896KeyGrp2
    settlCurrency  m
c896Grp3, repeated 1 ... variable times:
c896KeyGrp3
    isin  m
    instTypCod  m
c896Grp4, repeated 1 ... variable times:
c896KeyGrp4
    membTrdngIdCod  m
c896Grp5, repeated 1 ... variable times:
c896KeyGrp5
    acctTyp  m
c896Grp6, repeated 1 ... variable times:
c896KeyGrp6
    trdDat  m
c896Grp7, repeated 1 ... variable times:
c896KeyGrp7
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    settlDatCtrct  m
    acctPos  o
c896Grp8, repeated 1 ... variable times:
c896KeyGrp8
    recTypTrd  m
linkRef o
cashNetPosTrdId o
c896Grp9, repeated 1 ... variable times:
c896KeyGrp9
  trdLoc m
c896Grp10, repeated 1 ... variable times:
c896KeyGrp10
  trdNum m
  surplusFlg m
  ordrNum o
  releaseStat o
  processingMethod o
  buySellInd m
  totQty m
  trdPrc m
  totAmnt m
  trdTim m
  membTrdngIdCodOrig o
  acctTypOrig o
  accrIntAmnt o
  trdTypTl o
c896Rec, repeated 0 ... variable times:
dlvSettlLoc o
dlvSettlAcct o
dlvId o
dlvRef o
totInstQtyDlvId o
totInstAmntDlvId o

Text Report Structure

NOTE: NO TEXT VERSION OF REPORT AVAILABLE FOR C896.
4.4.14  CE897 Net Clearing Report - XETR and XFRA

Description
This report contains Net Position Trades created on the current C7 SCS Business Day for Single Trades received from trading location XETR and XFRA. Net Position Trades are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Trading Member, Account Type and Trade Date. In case cross cash market netting is applied the resulting Net Position Trade gets the trading location ECAG assigned if the involved Single Trades originate from trading locations XETR and XFRA. If all involved Single Trades originate from the same trading location, the Net Position Trade gets the same trading location as the involved Single Trades assigned.

All Net Position Trades and Single Trades referencing the same Net Position Trade ID are listed together including Cash-Only Net Position Trades potentially created due to Linking of Single Trades or Strange Net processing. Flat (Zero) Net Position Trades are reported as well on this report.

A Net Position Trade representing a physical delivery request is always reported first followed by Cash-Only Net Position Trades, sorted by Link Reference and Single Trades referencing the same Net Position Trade ID. The Single Trades are sorted by Link Reference, Trading Location and Trade Number. If a Single Trade is split into one surplus and one 'no surplus' part during the netting process each part will be reported separately.

After reporting Single Trades and their reference to the corresponding Net Position Trade further reporting is provided for Net Position Trades and Delivery Instructions. There is no further information on Single Trade level provided.

The report also provides a Delivery Reference that represents the C7 SCS generated reference of Delivery Instructions associated with a Net Position Trade. This reference is sent to the respective (I)CSDs and can be used by members to identify the Delivery Instruction in (I)CSD reporting. Please note that for Flat (Zero) Net Position Trades no Delivery Instruction will be created and consequently, no Delivery Reference is provided on the Net Clearing Report.

The report is generated each business day after completion of Trade Date Netting for trading location XETR and XFRA. In case no data are to be reported, an empty report is provided (NO DATA Report).

Frequency  Daily.
Availability  This report is available for Trading Members.

XML Report Structure

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<th>Field</th>
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<th>Text Report Heading</th>
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<tbody>
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</tr>
<tr>
<td>rptHdr</td>
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<td></td>
</tr>
<tr>
<td>exchNam</td>
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<td></td>
</tr>
</tbody>
</table>
envText
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rptNam
rptFlexKey
membId
membLglNam
rptPrntEffDat
rptPrntEffTim
rptPrntRunDat

ce897Grp, repeated 0 ... variable times:
    ce897KeyGrp
        membCglIdCod
    ce897Grp1, repeated 1 ... variable times:
        ce897KeyGrp1
            settlLoc
            settlAcct
    ce897Grp2, repeated 1 ... variable times:
        ce897KeyGrp2
            settlCurrency
    ce897Grp3, repeated 1 ... variable times:
        ce897KeyGrp3
            isin
            instTypCod
    ce897Grp4, repeated 1 ... variable times:
        ce897KeyGrp4
            membTrdngIdCod
    ce897Grp5, repeated 1 ... variable times:
        ce897KeyGrp5
            acctTyp
    ce897Grp6, repeated 1 ... variable times:
        ce897KeyGrp6
            trdDat
    ce897Grp7, repeated 1 ... variable times:
        ce897KeyGrp7
            netPosTrdId
            settlDatCtrct
            acctPos
    ce897Grp8, repeated 1 ... variable times:
        ce897KeyGrp8
            recTypTrd
linkRef o

cashNetPosTrdId o

c897Grp9, repeated 1 ... variable times:

c897KeyGrp9

c897Grp10, repeated 1 ... variable times:

c897KeyGrp10

c897Rec, repeated 0 ... variable times:

dlvSettlLoc o
dlvSettlAcct o
dlvId o
dlvRef o	
totInstQtyDlvId o
totInstAmntDlvId o

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR C897.
4.5 CI - Intraday Settled Trades Report

4.5.1 CI870 Repo Intraday Settled Trade Report

Description
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.

This report is created multiple times during the day 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.

In case no data are to be reported for a particular reporting run, an empty report is provided (NO DATA Report).

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.

Frequency
Daily; From 07:00 until 16:00, this report is generated every 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.

Availability
This report is available for Clearing Members.

XML Report Structure

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<tr>
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    membClglIdNam  o

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    settlAcct  m

ci870Grp2, repeated 1 ... variable times:
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    settlCurrency  m

ci870Grp3, repeated 1 ... variable times:
  ci870KeyGrp3
    isin  m
    instShtNam  o
    instLngNam  o
    instTypCod  m

ci870Grp4, repeated 1 ... variable times:
  ci870KeyGrp4
    acctTyp  m

ci870Grp5, repeated 1 ... variable times:
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    membTrdngIdCod  m
    membTrdngIdNam  o

ci870Grp6, repeated 1 ... variable times:
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    settlDatActual  m

ci870Grp7, repeated 1 ... variable times:
  ci870KeyGrp7
    settlDatCtrct  m

ci870Rec, repeated 1 ... variable times:
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  trdNum  m
  ordrNum  m
  trdLoc  m
  trdDat  m
  rpoUTI  m
  rpoTrdTyp  m
  legNo  o
Text Report Structure

NOTE: NO TEXT VERSION OF REPORT AVAILABLE FOR CI870.
4.5.2  CI871 Repo Intraday Settled Trade Report

Description
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.

This report is created multiple times during the day 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.

In case no data are to be reported for a particular reporting run, an empty report is provided (NO DATA Report).

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.

Frequency
Daily; From 07:00 until 16:00, this report is generated every 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.

Availability
This report is available for Settlement Institutions.

XML Report Structure

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<td></td>
<td>rptNam              m</td>
</tr>
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<td></td>
<td>rptFlexKey          o</td>
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<tr>
<td></td>
<td>membId              o</td>
</tr>
<tr>
<td></td>
<td>membLglNam          o</td>
</tr>
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<tr>
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<td>rptPrntRunDat       m</td>
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<tr>
<td></td>
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membClgIdNam  o

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  - settlAcct  m

**ci871Grp2**, repeated 1 ... variable times:

- **ci871KeyGrp2**
  - settlCurrency  m

**ci871Grp3**, repeated 1 ... variable times:

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  - instShrtNam  o
  - instLngNam  o
  - instTypCod  m

**ci871Grp4**, repeated 1 ... variable times:

- **ci871KeyGrp4**
  - acctTyp  m

**ci871Grp5**, repeated 1 ... variable times:

- **ci871KeyGrp5**
  - membTrdngIdCod  m
  - membTrdngIdNam  o

**ci871Grp6**, repeated 1 ... variable times:

- **ci871KeyGrp6**
  - settlDatActual  m

**ci871Grp7**, repeated 1 ... variable times:

- **ci871KeyGrp7**
  - settlDatCrtct  m

**ci871Rec**, repeated 1 ... variable times:

- buySellInd  m
- trdNum  m
- ordrNum  m
- trdLoc  m
- trdDat  m
- rpoUTI  m
- rpoTrdTyp  m
- legNo  o
- totQty  m
- totAmnt  m
- settlQty  m
- settlAmnt  m
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**Text Report Structure**

*NOTE: NO TEXT VERSION OF REPORT AVAILABLE FOR CI871.*
4.5.3 CI872 Repo Intraday Settled Trade Report

Description
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.

This report is created multiple times during the day 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.

In case no data are to be reported for a particular reporting run, an empty report is provided (NO DATA Report).

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.

Frequency
Daily; From 07:00 until 16:00, this report is generated every 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.

Availability
This report is available for Trading Members.

XML Report Structure

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</tr>
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<tr>
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membClgIdNam  o

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    settlAcct  m

ci872Grp2, repeated 1 ... variable times:
  ci872KeyGrp2
    settlCurrency  m

ci872Grp3, repeated 1 ... variable times:
  ci872KeyGrp3
    isin  m
    instShtNam  o
    instLngNam  o
    instTypCod  m

ci872Grp4, repeated 1 ... variable times:
  ci872KeyGrp4
    acctTyp  m

ci872Grp5, repeated 1 ... variable times:
  ci872KeyGrp5
    membTrdngIdCod  m
    membTrdngIdNam  o

ci872Grp6, repeated 1 ... variable times:
  ci872KeyGrp6
    settlDatActual  m

ci872Grp7, repeated 1 ... variable times:
  ci872KeyGrp7
    settlDatCtrct  m

ci872Rec, repeated 1 ... variable times:
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  trdNum  m
  ordrNum  m
  trdLoc  m
  trdDat  m
  rpoUTI  m
  rpoTrdTyp  m
  legNo  o
  totQty  m
  totAmnt  m
  settlQty  m
  settlAmnt  m
settlQtyTrdPerStlmnt   m
settlAmntTrdPerStlmnt m
settlStat              m

Text Report Structure

NOTE: NO TEXT VERSION OF REPORT AVAILABLE FOR CI872.
4.6 TC - Trade Confirmation

4.6.1 TC800 Repo Trade Confirmation Report

**Description**
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.

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.

In case no data are to be reported for a particular reporting run, an empty report is provided (NO DATA Report).

As this report is generated multiple times per day, the report name contains a run number to uniquely distinguish the various intraday reports.

**Frequency**
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.

**Availability**
This report is available for Clearing Members.

**XML Report Structure**

```
M/O Text Report Heading

tc800
  rptHdr
    exchNam m
    envText m
    rptCod m
    rptNam m
    rptFlexKey o
    membld o
    memblgLglNam o
    rptPrmEffDat m
    rptPrmEffTim o
    rptPrmRunDat m

tc800Grp, repeated 0 ... variable times:
```
tc800KeyGrp
   membClgIdCod    m

tc800Grp1, repeated 1 ... variable times:
   tc800KeyGrp1
      settLoc     m
      settlAcct   m

tc800Grp2, repeated 1 ... variable times:
   tc800KeyGrp2
      settlCurrency m

tc800Grp3, repeated 1 ... variable times:
   tc800KeyGrp3
      isin        m
      instTypCod  m

tc800Grp4, repeated 1 ... variable times:
   tc800KeyGrp4
      membTrdngIdCod m

tc800Grp5, repeated 1 ... variable times:
   tc800KeyGrp5
      acctTyp     m

tc800Grp6, repeated 1 ... variable times:
   tc800KeyGrp6
      trdDat      m

tc800Grp7, repeated 1 ... variable times:
   tc800KeyGrp7
      trdLoc      m
      trdNum      m
      rpoTrdTyp   m
      ordrNum     m
      rpoBankIntRef m
      rpoUTI      m
      rpoTrdTmStmp m
      rpoClgTmStmp m
      rpoCmpTrd   m

tc800Rec, repeated 1 ... variable times:
   legNo        m
   buySellInd   m
   rpoRefRtCod  o
   rpoTotQty    m
   rpoTotAmnt   m
   rpoIntRt     m
## Text Report Structure

NOTE: NO TEXT VERSION OF REPORT AVAILABLE FOR TC800.
4.6.2 TC801 Repo Trade Confirmation Report

Description
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.

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.

In case no data are to be reported for a particular reporting run, an empty report is provided (NO DATA Report).

As this report is generated multiple times per day, the report name contains a run number to uniquely distinguish the various intraday reports.

Frequency
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.

Availability
This report is available for Settlement Institutions.

XML Report Structure
```
<tc801>
  <rptHdr>
    <exchNam> m </exchNam>
    <envText> m </envText>
    <rptCod> m </rptCod>
    <rptNam> m </rptNam>
    <rptFlexKey> o </rptFlexKey>
    <membId> o </membId>
    <membLglNam> o </membLglNam>
    <rptPrntEffDat> m </rptPrntEffDat>
    <rptPrntEffTim> o </rptPrntEffTim>
    <rptPrntRunDat> m </rptPrntRunDat>
  </rptHdr>
  <tc801Grp> repeated 0 ... variable times:
    <tc801KeyGrp>
      <membClgIdCod> m </membClgIdCod>
    </tc801KeyGrp>
  </tc801Grp>
</tc801>
```
settlLoc               m
settlAcct              m
tc801Grp2, repeated 1 ... variable times:
tc801KeyGrp2
  settlCurrency         m
tc801Grp3, repeated 1 ... variable times:
tc801KeyGrp3
  isin                  m
  instTypCod           m
  tc801Grp4, repeated 1 ... variable times:
tc801KeyGrp4
    membTrdngIdCod     m
  tc801Grp5, repeated 1 ... variable times:
tc801KeyGrp5
    acctTyp             m
  tc801Grp6, repeated 1 ... variable times:
tc801KeyGrp6
    trdDat              m
  tc801Grp7, repeated 1 ... variable times:
tc801KeyGrp7
    trdLoc              m
    trdNum              m
    rpoTrdTyp           m
    ordrNum             m
    rpoBankIntRef       m
    rpoUTI              m
    rpoTrdTmStmp        m
    rpoClgTmStmp        m
    rpoCmpTrd           m
tc801Rec, repeated 1 ... variable times:
  legNo                m
  buySellInd           m
  rpoRefRtCod          o
  rpoTotQty            m
  rpoTotAmnt           m
  rpoIntRt             m
  rpoBps               o
  rpoIntAmt            m
  settlDatCtrct        m
Text Report Structure

NOTE: NO TEXT VERSION OF REPORT AVAILABLE FOR TC801.
4.6.3 TC802 Repo Trade Confirmation Report

Description
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.

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.

In case no data are to be reported for a particular reporting run, an empty report is provided (NO DATA Report).

As this report is generated multiple times per day, the report name contains a run number to uniquely distinguish the various intraday reports.

Frequency
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.

Availability
This report is available for Trading Members.

XML Report Structure

```
M/O Text Report Heading

tc802
  rptHdr
    exchNam m
    envText m
    rptCod m
    rptNam m
    rptFlexKey o
    membId o
    membLglNam o
    rptPmtEffDat m
    rptPmtEffTim o
    rptPmtRunDat m

tc802Grp, repeated 0 ... variable times:
  tc802KeyGrp
    membCglIdCod m

tc802Grp1, repeated 1 ... variable times:
  tc802KeyGrp1
```
settlLoc  m
settlAcct  m
tc802Grp2, repeated 1 ... variable times:
tc802KeyGrp2
settlCurrency  m
tc802Grp3, repeated 1 ... variable times:
tc802KeyGrp3
  isin  m
  instTypCod  m
tc802Grp4, repeated 1 ... variable times:
tc802KeyGrp4
  membTrdgIdCod  m
tc802Grp5, repeated 1 ... variable times:
tc802KeyGrp5
  acctTyp  m
tc802Grp6, repeated 1 ... variable times:
tc802KeyGrp6
  trdDat  m
tc802Grp7, repeated 1 ... variable times:
tc802KeyGrp7
  trdLoc  m
  trdNum  m
  rpoTrdTyp  m
  ordrNum  m
  rpoBankIntRef  m
  rpoUTI  m
  rpoTrdTmStmp  m
  rpoClgTmStmp  m
  rpoCmpTrd  m
tc802Rec, repeated 1 ... variable times:
  legNo  m
  buySellInd  m
  rpoRefRtCod  o
  rpoTotQty  m
  rpoTotAmnt  m
  rpoIntRt  m
  rpoBps  o
  rpoIntAmt  m
  settlDatCtrct  m
Text Report Structure

NOTE: NO TEXT VERSION OF REPORT AVAILABLE FOR TC802.
4.6.4 TC850 Repo Contracts Report

Description This report contains the details of special and GC Pooling Repo Trades (Open Repo, Fixed Repo, Variable Repo and Open Variable Repo) for the current C7 SCS Business Day. For every leg, the trade status is displayed separately. The details reported are based on End of C7 SCS Business Day. Front leg and Term leg of Repo Trades are reported until the term leg is fully settled. Cancelled Repo Trades are not part of this report.

The report is generated at the end of each C7 SCS Business Day (EoD). In case no data are to be reported, an empty report is provided (NO DATA Report).

Frequency Daily.

Availability This report is available for Clearing Members.

XML Report Structure

```
<table>
<thead>
<tr>
<th>M/O</th>
<th>Text Report Heading</th>
</tr>
</thead>
<tbody>
<tr>
<td>tc850</td>
<td>M/O Text Report Heading</td>
</tr>
<tr>
<td></td>
<td>M/O Text Report Heading</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>M/O</th>
<th>Text Report Heading</th>
</tr>
</thead>
<tbody>
<tr>
<td>tc850Hdr</td>
<td>M/O Text Report Heading</td>
</tr>
<tr>
<td></td>
<td>M/O Text Report Heading</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>M/O</th>
<th>Text Report Heading</th>
</tr>
</thead>
<tbody>
<tr>
<td>exchNam</td>
<td>m</td>
</tr>
<tr>
<td>envText</td>
<td>m</td>
</tr>
<tr>
<td>rptCod</td>
<td>m</td>
</tr>
<tr>
<td>rptNam</td>
<td>m</td>
</tr>
<tr>
<td>rptFlexKey</td>
<td>o</td>
</tr>
<tr>
<td>membld</td>
<td>o</td>
</tr>
<tr>
<td>membLglNam</td>
<td>o</td>
</tr>
<tr>
<td>rptPrtEffDat</td>
<td>m</td>
</tr>
<tr>
<td>rptPrtEffTim</td>
<td>o</td>
</tr>
<tr>
<td>rptPrtRunDat</td>
<td>m</td>
</tr>
</tbody>
</table>

tc850Grp, repeated 0 ... variable times:

<table>
<thead>
<tr>
<th>M/O</th>
<th>Text Report Heading</th>
</tr>
</thead>
<tbody>
<tr>
<td>tc850Grp, repeated 0 ... variable times:</td>
<td></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>M/O</th>
<th>Text Report Heading</th>
</tr>
</thead>
<tbody>
<tr>
<td>membClgldCod</td>
<td>m</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>M/O</th>
<th>Text Report Heading</th>
</tr>
</thead>
<tbody>
<tr>
<td>tc850Grp1, repeated 1 ... variable times:</td>
<td></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>M/O</th>
<th>Text Report Heading</th>
</tr>
</thead>
<tbody>
<tr>
<td>settlLoc</td>
<td>m</td>
</tr>
<tr>
<td>settlAcct</td>
<td>m</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>M/O</th>
<th>Text Report Heading</th>
</tr>
</thead>
<tbody>
<tr>
<td>tc850Grp2, repeated 1 ... variable times:</td>
<td></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>M/O</th>
<th>Text Report Heading</th>
</tr>
</thead>
<tbody>
<tr>
<td>settlCurrency</td>
<td>m</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>M/O</th>
<th>Text Report Heading</th>
</tr>
</thead>
<tbody>
<tr>
<td>tc850Grp3, repeated 1 ... variable times:</td>
<td></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>M/O</th>
<th>Text Report Heading</th>
</tr>
</thead>
<tbody>
<tr>
<td>isin</td>
<td>m</td>
</tr>
</tbody>
</table>
```
instTypCod       m

tc850Grp4, repeated 1 ... variable times:
  tc850KeyGrp4
    membTrdngIdCod    m

tc850Grp5, repeated 1 ... variable times:
  tc850KeyGrp5
    acctTyp        m

tc850Grp6, repeated 1 ... variable times:
  tc850KeyGrp6
    trdDat        m

tc850Grp7, repeated 1 ... variable times:
  tc850KeyGrp7
    trdLoc        m
    trdNum        m
    rpoTrdTyp     m
    ordrNum       m
    rpoUTI        m
    rpoCmpTrd     m
    rpoClgTmStmp  m
    rpoFlxClosPrd o
    rpoRefRtCod   o
    rpoIntRt      m
    rpoBps        o
    rpoIntAmt     m
    bonPrc        o
    collVal       o

tc850Rec, repeated 1 ... variable times:
    legNo         m
    buySellInd    m
    rpoTotQty     m
    rpoTotAmnt    m
    rpoRemQty     m
    settlDatCtrct m
    settlDatActual o
    rpoTrdStat    m
    rpoClosReqPend o

Text Report Structure

NOTE: NO TEXT VERSION OF REPORT AVAILABLE FOR TC850.
4.6.5 TC851 Repo Contracts Report

Description
This report contains the details of special and GC Pooling Repo Trades (Open Repo, Fixed Repo, Variable Repo and Open Variable Repo) for the current C7 SCS Business Day. For every leg, the trade status is displayed separately. The details reported are based on End of C7 SCS Business Day. Front leg and Term leg of Repo Trades are reported until the term leg is fully settled.

Cancelled Repo Trades are not part of this report.

The report is generated at the end of each C7 SCS Business Day (EoD). In case no data are to be reported, an empty report is provided (NO DATA Report).

Frequency
Daily.

Availability
This report is available for Settlement Institutions.

XML Report Structure

```
M/O  Text Report Heading

tc851
  rptHdr
    exchNam        m
    envText        m
    rptCod         m
    rptNam         m
    rptFlexKey     o
    membIdl        o
    membLglNam     o
    rptPrntEffDat  m
    rptPrntEffTim  o
    rptPrntRunDat  m

tc851Grp, repeated 0 ... variable times:
  tc851KeyGrp
    membClgIdCod   m

tc851Grp1, repeated 1 ... variable times:
  tc851KeyGrp1
    settlLoc       m
    settlAcct      m


tc851Grp2, repeated 1 ... variable times:
  tc851KeyGrp2
    settlCurrency  m


tc851Grp3, repeated 1 ... variable times:
  tc851KeyGrp3
    isin           m
```
instTypCod

**tc851Grp4**, repeated 1 ... variable times:
  **tc851KeyGrp4**
  
  *membTrdngIdCod*

**tc851Grp5**, repeated 1 ... variable times:
  **tc851KeyGrp5**
  
  *acctTyp*

**tc851Grp6**, repeated 1 ... variable times:
  **tc851KeyGrp6**
  
  *trdDat*

**tc851Grp7**, repeated 1 ... variable times:
  **tc851KeyGrp7**
  
  *trdLoc*
  *trdNum*
  *rpoTrdTyp*
  *ordrNum*
  *rpoUTI*
  *rpoCmpTrd*
  *rpoClgTmStmp*
  *rpoFixClosPrd*
  *rpoRefRtCod*
  *rpoIntRt*
  *rpoBps*
  *rpoIntAmt*
  *bonPrc*
  *collVal*

**tc851Rec**, repeated 1 ... variable times:
  
  *legNo*
  *buySellInd*
  *rpoTotQty*
  *rpoTotAmnt*
  *rpoRemQty*
  *settIdCtrct*
  *settIdActual*
  *rpoTrdStat*
  *rpoClosReqPend*
4.6.6 TC852 Repo Contracts Report

Description This report contains the details of special and GC Pooling Repo Trades (Open Repo, Fixed Repo, Variable Repo and Open Variable Repo) for the current C7 SCS Business Day. For every leg, the trade status is displayed separately. The details reported are based on End of C7 SCS Business Day. Front leg and Term leg of Repo Trades are reported until the term leg is fully settled.

Cancelled Repo Trades are not part of this report.

The report is generated at the end of each C7 SCS Business Day (EoD). In case no data are to be reported, an empty report is provided (NO DATA Report).

Frequency Daily.

Availability This report is available for Trading Members.

XML Report Structure

tc852
   rptHdr
      exchNam m
      envText m
      rptCod m
      rptNam m
      rptFlexKey o
      membId o
      membLglNam o
      rptPrntEffDat m
      rptPrntEffTim o
      rptPrntRunDat m

tc852Grp, repeated 0 ... variable times:
   tc852KeyGrp
      membClgldCod m

tc852Grp1, repeated 1 ... variable times:
   tc852KeyGrp1
      settIloc m
      settIacct m

tc852Grp2, repeated 1 ... variable times:
   tc852KeyGrp2
      settICurrency m

tc852Grp3, repeated 1 ... variable times:
   tc852KeyGrp3
      isin m
instTypCod  
m

tc852Grp4, repeated 1 ... variable times:

  tc852KeyGrp4
  
membTrdngIdCod

  tc852Grp5, repeated 1 ... variable times:

  tc852KeyGrp5
  
acctTyp

  tc852Grp6, repeated 1 ... variable times:

  tc852KeyGrp6
  
trdDat

  tc852Grp7, repeated 1 ... variable times:

  tc852KeyGrp7
  
trdLoc
  
trdNum

  rpoTrdTyp

  ordrNum

  rpoUTI

  rpoCmpTrd

  rpoClgTmStmp

  rpoFlxClosPrd
  
  rpoRefRtCod
  
  rpoIntRt

  rpoBps

  rpoIntAmt

  bonPrc
  
  collVal

  tc852Rec, repeated 1 ... variable times:

  legNo

  buySellInd

  rpoTotQty

  rpoTotAmnt

  rpoRemQty

  settlDatCtrct

  settlDatActual

  rpoTrdStat

  rpoClosReqPend

---

**Text Report Structure**

*NOTE: NO TEXT VERSION OF REPORT AVAILABLE FOR TC852.*
5 Introduction to Report Tag Descriptions

This is a description of the tags of XML reports. An overview of the tag descriptions is given first.

5.1 Tag Characteristics

The characteristics of each tag are detailed giving the following information.

**Description**
A short description of the tag’s functional meaning.

**Format**
Defines the format and size of the tag. *Table 5.1* describes common formats for tags.

<table>
<thead>
<tr>
<th>Format</th>
<th>Description</th>
<th>Example</th>
</tr>
</thead>
<tbody>
<tr>
<td>alphanumeric n</td>
<td>Text of maximal length n, stored as string.</td>
<td>A tag with format &quot;alphanumeric 6&quot; may contain the values &quot;TRD001&quot; or &quot;ABC&quot; or &quot;.&quot;.</td>
</tr>
<tr>
<td>numeric n [, m]</td>
<td>Number with n significant digits and, if given, precision m. The number is stored as a string containing the decimal point if applicable.</td>
<td>A tag with format &quot;numeric 5, 2&quot; might contain the values &quot;314.15&quot; or &quot;3.14&quot; or &quot;0.00&quot;.</td>
</tr>
<tr>
<td>numeric signed n [, m]</td>
<td>Signed number with n significant digits and, if given, precision m. The number is stored as a string prefixed with the &quot;+&quot; or &quot;-&quot; sign and containing the decimal point if applicable.</td>
<td>A tag with format &quot;numeric signed 5, 2&quot; may contain the values &quot;+314.15&quot; or &quot;+3.14&quot; or &quot;-314.15&quot; or &quot;+0.00&quot;.</td>
</tr>
<tr>
<td>DateFormat</td>
<td>Date, stored as a string in the format YYYY-MM-DD</td>
<td>A DateFormat tag may contain the value &quot;2005-03-28&quot;.</td>
</tr>
<tr>
<td>TimeFormat</td>
<td>Time, stored as a string in the format hh:mm:ss.cc</td>
<td>A TimeFormat tag may contain the value &quot;23:59:59.99&quot;</td>
</tr>
<tr>
<td>TimeFormat18</td>
<td>Time, stored as a string in the format hh:mm:ss.ccc.ccc</td>
<td>A TimeFormat215 tag may contain the value &quot;23:59:59.99.999.999&quot;</td>
</tr>
<tr>
<td>DateTimeFormat</td>
<td>Date along with time, stored as a string in format YYYY-MM-DD Thh:mm:ss.SSS</td>
<td>A DateTimeFormat tag may contain the value &quot;2021-08-02 T23:59:59.121&quot;</td>
</tr>
</tbody>
</table>

*Table 5.1 - Tag Formats*

**Valid Values**
Some tags have a predefined limited set of values they may contain.
Decodes  The decoded literals belonging to the valid values constants as used in the generic text reports.

Descriptions  A short description of the value’s functional meaning.

Where used  A reference to the XML reports which contain this tag in their structure.
6 XML Report Tag Descriptions

The following sections provide specific information on XML Report tags.

6.1 accrIntAmnt

Description This field contains the accrued interest of the trade if applicable for the traded ISIN. If the trade is reported in two parts (Surplus and not Surplus) the accrued interest is reported accordingly based on the reported total quantity for each part. This field is only filled for Single Trades.

Format numeric 15, 2

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

6.2 acctPos

Description This field contains the position account, if provided with the trade. Currently only applicable for trading location XEUR.

Format alphanumeric 35

Where used: 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
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
CE890 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR
6.3 acctTyp

Description: This field contains the account type.

Format: alphanumeric 2

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>A1</td>
<td></td>
<td>account for agent business</td>
</tr>
<tr>
<td>A2</td>
<td></td>
<td>account for agent business (for XEUR only)</td>
</tr>
<tr>
<td>A3</td>
<td></td>
<td>account for agent business (for XEUR only)</td>
</tr>
<tr>
<td>A4</td>
<td></td>
<td>account for agent business (for XEUR only)</td>
</tr>
<tr>
<td>A5</td>
<td></td>
<td>account for agent business (for XEUR only)</td>
</tr>
<tr>
<td>A6</td>
<td></td>
<td>account for agent business (for XEUR only)</td>
</tr>
<tr>
<td>A7</td>
<td></td>
<td>account for agent business (for XEUR only)</td>
</tr>
<tr>
<td>A8</td>
<td></td>
<td>account for agent business (for XEUR only)</td>
</tr>
<tr>
<td>A9</td>
<td></td>
<td>account for agent business (for XEUR only)</td>
</tr>
<tr>
<td>PP</td>
<td></td>
<td>account for proprietary (own) business</td>
</tr>
</tbody>
</table>

Where used:
- CA870 Repo Custody Payment Statement
- CA871 Repo Custody Payment Statement
- 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
- 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
- CI870 Repo Intraday Settled Trade Report
- CI871 Repo Intraday Settled Trade Report
6.4 acctTypOrig

Description: 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.

Format: alphanumeric 2

Valid Values: Decodes, Descriptions
- A1: account for agent business
- PP: 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

6.5 actnTyp

Description: This field specifies the action performed on Single Trades, Repo Trades or Net Position Trades.

Format: alphanumeric 20
### Valid Values

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>BIBL</td>
<td>Buy-in Block (Net Position Trades, Repo Trades)</td>
</tr>
<tr>
<td>BIRL</td>
<td>Buy-in Release (Net Position Trades, Repo Trades)</td>
</tr>
<tr>
<td>INS</td>
<td>Trade was inserted manually by Eurex Clearing (Single Trades, Repo Trades)</td>
</tr>
<tr>
<td>DEL</td>
<td>Trade was deleted manually by Eurex Clearing</td>
</tr>
<tr>
<td>BLOCK</td>
<td>Release Status Update - New Status: HOLD</td>
</tr>
<tr>
<td>RELEASE</td>
<td>Release Status Update - New Status: RELEASED</td>
</tr>
<tr>
<td>PARTIAL RELEASE</td>
<td>Release Status Update - New Status: PARTIALLY RELEASED</td>
</tr>
<tr>
<td>LINK</td>
<td>Single Trade linked</td>
</tr>
<tr>
<td>UNLINK</td>
<td>Single Trade no longer linked</td>
</tr>
</tbody>
</table>

Where used:
- CB830 Trades Action Report
- CB831 Trades Action Report

### 6.6 bic

**Description**

This field contains the Business Identifier Code of the cash settlement location.

**Format**

alphanumeric 11

**Where used:**
- CD850 Settled Cash Transactions Report
- CD851 Settled Cash Transactions Report
- CD852 Repo Settled Cash Transactions Report

### 6.7 bonPrc

**Description**

The daily Bond Price (including accrued interest) used by Eurex Clearing for SFTR reporting and is expressed in Percentage. This field is not filled for GC Pooling.

**Format**

numeric 19, 6
Where used: TC850 Repo Contracts Report
TC851 Repo Contracts Report
TC852 Repo Contracts Report

6.8 buySellInd

Description
This field contains the information whether the trade is a Buy or Sell trade from member perspective.

Format
alphanumeric 1

Valid Values Decodes Descriptions
B Buy: Member received or will receive quantity/nominal amount and corresponding amount was or will be debited from the member
S Sell: Member delivered or has to deliver quantity/nominal amount and corresponding amount was or will be credited to the member

Where used: 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
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
CI870 Repo Intraday Settled Trade Report
CI871 Repo Intraday Settled Trade Report
CI872 Repo Intraday Settled Trade Report
TC800 Repo Trade Confirmation Report
6.9 **buySellIndDlvId**

**Description**
This field contains the information whether the Delivery Instruction is for Buy or Sell side from member perspective.

**Format**
alphanumeric 1

**Valid Values**

<table>
<thead>
<tr>
<th>Code</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>B</td>
<td>Buy: Member received</td>
<td>quantity/nominal amount and corresponding amount was or will be debited from</td>
</tr>
<tr>
<td>S</td>
<td>Sell: Member delivered</td>
<td>quantity/nominal amount and corresponding amount was or will be credited to</td>
</tr>
</tbody>
</table>

**Where used:**
- 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

### 6.10 **caEntlDat**

**Description**
This field contains the Entitlement date of the corporate action event.

**Format**
DateFormat
Where used: CA870 Repo Custody Payment Statement
               CA871 Repo Custody Payment Statement

6.11  caNomAmt

Description  This field contains the Nominal considered for income event.

Format  numeric 15, 2

Where used: CA870 Repo Custody Payment Statement
               CA871 Repo Custody Payment Statement

6.12  caRevrCompInd

Description  This field indicates whether the Reverse Compensation was performed on a settled trade due to Corporate Action.

Format  alphanumeric 1

Valid Values  Decodes                  Descriptions
             R                          due to reverse compensation

Where used: CA870 Repo Custody Payment Statement
               CA871 Repo Custody Payment Statement

6.13  caSettlCurrency

Description  This field contains the currency of the income payment.

Format  alphanumeric 3
Valid Values  Decodes  Descriptions
AUD          Australian Dollar
CAD          Canadian Dollar
CHF          Swiss Francs
CNY          Chinese Renminbi
DKK          Danish Krone
EUR          Euro
GBP          Great Britain Pound
JPY          Japanese Yen
KRW          Korean Won
NZD          New Zealand Dollar
PLN          Polish Zloty
RUB          Russian Ruble
SEK          Swedish Krona
TWD          Taiwanese Dollar
USD          US Dollar

Where used: CA870 Repo Custody Payment Statement
CA871 Repo Custody Payment Statement

6.14 caSettlRun

Description  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 Eurex Clearing.

Format  alphanumeric 5

Valid Values  Decodes  Descriptions
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: CA870 Repo Custody Payment Statement
CA871 Repo Custody Payment Statement
6.15 cashAmntCredit

Description: This field contains the amount settled with this Cash Transaction when the cash was credited to the member.

Format: numeric 15, 2

Where used:
- CA870 Repo Custody Payment Statement
- CA871 Repo Custody Payment Statement
- CD850 Settled Cash Transactions Report
- CD851 Settled Cash Transactions Report
- CD852 Repo Settled Cash Transactions Report

6.16 cashAmntDebit

Description: This field contains the amount settled with this Cash Transaction when the cash was debited from the member.

Format: numeric 15, 2

Where used:
- CA870 Repo Custody Payment Statement
- CA871 Repo Custody Payment Statement
- CD850 Settled Cash Transactions Report
- CD851 Settled Cash Transactions Report
- CD852 Repo Settled Cash Transactions Report

6.17 cashNetPosTrdId

Description: This field contains the Cash-Only Net Position Trade ID. The field will only be filled for Cash-Only Net Position Trades and Single Trades belonging to it.

Format: alphanumeric 14
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

6.18 cashRef

Description  
This field contains the External Cash transaction ID. For manually created cash transactions, this value is equal to the internal Cash Payment System transaction ID.

Format  
alphanumeric 18

Where used:  
CD850 Settled Cash Transactions Report  
CD851 Settled Cash Transactions Report  
CD852 Repo Settled Cash Transactions Report

6.19 cashSettlAcct

Description  
This field contains the cash settlement account.

Format  
alphanumeric 35

Where used:  
CD850 Settled Cash Transactions Report  
CD851 Settled Cash Transactions Report  
CD852 Repo Settled Cash Transactions Report

6.20 cashSettlLoc

Description  
This field contains the cash settlement location.

Format  
alphanumeric 3
### Valid Values

<table>
<thead>
<tr>
<th>Code</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>ANA</td>
<td>Australian and New Zealand Bank (AUS)</td>
</tr>
<tr>
<td>BAR</td>
<td>Barclays Bank plc</td>
</tr>
<tr>
<td>BBK</td>
<td>Bundesbank</td>
</tr>
<tr>
<td>BNY</td>
<td>BNY Mellon</td>
</tr>
<tr>
<td>BOA</td>
<td>BANK OF AMERIKA NEW YORK CITY</td>
</tr>
<tr>
<td>BTM</td>
<td>Bank of Tokyo Mitsubishi</td>
</tr>
<tr>
<td>CBL</td>
<td>Clearstream Banking Luxembourg</td>
</tr>
<tr>
<td>CIT</td>
<td>Citibank N.A</td>
</tr>
<tr>
<td>CNY</td>
<td>CITIBANK N.A. NEW YORK CITY</td>
</tr>
<tr>
<td>DBL</td>
<td>Deutsche Bank London</td>
</tr>
<tr>
<td>DBT</td>
<td>DEUTSCHE BANK TRUST COMPANY A.NYC</td>
</tr>
<tr>
<td>EOC</td>
<td>Euroclear Bank</td>
</tr>
<tr>
<td>ESC</td>
<td>Euro SIC</td>
</tr>
<tr>
<td>HBY</td>
<td>HSBC BANK USA, N.A. NEW YORK CITY</td>
</tr>
<tr>
<td>HSB</td>
<td>HSBC Bank plc</td>
</tr>
<tr>
<td>JPC</td>
<td>JPMORGAN CHASE BANK N.A. NEW YORK C</td>
</tr>
<tr>
<td>JPG</td>
<td>JPMorgan Chase Bank N.A. London</td>
</tr>
<tr>
<td>RBN</td>
<td>RBS National Westminster Bank Plc</td>
</tr>
<tr>
<td>RBS</td>
<td>Royal Bank of Scotland</td>
</tr>
<tr>
<td>SMB</td>
<td>Sumitomo Mitsui Banking Corporation</td>
</tr>
<tr>
<td>SNB</td>
<td>Swiss National Bank</td>
</tr>
<tr>
<td>UBS</td>
<td>UBS</td>
</tr>
</tbody>
</table>

Where used:  
- CD850 Settled Cash Transactions Report  
- CD851 Settled Cash Transactions Report  
- CD852 Repo Settled Cash Transactions Report

### 6.21 cashSettlRun

**Description**  
This field contains the cash settlement run.

**Format**  
alphanumeric 5
Valid Values | Decodes | Descriptions
---|---|---
NTP | Night Time Processing |
DTP1 | Day Time Processing 1 |
DTP2 | Day Time Processing 2 |
DTP3 | Day Time Processing 3 |
DTP4 | Day Time Processing 4 |
DTP5 | Day Time Processing 5 |
DTP6 | Day Time Processing 6 |
ADD1 | Additional 1 |
MISC | Miscellaneous |

Where used: CD850 Settled Cash Transactions Report
CD851 Settled Cash Transactions Report
CD852 Repo Settled Cash Transactions Report

---

6.22 cashTranDat

Description | This field contains the date when the Cash Transaction was created.

Format | DateFormat

Where used: CD850 Settled Cash Transactions Report
CD851 Settled Cash Transactions Report
CD852 Repo Settled Cash Transactions Report

---

6.23 cashTranDesc

Description | This field contains the Cash Transaction Type description.

Format | alphanumeric 50

Where used: CD850 Settled Cash Transactions Report
CD851 Settled Cash Transactions Report
CD852 Repo Settled Cash Transactions Report
6.24 cashTranTim

Description: This field contains the time when the Cash Transaction was created.

Format: TimeFormat

Where used:
- CD850 Settled Cash Transactions Report
- CD851 Settled Cash Transactions Report
- CD852 Repo Settled Cash Transactions Report

6.25 cashTranTyp

Description: This field contains the Transaction Type.

Format: alphanumeric 3

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>442</td>
<td>REPO RATE COMP RCV</td>
<td></td>
</tr>
<tr>
<td>444</td>
<td>REPO RATE COMP PAID</td>
<td></td>
</tr>
<tr>
<td>450</td>
<td>BUY-IN CASH AMT PAID</td>
<td></td>
</tr>
<tr>
<td>451</td>
<td>BUY-IN CASH AMT RCVD</td>
<td></td>
</tr>
<tr>
<td>452</td>
<td>CASH SETTLEMENT RCVD</td>
<td></td>
</tr>
<tr>
<td>454</td>
<td>CASH SETTLEMENT PAID</td>
<td></td>
</tr>
<tr>
<td>456</td>
<td>DIVID COMPENS RCVD</td>
<td></td>
</tr>
<tr>
<td>458</td>
<td>DIVID COMPENS PAID</td>
<td></td>
</tr>
<tr>
<td>472</td>
<td>CASH OFFSET SHR RCVD</td>
<td></td>
</tr>
<tr>
<td>474</td>
<td>CASH OFFSET SHR PAID</td>
<td></td>
</tr>
<tr>
<td>480</td>
<td>COUPON COMPENS RCV</td>
<td></td>
</tr>
<tr>
<td>482</td>
<td>COUPON COMPENS PAID</td>
<td></td>
</tr>
<tr>
<td>484</td>
<td>COUPON COMPENS CANCEL RCV</td>
<td></td>
</tr>
<tr>
<td>486</td>
<td>COUPON COMPENS CANCEL PAID</td>
<td></td>
</tr>
<tr>
<td>487</td>
<td>REDMCOMP RCV</td>
<td></td>
</tr>
<tr>
<td>488</td>
<td>REDMCOMP PAID</td>
<td></td>
</tr>
<tr>
<td>490</td>
<td>DELINST DEV CSHAMT R</td>
<td></td>
</tr>
<tr>
<td>491</td>
<td>DELINST DEV CSHAMT P</td>
<td></td>
</tr>
<tr>
<td>492</td>
<td>RETURN STL AMNT RCVD</td>
<td></td>
</tr>
<tr>
<td>493</td>
<td>RETURN STL AMNT PAID</td>
<td></td>
</tr>
<tr>
<td>494</td>
<td>FRACTIO CSH STL RCVD</td>
<td></td>
</tr>
<tr>
<td>495</td>
<td>FRACTIO CSH STL PAID</td>
<td></td>
</tr>
</tbody>
</table>
6.26  cashValDat

Description  This field contains the date when Cash Transaction is due.

Format  DateFormat

Where used:  
- CA870 Repo Custody Payment Statement
- CA871 Repo Custody Payment Statement
- CD850 Settled Cash Transactions Report
- CD851 Settled Cash Transactions Report
- CD852 Repo Settled Cash Transactions Report

6.27  caTypRpo

Description  This field contains the corporate action type.

Format  alphanumeric 1

Valid Values  Decodes  Descriptions
I  Income
T  Tax Liquidity
R  Redemption

Where used:  
- CA870 Repo Custody Payment Statement
- CA871 Repo Custody Payment Statement

6.28  clgHseSettlAcct

Description  This field contains the settlement account of the clearing house. This field is not filled when reporting trades that are not associated with a Delivery Instruction.
Format alphanumeric 35

Where used: 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

6.29 clgHseSettlLoc

Description 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 Decodes Descriptions
CBF Clearstream Banking Frankfurt
CBL Clearstream Banking Luxembourg
CCO Euroclear UK & International
EOC Euroclear Bank
SIS SIX SegalIntersettle Zurich

Where used: 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
6.30 collVal

Description: The daily collateral valuation (expressed in Settlement Currency) used by Eurex Clearing for SFTR reporting. Calculated as bonPrc * rpoRemQty. Remaining quantity of the Term Leg is used for calculating collateral value. This field is not filled for GC Pooling.

Format: numeric 19, 6

Where used: TC850 Repo Contracts Report
TC851 Repo Contracts Report
TC852 Repo Contracts Report

6.31 corpActnInd

Description: This field contains the corporate action indicator, specifying whether the Net Position Trade was created/adjusted due to a corporate action event. This field is not filled for Repo Trades.

Format: alphanumeric 1

Valid Values

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>Y</td>
<td>Trade affected by original run of non-income event</td>
</tr>
<tr>
<td>I</td>
<td>Trade affected by original run or a cancellation of income event</td>
</tr>
<tr>
<td>C</td>
<td>Trade generated during cancellation run</td>
</tr>
<tr>
<td>N</td>
<td>Trade not affected by corporate action, remains unchanged</td>
</tr>
</tbody>
</table>

Where used: CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report

6.32 corpActnRef

Description: This field contains the Corporate Action Reference if provided from CSD related to the Delivery Instruction. This field is not filled for Repo Trades.
6.33 csdRef

Description: 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:
- CE860 Pending Delivery Report
- CE861 Pending Delivery Report
- CE862 Pending Delivery Report
- CE870 Settled Delivery Report
- CE871 Settled Delivery Report
- CE872 Settled Delivery Report

6.34 debCredInd

Description: This field contains the debit/credit flag.

Format: alphanumeric 1

Valid Values
- C: Credit the cash penalty to the member cash account
- D: Debit the cash penalty from the member cash account
6.35  dlvId

Description  This field contains a unique identifier of the Delivery Instruction. Delivery Instruction in case of GC Pooling Repo is the unique identifier of the Exposure Adjustment used for the settlement of specified quantity and amount. This identifier is not communicated to the (I)CSD but used as internal reference.

Format  alphanumeric 16

Where used:  
- 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

6.36  dlvPaymInd

Description  This field contains the Payment Indicator.

Format  alphanumeric 4

Valid Values  
- APMT  Decodes  against payment
- FREE  Descriptions  free of payment
Where used: CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties

6.37 dlvRef

Description
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.

Format
alphanumeric 16

Where used:
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

6.38 dlvSettlAcct

Description
This field contains the settlement account used for delivery. This field is not filled for Single Trades.

Format
alphanumeric 35

Where used:
CD850 Settled Cash Transactions Report
CD851 Settled Cash Transactions Report
CD852 Repo Settled Cash Transactions Report
CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties
6.39  dlvSettlLoc

Description  This field contains the settlement account location used for delivery. This field is not filled for Single Trades.

Format  alphanumeric 3

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>CBF</td>
<td>Clearstream Banking Frankfurt</td>
<td></td>
</tr>
<tr>
<td>CBL</td>
<td>Clearstream Banking Luxembourg</td>
<td></td>
</tr>
<tr>
<td>CCO</td>
<td>Euroclear UK &amp; International</td>
<td></td>
</tr>
<tr>
<td>EOC</td>
<td>Euroclear Bank</td>
<td></td>
</tr>
<tr>
<td>SIS</td>
<td>SIX SegIntersettle Zurich</td>
<td></td>
</tr>
</tbody>
</table>

Where used:  CD850 Settled Cash Transactions Report
              CD851 Settled Cash Transactions Report
              CD852 Repo Settled Cash Transactions Report
              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
6.40  envText

Description This field describes from which technical environment the report comes from.

Format alphanumeric 1

Valid Values  Decodes  Descriptions
P  Production
S  Simulation

Where used:  CA870 Repo Custody Payment Statement
             CA871 Repo Custody Payment Statement
             CB830 Trades Action Report
             CB831 Trades Action Report
             CD850 Settled Cash Transactions Report
             CD851 Settled Cash Transactions Report
             CD852 Repo Settled Cash Transactions Report
             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
             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
6.41 exchNam

Description
This field contains the clearing house ID.

Format
alphanumeric 5

Valid Values
EUREX

Decodes
Eurex

Where used:
CA870 Repo Custody Payment Statement
CA871 Repo Custody Payment Statement
CB830 Trades Action Report
CB831 Trades Action Report
CD850 Settled Cash Transactions Report
CD851 Settled Cash Transactions Report
CD852 Repo Settled Cash Transactions Report
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
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
6.42 infoList

Description This field contains the Type of Information provided in a specific block of the report. Applicable values are report specific and explained in detail in the functional description of the report.

Format alphanumeric 50

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>BUY-IN OR CASH SETTLED</td>
<td></td>
<td></td>
</tr>
<tr>
<td>GROSS DELIVERY INFORMATION</td>
<td></td>
<td></td>
</tr>
<tr>
<td>NET DELIVERY INFORMATION</td>
<td></td>
<td></td>
</tr>
<tr>
<td>REPO BUY-IN OR REPO CASH SETTLED</td>
<td></td>
<td></td>
</tr>
<tr>
<td>REPO GROSS DELIVERY INFORMATION</td>
<td></td>
<td></td>
</tr>
<tr>
<td>REPO NET DELIVERY INFORMATION</td>
<td></td>
<td></td>
</tr>
<tr>
<td>REPO OFFSET BLOCK INFORMATION</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

Where used: CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report

6.43 instLngNam

Description This field contains the long name of the instrument.

Format alphanumeric 30
6.44  instShtNam

Description  This field contains the short name of the instrument, if applicable.

Format  alphanumeric 5

Where used:
CB830 Trades Action Report
CB831 Trades Action Report
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
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

6.45  instTypCod

Description  This field contains the type of the instrument.

Format  alphanumeric 3
<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
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<td>EQU</td>
<td>Equities</td>
<td></td>
</tr>
<tr>
<td>SUB</td>
<td>Subscription Right</td>
<td></td>
</tr>
<tr>
<td>XTF</td>
<td>Exchange Traded Fund</td>
<td></td>
</tr>
<tr>
<td>BON</td>
<td>Bonds</td>
<td></td>
</tr>
<tr>
<td>FUN</td>
<td>Fund</td>
<td></td>
</tr>
<tr>
<td>ADR</td>
<td>American Depository Receipt</td>
<td></td>
</tr>
<tr>
<td>GDR</td>
<td>Global Depository Receipt</td>
<td></td>
</tr>
</tbody>
</table>

Where used:
- 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
- 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

### 6.46 isin

**Description**
This field contains the International Security Identification Number (ISIN) of the instrument.

**Format**
alphanumeric 12

**Where used:**
- CA870 Repo Custody Payment Statement
- CA871 Repo Custody Payment Statement
- CB830 Trades Action Report
- CB831 Trades Action Report
- CD850 Settled Cash Transactions Report
6.47 legNo

Description  This field contains the leg number of a Repo Trade. This field is filled only for Repo Trades.

Format  numeric 1

Valid Values  Decodes  Descriptions
1  Front Leg of Repo
2  Term Leg of Repo

Where used:  CB830 Trades Action Report
              CB831 Trades Action Report
              CE860 Pending Delivery Report
              CE861 Pending Delivery Report
              CE862 Pending Delivery Report
              CE870 Settled Delivery Report
              CE871 Settled Delivery Report
6.48  linkRef

Description  This field contains a reference to identify linked Single Trades and Cash-Only Net Position Trades as well as Flat (Zero) Net Position Trades created for this group of Single Trades during the netting process. This field is not filled for trades from trading location XEUR and also not filled for Repo Trades.

Format    alphanumeric 16

Where used:
- CB830 Trades Action Report
- CB831 Trades Action 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

6.49  liquFlg

Description  This field indicates whether the underlying financial instrument is considered a liquid financial instrument.

Format    alphanumeric 1

Valid Values
- N  Decodes: Illiquid  Descriptions: Illiquid
- Y  Decodes: Liquid  Descriptions: Liquid
6.50 membClgIdCod

Description: This field contains the Clearing Member ID.

Format: alphanumeric 5

Where used:
- CE840 Daily CSDR Penalties
- CA870 Repo Custody Payment Statement
- CA871 Repo Custody Payment Statement
- CB830 Trades Action Report
- CB831 Trades Action Report
- CD850 Settled Cash Transactions Report
- CD851 Settled Cash Transactions Report
- CD852 Repo Settled Cash Transactions Report
- 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
- 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

6.51 membClgIdNam

Description: This field contains the legal name of the clearing member.
Format: alphanumeric 40

Where used:
- CB830 Trades Action Report
- CB831 Trades Action Report
- 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
- 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

6.52 membId

Description: This field contains the member ID of the receiver of the report.

Format: alphanumeric 5

Where used:
- CA870 Repo Custody Payment Statement
- CA871 Repo Custody Payment Statement
- CB830 Trades Action Report
- CB831 Trades Action Report
- CD850 Settled Cash Transactions Report
- CD851 Settled Cash Transactions Report
- CD852 Repo Settled Cash Transactions Report
- 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
6.53 membLglNam

Description
This field contains the legal name of the member.

Format
alphanumeric 40

Where used:
CA870 Repo Custody Payment Statement
CA871 Repo Custody Payment Statement
CB830 Trades Action Report
CB831 Trades Action Report
CD850 Settled Cash Transactions Report
CD851 Settled Cash Transactions Report
CD852 Repo Settled Cash Transactions Report
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
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
6.54  membTrdngIdCod

Description  This field contains the Trading Member ID.

Format  alphanumeric 5

Where used:
CA870 Repo Custody Payment Statement
CA871 Repo Custody Payment Statement
CB830 Trades Action Report
CB831 Trades Action Report
CD850 Settled Cash Transactions Report
CD851 Settled Cash Transactions Report
CD852 Repo Settled Cash Transactions Report
CE840 Daily 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
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
6.55 membTrdngIdCodOrig

Description: 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.

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

6.56 membTrdngIdNam

Description: This field contains the legal name of the trading member.

Format: alphanumeric 40

Where used:
- CB830 Trades Action Report
- CB831 Trades Action Report
- 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
- 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
6.57  netPosTrdId

**Description**
This field contains the Net Position Trade ID. It is used as unique reference, allowing to identify which Single Trades were considered for creating a Net Position Trade, which Cash-Only Net Position Trades belong to this Net Position Trade and which Delivery Instruction(s) are used for settling the Net Position Trade. In case the Net Position Trade ID refers to a Cash-Only Net Position Trade, then the Net Position Trade ID is equal to Cash-Only Net Position Trade ID.

**Format**
alphanumeric 14

**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

6.58  numbOfDaysLate

**Description**
This field contains the number of business days a Delivery Instruction and consequently underlying trades are late for settlement based on their contractual settlement date and current business day at the (I)CSD.

**Format**
numeric 3

**Where used:**
- CE860 Pending Delivery Report
- CE861 Pending Delivery Report
- CE862 Pending Delivery Report

6.59  ordrNum

**Description**
This field contains the Net Position Order ID if trade is Net Position Trade. For Single Trades or Repo Trades it will display external order number of the trade if provided by trading location.

**Format**
alphanumeric 20
Where used: CA870 Repo Custody Payment Statement
CA871 Repo Custody Payment Statement
CB830 Trades Action Report
CB831 Trades Action Report
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
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
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

6.60 penAmnt

Description This field contains the amount of the penalty calculated based on the instruction characteristics, the reason for the fail and relevant calculation method.

Format numeric 15, 2

Where used: CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties
6.61 penCalcMthd

Description This field contains the calculation rule used to compute the cash penalty.

Format alphanumeric 4

Valid Values Decodes Descriptions
BOTH Sum of Penalties based on failed Securities (SECU) and Cash (CASH)
CASH Penalty Based on Cash
MIXE Penalty Based on failed securities but with rate equal to currency discount rate
SECU Penalty Based on Securities

Where used: CE840 Daily CSDR Penalties

6.62 penComRef

Description This field contains the reference assigned to the penalty and that is common for both the customer and their relevant counterparty.

Format alphanumeric 16

Where used: CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties

6.63 penCurrency

Description This field contains the currency of the penalty.

Format alphanumeric 3

Where used: CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties
6.64 **penDat**

**Description**
This field contains the business day on which the penalty calculation details apply.

**Format**
DateFormat

**Where used:** CE840 Daily CSDR Penalties

6.65 **penDaysLate**

**Description**
This field contains the number of business days on which the cash penalty is applied.

**Format**
numeric 3

**Where used:** CE840 Daily CSDR Penalties

6.66 **penDiscRate**

**Description**
This field contains the Cash Discount Penalty Rate that is used to calculate the amount of the cash penalty depending on the relevant settlement currency.

**Format**
numeric 14, 13

**Where used:** CE840 Daily CSDR Penalties

6.67 **penFailAmnt**

**Description**
This field contains the failed amount of the Delivery Instruction.

**Format**
numeric 15, 2

**Where used:** CE840 Daily CSDR Penalties
6.68  penFailQty

Description  This field contains the failed quantity of the Delivery Instruction.

Format  numeric 19, 6

Where used:  CE840 Daily CSDR Penalties

6.69  penFailQtyTyp

Description  This field contains the failed quantity type.

Format  alphanumeric 4

Valid Values  Decodes  Descriptions
AMOR  Amortised value
FAMT  Face Amount
UNIT  Unit Number

Where used:  CE840 Daily CSDR Penalties

6.70  penInstClassTyp

Description  This field indicates the classification type of the underlying financial instrument.

Format  alphanumeric 4

Where used:  CE840 Daily CSDR Penalties

6.71  penSecRate

Description  This field contains the Security Penalty Rate that is used to calculate the amount of the cash penalty.

Format  numeric 14, 13
Where used: CE840 Daily CSDR Penalties

6.72 penStatus

Description: This field contains the status of the reported cash penalty.

Format: alphanumeric 4

Valid Values

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>ACTV</td>
<td>Active</td>
</tr>
<tr>
<td>NCOM</td>
<td>Not Computed</td>
</tr>
<tr>
<td>OTHR</td>
<td>Other</td>
</tr>
<tr>
<td>REIC</td>
<td>Reincluded</td>
</tr>
<tr>
<td>REMO</td>
<td>Removed</td>
</tr>
<tr>
<td>RLOC</td>
<td>Reallocated</td>
</tr>
<tr>
<td>SWIC</td>
<td>Switched</td>
</tr>
</tbody>
</table>

Valid Values Decodes Descriptions
ACTV Active Penalty is active for the party
NCOM Not Computed Penalty could not be computed
OTHR Other
REIC Reincluded Re-inclusion of a previously removed cash penalty, to cater for mistakes in the removal of penalties
REMO Removed Removal of a cash penalty where settlement cannot be performed for reasons that are independent from any of the CSD participants or the CSD
RLOC Reallocated Re-allocation of a penalty from the instructing party to the delivering/receiving party
SWIC Switched Switch between the failing and non-failing party of a cash penalty

Where used: CE840 Daily CSDR Penalties

6.73 penTyp

Description: This field contains the type of cash penalty.

Format: alphanumeric 4

Valid Values

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>LMFP</td>
<td>Late Matching Fail Penalty</td>
</tr>
<tr>
<td>SEFP</td>
<td>Settlement Fail Penalty</td>
</tr>
</tbody>
</table>

Valid Values Decodes Descriptions
LMFP Late Matching Fail Penalty
SEFP Settlement Fail Penalty
Where used: CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties

6.74 performedBy

Description  This field contains the initiator of the reported action updating the trade.

Format  alphanumeric 11

Valid Values  Decodes  Descriptions
STL-INS-DAT  if due to action performed by member
EUREX  if due to action by EUREX personnel

Where used: CB830 Trades Action Report
CB831 Trades Action Report

6.75 processingMethod

Description  This field contains the processing method applied for the Net Position Trade. This field is only filled for Net Position Trades.

Format  alphanumeric 1

Valid Values  Decodes  Descriptions
N  Net
A  Aggregate
G  Gross

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
6.76 qtyBlock

Description: This field contains the quantity now being blocked for potential Buy-in or due to member action (Hold/Release Functionality). This field is only filled for Net Position Trades and Repo Trades.

Format: numeric 19, 6

Where used: CB830 Trades Action Report
CB831 Trades Action Report

6.77 qtyHold

Description: 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: CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report

6.78 qtyHoldDlvld

Description: 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: CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
6.79  recTypTrd

Description: This field specifies whether reported trade is Single Trade or Net Position Trade.

Format: alphanumeric 3

Valid Values | Decodes | Descriptions
---|---|---
SGL | Single Trade
NET | Net Position Trade with processing method NET or AGGREGATE
GRS | Net Position Trade with processing method GROSS

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

6.80  releaseStat

Description: This field contains the current release status of the Net Position Trade.

Format: alphanumeric 1

Valid Values | Decodes | Descriptions
---|---|---
H | Hold
P | Partially Released
R | Released

Where used:
- 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
6.81 releaseStatDlvId

Description
This field contains the current release status of the Delivery Instruction. This field is not filled for Delivery Instructions of Repo Trades.

Format
alphanumeric 1

Valid Values
Decodes	Descriptions
H	Hold
P	Partially Released
R	Released

Where used:
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report

6.82 remAmnt

Description
This field contains the not yet settled amount. For Net Position Trades and Repo Trades, it includes a potential Buy-in Blocked amount. For Single Trades the remaining amount always equals the total amount as settlement takes only place for Net Position Trades.

Format
numeric 15, 2

Where used:
CB830 Trades Action Report
CB831 Trades Action Report
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
6.83 remAmntDlvId

Description  This field contains the not yet settled amount for the Delivery Instruction. This field is not filled for GC Pooling.

Format  numeric 15, 2

Where used:  
CE860 Pending Delivery Report  
CE861 Pending Delivery Report  
CE862 Pending Delivery Report

6.84 remAmntTrdPerDlvId

Description  This field contains the not yet settled amount of the trade to be settled with the Delivery Instruction.

Format  numeric 15, 2

Where used:  
CE860 Pending Delivery Report  
CE861 Pending Delivery Report  
CE862 Pending Delivery Report

6.85 remQty

Description  This field contains the not yet settled quantity. For Net Position Trades it includes a potential Buy-in Blocked quantity. For Single Trades the remaining quantity always equals the total quantity as settlement takes only place for Net Position Trades. For Repo Trades, this field contains the not yet settled quantity and a potential Buy-in Blocked quantity and offset quantity.

Format  numeric 19, 6

Where used:  
CB830 Trades Action Report  
CB831 Trades Action Report  
CE860 Pending Delivery Report  
CE861 Pending Delivery Report  
CE862 Pending Delivery Report
6.86 remQtyDlvld

Description This field contains the not yet settled quantity for the Delivery Instruction. This field is not filled for GC Pooling.

Format numeric 19, 6

Where used: CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report

6.87 remQtyTrdPerDlvld

Description This field contains the not yet settled quantity of the trade to be settled with the Delivery Instruction.

Format numeric 19, 6

Where used: CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report

6.88 rpoBankIntRef

Description This field contains the internal order number assigned to the Repo Trade by the member.

Format alphanumeric 16

Where used: TC800 Repo Trade Confirmation Report
TC801 Repo Trade Confirmation Report
TC802 Repo Trade Confirmation Report

6.89 rpoBps

Description This field contains Basis points to adjust the repo interest rate for variable and open variable repos.
Format numeric signed 8, 1

Where used: 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

6.90 rpoClgTmStmp

Description This field contains clearing timestamp reported in UTC.

Format DateTimeFormat

Where used: 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

6.91 rpoClosReqPend

Description 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
6.92 rpoCmpTrd

Description: This field indicates the Repo Trades created due to compression.

Format: alphanumeric 1

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>Y</td>
<td>Yes</td>
<td></td>
</tr>
<tr>
<td>N</td>
<td>No</td>
<td></td>
</tr>
</tbody>
</table>

Where used: 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

6.93 rpoFlxClosPrd

Description: This field contains the closing period for Open and Open Variable Repo Trades. This field is not filled for Repo products with standard closing.

Format: numeric 5

Where used: TC850 Repo Contracts Report
TC851 Repo Contracts Report
TC852 Repo Contracts Report
6.94 rpoIntAmt

Description: This field contains the repo interest amount.

Format: numeric signed 15, 2

Where used:
- 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

6.95 rpoIntRt

Description: This field contains the rate of interest applicable for the Repo Trade.

Format: numeric signed 13, 7

Where used:
- 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

6.96 rpoNPUIId

Description: This field contains the unique identifier of the Net Processing Unit the Repo Trade is assigned to during the netting process.

Format: alphanumeric 16

Where used:
- CE860 Pending Delivery Report
- CE861 Pending Delivery Report
- CE862 Pending Delivery Report
### 6.97 rpoRefRtCod

**Description**
This field contains the code of the reference rate applicable for the Repo Trade. This is applicable only for variable and open variable repo.

**Format**
alphanumeric 5

**Valid Values**

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>EESTR</td>
<td>Euro Short-Term Rate</td>
</tr>
<tr>
<td>GCEON</td>
<td>STOXX GC Pooling EUR ON Index</td>
</tr>
<tr>
<td>GCESN</td>
<td>STOXX GC Pooling EUR SN Index</td>
</tr>
<tr>
<td>GCETN</td>
<td>STOXX GC Pooling EUR TN Index</td>
</tr>
<tr>
<td>GXEON</td>
<td>STOXX GC Pooling EUR Extended ON Index</td>
</tr>
</tbody>
</table>

**Where used:**
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

### 6.98 rpoRemQty

**Description**
This field contains the not yet settled quantity excluding the offset quantity. It also includes a potential Buy-in Blocked quantity.

**Format**
numeric 19, 6

**Where used:**
TC850 Repo Contracts Report
TC851 Repo Contracts Report
TC852 Repo Contracts Report

### 6.99 rpoTotAmnt

**Description**
This field contains the payable amount for the Repo Trade.

**Format**
numeric 19, 6
6.100  rpoTotQty

Description  This field contains the nominal quantity of the securities in the Repo Trade.

Format  numeric 19, 6

Where used:  
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

6.101  rpoTrdStat

Description  This field contains the information about the status of the Repo Trade.

Format  alphanumeric 4
Valid Values | Decodes | Descriptions
---|---|---
BIBL | Buy-in Blocked trade is reported with this status (not with status LATE) |  
IBL | ISIN Blocked; reported for all affected trades except Buy-in Blocked trades |  
BLCK | Trade blocked for other reasons than IBL or BIBL |  
LATE | Trade not fully settled at Contractual Settlement Date and not being blocked |  
PART | Trade is partially settled and not being blocked or late |  
PEND | Full quantity of the trade is not settled yet and trade is not being blocked or late |  
STLD | Trade is fully settled |  

Where used: TC850 Repo Contracts Report  
TC851 Repo Contracts Report  
TC852 Repo Contracts Report

### 6.102 rpoTrdTmStmp

**Description**  
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:**  
TC800 Repo Trade Confirmation Report  
TC801 Repo Trade Confirmation Report  
TC802 Repo Trade Confirmation Report

### 6.103 rpoTrdTyp

**Description**  
This field contains the trade type of the Repo Trade.

**Format**  
an alphanumeric 4
### Valid Values

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>GC</td>
<td>GC Pooling (Fixed term)</td>
</tr>
<tr>
<td>GCOP</td>
<td>GC Pooling Open</td>
</tr>
<tr>
<td>GCOV</td>
<td>GC Pooling open variable</td>
</tr>
<tr>
<td>GCVA</td>
<td>GC Pooling variable</td>
</tr>
<tr>
<td>SP</td>
<td>Special (Fixed term)</td>
</tr>
<tr>
<td>SPOP</td>
<td>Special open</td>
</tr>
<tr>
<td>SPOV</td>
<td>Special open variable</td>
</tr>
<tr>
<td>SPVA</td>
<td>Special variable</td>
</tr>
</tbody>
</table>

Where used:
- CE860 Pending Delivery Report
- CE861 Pending Delivery Report
- CE862 Pending Delivery Report
- 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

### 6.104 rpoUTI

**Description**

This field contains the Unique transaction identifier assigned to the Repo Trade.

**Format**

alphanumeric 52

Where used:
- CE860 Pending Delivery Report
- CE861 Pending Delivery Report
- CE862 Pending Delivery Report
- 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
6.105  rptCod

Description  This field contains the report code.

Format  alphanumeric 5

Where used:
- CA870 Repo Custody Payment Statement
- CA871 Repo Custody Payment Statement
- CB830 Trades Action Report
- CB831 Trades Action Report
- CD850 Settled Cash Transactions Report
- CD851 Settled Cash Transactions Report
- CD852 Repo Settled Cash Transactions Report
- 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
- 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

6.106  rptFlexKey

Description  This field contains the report flexible key.

Format  alphanumeric 14
6.107  **rptNam**

**Description**  
This field contains the report name.

**Format**  
alphanumeric 50

**Where used:**  
CA870 Repo Custody Payment Statement  
CA871 Repo Custody Payment Statement  
CB830 Trades Action Report  
CB831 Trades Action Report  
CD850 Settled Cash Transactions Report  
CD851 Settled Cash Transactions Report  
CD852 Repo Settled Cash Transactions Report  
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  
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
6.108  rptPrntEffDat

Description  This field contains the report print effective date of the report (Business Day for which the report is generated).

Format    DateFormat

Where used:  CA870 Repo Custody Payment Statement  
CA871 Repo Custody Payment Statement  
CB830 Trades Action Report  
CB831 Trades Action Report  
CD850 Settled Cash Transactions Report  
CD851 Settled Cash Transactions Report  
CD852 Repo Settled Cash Transactions Report  
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  
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
6.109  \texttt{rptPrntEffTim}

Description: This field contains the report print effective time of the report.

Format: TimeFormat

Where used:
- CA870 Repo Custody Payment Statement
- CA871 Repo Custody Payment Statement
- CB830 Trades Action Report
- CB831 Trades Action Report
- CD850 Settled Cash Transactions Report
- CD851 Settled Cash Transactions Report
- CD852 Repo Settled Cash Transactions Report
- 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
- 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
6.110  **rptPrntRunDat**

**Description**
This field contains report print run date of the report (Calendar Day on which the report is generated).

**Format**
DateFormat

**Where used:**
- CA870 Repo Custody Payment Statement
- CA871 Repo Custody Payment Statement
- CB830 Trades Action Report
- CB831 Trades Action Report
- CD850 Settled Cash Transactions Report
- CD851 Settled Cash Transactions Report
- CD852 Repo Settled Cash Transactions Report
- 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
- 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
6.111 settlAcct

Description
This field contains the settlement account used for netting.

Format
alphanumeric 35

Where used:
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
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
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
6.112 settlAmnt

Description: This field contains the aggregated settled amount including this delivery/settlement for the Net Position Trade and Repo Trades. This field also contains the Repo interest payment for GC Pooling. This field can be negative only for GC Pooling and must be interpreted based on the Buy Sell indicator of the trade. If the Buy Sell indicator of the trade is Buy, then positive amount indicates Debit and negative amount indicates Credit. If the Buy Sell indicator of the trade is Sell, then positive amount indicates Credit and negative amount indicates Debit.

Format: numeric signed 15, 2

Where used:
- 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

6.113 settlAmntDlvldPerStlmnt

Description: This field contains the amount settled with this particular settlement confirmation for the Delivery Instruction. This field also contains the Repo interest payment for GC Pooling. This field can be negative only for GC Pooling and must be interpreted based on the Buy Sell indicator of the exposure. If the Buy Sell indicator of the delivery is Buy, then positive amount indicates Debit and negative amount indicates Credit. If the Buy Sell indicator of the delivery is Sell, then positive amount indicates Credit and negative amount indicates Debit.

Format: numeric signed 15, 2

Where used:
- CE870 Settled Delivery Report
- CE871 Settled Delivery Report
- CE872 Settled Delivery Report
6.114 settlAmntTrdPerStlmnt

Description: This field contains the amount settled with this particular settlement for the Delivery Instruction at the CSD or the trade directly in case of manual settlement update. This field can be negative only for GC Pooling business and must be interpreted based on the Buy Sell indicator of the exposure trade. If the Buy Sell indicator of the trade is Buy, then positive amount indicates Debit and negative amount indicates Credit. If the Buy Sell indicator of the trade is Sell, then positive amount indicates Credit and negative amount indicates Debit.

Format: numeric signed 15, 2

Where used:
- 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

6.115 settlCurrency

Description: This field contains the currency used for settlement.

Format: alphanumeric 3

Valid Values | Decodes | Descriptions
---|---|---
AUD | Australian Dollar |
CAD | Canadian Dollar |
CHF | Swiss Francs |
CNY | Chinese Renminbi |
DKK | Danish Krone |
EUR | Euro |
GBP | Great Britain Pound |
JPY | Japanese Yen |
SEK | Swedish Krona |
USD | US Dollar |
6.116 **settldatActual**

**Description**
This field contains the actual settlement date.

**Format**
Date Format

**Where used:**
- 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
- 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
6.117 settlDatCtct

Description: This field contains the contractual settlement date.

Format: DateFormat

Where used:
- 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
- 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

6.118 settlLoc

Description: This field contains the settlement location.

Format: alphanumeric 3

Valid Values | Decodes | Descriptions
---|---|---
CBF | Clearstream Banking Frankfurt
CBL | Clearstream Banking Luxembourg
CCO | Euroclear UK & International
EOC | Euroclear Bank
SIS | SIX SegalIntersettle Zurich
Where used: 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
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
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

6.119 settlQty

Description This field contains the aggregated settled quantity including this delivery/settlement for the Net Position Trade and Repo Trade.

Format numeric 19, 6

Where used: 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

6.120  settlQtyDlvIdPerStlmnt

Description  This field contains the quantity settled with this particular settlement confirmation for the Delivery Instruction.

Format  numeric 19, 6

Where used:  CE870 Settled Delivery Report
             CE871 Settled Delivery Report
             CE872 Settled Delivery Report

6.121  settlQtyTrdPerStlmnt

Description  This field contains the quantity settled with this particular settlement for the Delivery Instruction at the CSD or the trade directly in case of manual settlement update.

Format  numeric 19, 6

Where used:  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

6.122  settlStat

Description  This field contains the information about the settlement status of the Net Position Trade and Repo Trade.

Format  alphanumeric 20
Valid Values | Decodes | Descriptions
---|---|---
PARTIALLY SETTLED | Total instructed quantity not fully settled yet
SETTLED | fully settled at (I)CSD or external settled by 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: 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

6.123 settlStatDlvId

Description
This field indicates whether a Delivery Instruction is fully or partially settled.

Format
alphanumeric 20

Valid Values | Decodes | Descriptions
---|---|---
FULLY SETTLED | Delivery Instruction is fully settled
PARTIALLY SETTLED | Delivery Instruction is partially settled

Where used: CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report

6.124 smeGwthMktFlg

Description
This field indicates whether the underlying financial instrument is considered traded in a SME Growth Market.
Format alphanumeric 1

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>Y</td>
<td></td>
<td>Yes</td>
</tr>
<tr>
<td>N</td>
<td></td>
<td>No</td>
</tr>
</tbody>
</table>

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

6.126 totalCaCredAmntPerMembTrdngIdCod

Description This field contains the aggregated CREDIT amount reported on the given report for one trading member per settlement account, settlement location, cash settlement run, cash value date, currency, clearing member.

Format numeric 15, 2

Where used: CA870 Repo Custody Payment Statement
CA871 Repo Custody Payment Statement
### 6.127 totalCaCredAmntPerSettlAcct

**Description**
This field contains the aggregated CREDIT amount reported on the given report for one settlement account/settlement location combination per cash settlement run, cash value date, clearing member.

**Format**
numeric 15, 2

**Where used:**
CA870 Repo Custody Payment Statement
CA871 Repo Custody Payment Statement

### 6.128 totalCaDebAmntPerMembTrdngIdCod

**Description**
This field contains the aggregated DEBIT amount reported on the given report for one trading member per settlement account, settlement location, cash settlement run, cash value date, currency, clearing member.

**Format**
numeric 15, 2

**Where used:**
CA870 Repo Custody Payment Statement
CA871 Repo Custody Payment Statement

### 6.129 totalCaDebAmntPerSettlAcct

**Description**
This field contains the aggregated DEBIT amount reported on the given report for one settlement account/settlement location combination per cash settlement run, cash value date, clearing member.

**Format**
numeric 15, 2

**Where used:**
CA870 Repo Custody Payment Statement
CA871 Repo Custody Payment Statement
6.130  totalCredAmntPerAcctTyp

Description       This field contains the aggregated CREDIT amount reported on the given report for one account type per trading member, settlement account, settlement location, cash settlement run, cash value date, cash settlement account, cash settlement location, settlement currency, clearing member.

Format            numeric 15, 2

Where used:       CD850 Settled Cash Transactions Report
                  CD851 Settled Cash Transactions Report
                  CD852 Repo Settled Cash Transactions Report

6.131  totalCredAmntPerCashSettlAcct

Description       This field contains the aggregated CREDIT amount reported on the given report for one cash settlement account per cash settlement location, settlement currency, clearing member.

Format            numeric 15, 2

Where used:       CD850 Settled Cash Transactions Report
                  CD851 Settled Cash Transactions Report
                  CD852 Repo Settled Cash Transactions Report

6.132  totalCredAmntPerCashSettlLoc

Description       This field contains the aggregated CREDIT amount reported on the given report for one cash settlement location per settlement currency, clearing member.

Format            numeric 15, 2

Where used:       CD850 Settled Cash Transactions Report
                  CD851 Settled Cash Transactions Report
                  CD852 Repo Settled Cash Transactions Report
6.133 totalCredAmntPerCashTranTyp

Description: This field contains the aggregated CREDIT amount reported on the given report for one cash transaction type per account type, trading member, settlement account, settlement location, cash settlement run, cash value date, cash settlement account, cash settlement location, settlement currency, clearing member.

Format: numeric 15, 2

Where used: CD850 Settled Cash Transactions Report
CD851 Settled Cash Transactions Report
CD852 Repo Settled Cash Transactions Report

6.134 totalCredAmntPerDlvSettlAcct

Description: This field contains the aggregated CREDIT amount reported on the given report for one settlement account/settlement location combination per cash settlement run, cash value date, cash settlement account, cash settlement location, settlement currency, clearing member.

Format: numeric 15, 2

Where used: CD850 Settled Cash Transactions Report
CD851 Settled Cash Transactions Report
CD852 Repo Settled Cash Transactions Report

6.135 totalCredAmntPerMembClgIdCodCur

Description: This field contains the aggregated CREDIT amount reported on the given report for one settlement currency/clearing member combination.

Format: numeric 15, 2
Where used: CA870 Repo Custody Payment Statement  
CA871 Repo Custody Payment Statement  
CD850 Settled Cash Transactions Report  
CD851 Settled Cash Transactions Report  
CD852 Repo Settled Cash Transactions Report

6.136  totalCredAmntPerMembTrdngIdCod

Description This field contains the aggregated CREDIT amount reported on the given report for one trading member per settlement account, settlement location, cash settlement run, cash value date, cash settlement account, cash settlement location, settlement currency, clearing member.

Format numeric 15, 2

Where used: CD850 Settled Cash Transactions Report  
CD851 Settled Cash Transactions Report  
CD852 Repo Settled Cash Transactions Report

6.137  totalDebAmntPerAcctTyp

Description This field contains the aggregated DEBIT amount reported on the given report for one account type per trading member, settlement account, settlement location, cash settlement run, cash value date, cash settlement account, cash settlement location, settlement currency, clearing member.

Format numeric 15, 2

Where used: CD850 Settled Cash Transactions Report  
CD851 Settled Cash Transactions Report  
CD852 Repo Settled Cash Transactions Report

6.138  totalDebAmntPerCashSettlAcct

Description This field contains the aggregated DEBIT amount reported on the given report for one cash settlement account per cash settlement location, settlement currency, clearing member.
**6.139 totalDebAmntPerCashSettlLoc**

Description: This field contains the aggregated DEBIT amount reported on the given report for one cash settlement location per settlement currency, clearing member.

Format: numeric 15, 2

Where used: CD850 Settled Cash Transactions Report  
CD851 Settled Cash Transactions Report  
CD852 Repo Settled Cash Transactions Report

**6.140 totalDebAmntPerCashTranTyp**

Description: This field contains the aggregated DEBIT amount reported on the given report for one cash transaction type per account type, trading member, settlement account, settlement location, cash settlement run, cash value date, cash settlement account, cash settlement location, settlement currency, clearing member.

Format: numeric 15, 2

Where used: CD850 Settled Cash Transactions Report  
CD851 Settled Cash Transactions Report  
CD852 Repo Settled Cash Transactions Report
6.141 totalDebAmntPerDivSettlAcct

Description: This field contains the aggregated DEBIT amount reported on the given report for one settlement account/settlement location combination per cash settlement run, cash value date, cash settlement account, cash settlement location, settlement currency, clearing member.

Format: numeric 15, 2

Where used:
- CD850 Settled Cash Transactions Report
- CD851 Settled Cash Transactions Report
- CD852 Repo Settled Cash Transactions Report

6.142 totalDebAmntPerMembClgIdCodCur

Description: This field contains the aggregated DEBIT amount reported on the given report for one settlement currency/clearing member combination.

Format: numeric 15, 2

Where used:
- CA870 Repo Custody Payment Statement
- CA871 Repo Custody Payment Statement
- CD850 Settled Cash Transactions Report
- CD851 Settled Cash Transactions Report
- CD852 Repo Settled Cash Transactions Report

6.143 totalDebAmntPerMembTrdngIdCod

Description: This field contains the aggregated DEBIT amount reported on the given report for one trading member per settlement account, settlement location, cash settlement run, cash value date, cash settlement account, cash settlement location, settlement currency, clearing member.

Format: numeric 15, 2
Where used: CD850 Settled Cash Transactions Report
CD851 Settled Cash Transactions Report
CD852 Repo Settled Cash Transactions Report

6.144 totalPenAmntCur

Description: This field contains the sum of the Penalties Amounts for the CM per penalty currency.

Format: numeric 15, 2

Where used: CE845 Monthly CSDR Penalties

6.145 totalRemAmntAcctTyp

Description: This field contains the total remaining amount of all trades for one account type per ISIN, currency and settlement account. Positive amount indicates that this amount will be credited to the member, while negative amount indicates that this amount will be debited from the member after settlement.

Format: numeric signed 15, 2

Where used: CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report

6.146 totalRemAmntInfoList

Description: This field contains the total remaining amount of all trades per Type of Information (e.g., Net Delivery Information) for a trading member per account type, ISIN, currency and settlement account. Positive amount indicates that this amount will be credited to the member, while negative amount indicates that this amount will be debited from the member after settlement.

Format: numeric signed 15, 2
6.147 totalRemAmntIsin

Description: This field contains the total remaining amount of all trades for one ISIN per currency and settlement account. Positive amount indicates that this amount will be credited to the member, while negative amount indicates that this amount will be debited from the member after settlement.

Format: numeric signed 15, 2

Where used: CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report

6.148 totalRemAmntMembTrdngId

Description: This field contains the total remaining amount of all trades of a trading member per account type, ISIN, currency and settlement account. Positive amount indicates that this amount will be credited to the member, while negative amount indicates that this amount will be debited from the member after settlement.

Format: numeric signed 15, 2

Where used: CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report

6.149 totalRemAmntSettlAcctCur

Description: This field contains the total remaining amount of all trades for one settlement account in a specific currency. Positive amount indicates that this amount will be credited to the member, while negative amount indicates that this amount will be debited from the member after settlement.
Format numeric signed 15, 2

Where used: CE860 Pending Delivery Report  
CE861 Pending Delivery Report  
CE862 Pending Delivery Report

### 6.150 totalSettlAmntAcctTypRptTdy

**Description**: This field contains the aggregated amount of all settlements (partial or full) reported as 'settled' on the given report for one account type per ISIN, currency and settlement account. Positive amount indicates that this amount was credited to the member, while negative amount indicates that this amount was debited from the member.

Format numeric signed 15, 2

Where used: CE870 Settled Delivery Report  
CE871 Settled Delivery Report  
CE872 Settled Delivery Report

### 6.151 totalSettlAmntDlvIdRptTdy

**Description**: This field contains per Delivery Instruction the aggregated amount of all settlements (partial or full) reported as 'settled' on the given report.

Format numeric signed 15, 2

Where used: CE870 Settled Delivery Report  
CE871 Settled Delivery Report  
CE872 Settled Delivery Report
6.152 totalSettlAmntInfoListRptTdy

Description: This field contains the aggregated amount of all settlements (partial or full) reported as 'settled' on the given report per Type of Information (e.g., Net Delivery Information) for a trading member per account type, ISIN, currency and settlement account. Positive amount indicates that this amount was credited to the member, while negative amount indicates that this amount was debited from the member.

Format: numeric signed 15, 2

Where used: CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report

6.153 totalSettlAmntIsinRptTdy

Description: This field contains the aggregated amount of all settlements (partial or full) reported as 'settled' on the given report for one ISIN per currency and settlement account. Positive amount indicates that this amount was credited to the member, while negative amount indicates that this amount was debited from the member.

Format: numeric signed 15, 2

Where used: CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report

6.154 totalSettlAmntMembTrdngIdRptTdy

Description: This field contains the aggregated amount of all settlements (partial or full) reported as 'settled' on the given report for one trading member per account type, ISIN, currency and settlement account. Positive amount indicates that this amount was credited to the member, while negative amount indicates that this amount was debited from the member.

Format: numeric signed 15, 2
### 6.155 totalSettlAmntSettlAcctCurRptTdy

**Description**
This field contains the aggregated amount of all settlements (partial or full) reported as 'settled' on the given report for one settlement account in a specific currency. Positive amount indicates that this amount was credited to the member, while negative amount indicates that this amount was debited from the member.

**Format**
numeric signed 15, 2

**Where used:**
- CE870 Settled Delivery Report
- CE871 Settled Delivery Report
- CE872 Settled Delivery Report

### 6.156 totalSettlQtyDlvIdRptTdy

**Description**
This field contains per Delivery Instruction the aggregated quantity/nominal amount of all settlements (partial or full) reported as 'settled' on the given report.

**Format**
numeric 19, 6

**Where used:**
- CE870 Settled Delivery Report
- CE871 Settled Delivery Report
- CE872 Settled Delivery Report

### 6.157 totAmnt

**Description**
This field contains the total amount (including accrued interest, if applicable). For Single Trades it is the amount either being part of the Surplus of corresponding Net Position Trade or not. For Net Position Trades it is the amount determined during netting and after possible adjustments due to corporate action events. For Repo Trades, this field contains the total amount (including accrued interest if applicable) of the Repo Trade.
6.158 totAmntTrdPerDlvId

Description: This field contains the portion of the total amount of the trade instructed with one Delivery Instruction. This field can be negative only for GC Pooling and must be interpreted based on the Buy Sell indicator of the trade. If the Buy Sell indicator of the trade is Buy, then positive amount indicates Debit and negative amount indicates Credit. If the Buy Sell indicator of the trade is Sell, then positive amount indicates Credit and negative amount indicates Debit.

Format: numeric signed 15, 2

Where used:
- 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
- CI870 Repo Intraday Settled Trade Report
- CI871 Repo Intraday Settled Trade Report
- CI872 Repo Intraday Settled Trade Report
6.159  totInstAmntDlvId

**Description**
This field contains the total instructed amount of the Delivery Instruction for settlement. This field can be negative only for GC Pooling business and must be interpreted based on the Buy Sell indicator of the exposure. If the Buy Sell indicator of the delivery is Buy, then positive amount indicates Debit and negative amount indicates Credit. If the Buy Sell indicator of the delivery is Sell, then positive amount indicates Credit and negative amount indicates Debit.

**Format**
numeric signed 15, 2

**Where used:**
- 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

6.160  totInstQtyDlvId

**Description**
This field contains the total instructed quantity of the Delivery Instruction for settlement.

**Format**
numeric 19, 6

**Where used:**
- 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

6.161 totQty

Description
This field contains the total quantity of the Single Trade either in Surplus of corresponding Net Position Trade or not. For Net Position Trades it contains the total quantity determined during netting and after possible adjustments due to corporate action events. For Repo Trades, this field contains the Total Quantity of the Repo Trade.

Format
numeric 19, 6

Where used:
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
CI870 Repo Intraday Settled Trade Report
CI871 Repo Intraday Settled Trade Report
CI872 Repo Intraday Settled Trade Report

6.162 totQtyTrdPerDlvId

Description
This field contains the portion of the total quantity of the trade instructed with one Delivery Instruction.

Format
numeric 19, 6
6.163 tranSrc

Description: This field contains the source where Cash Transaction was booked.

Format: alphanumeric 4

Valid Values

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>CBF</td>
<td>For transactions booked by CSD</td>
</tr>
<tr>
<td>ECAG</td>
<td>For transactions booked by Eurex Clearing</td>
</tr>
</tbody>
</table>

Where used:
- CA870 Repo Custody Payment Statement
- CA871 Repo Custody Payment Statement

6.164 trdDat

Description: This field contains the date when Single Trade or Repo Trade was performed at the trading location or created in case of Net Position Trades.

Format: Date Format

Where used:
- 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
- CE870 Settled Delivery Report
- CE871 Settled Delivery Report
- CE872 Settled Delivery Report
- CE890 Net Clearing Report - XEUR
- CE891 Net Clearing Report - XEUR
6.165 trdLoc

Description
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

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>ECAG</td>
<td>used in case of Cross Cash Market Netting</td>
<td></td>
</tr>
<tr>
<td>XERE</td>
<td>Eurex Repo</td>
<td></td>
</tr>
<tr>
<td>XETR</td>
<td>Xetra</td>
<td></td>
</tr>
<tr>
<td>XEUR</td>
<td>Eurex Frankfurt</td>
<td></td>
</tr>
<tr>
<td>XFRA</td>
<td>Xetra Frankfurt 2</td>
<td></td>
</tr>
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</table>

Where used:
- 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
- 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
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

6.166   trdNum

Description  This field contains the Net Position Trade ID if trade is Net Position Trade. This field contains the Cash-Only Net Position Trade ID if trade is Cash-Only Net Position Trade. It will be External Trade ID if trade was received from the trading location.

Format           alphanumeric 14

Where used:      CA870 Repo Custody Payment Statement
                  CA871 Repo Custody Payment Statement
                  CB830 Trades Action Report
                  CB831 Trades Action Report
                  CD850 Settled Cash Transactions Report
                  CD851 Settled Cash Transactions Report
                  CD852 Repo Settled Cash Transactions Report
                  CE840 Daily 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
                  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

6.167  trdPrc

Description  This field contains the trade price of the Single Trade as received from trading location. For Net Position Trades it is filled with the calculated average price determined during netting based on total quantity and total amount of Net Position Trade.

Format  numeric 19, 6

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

6.168  trdStat

Description  This field contains the information about the trade status of the Net Position Trade or Repo Trade.

Format  alphanumeric 4
<table>
<thead>
<tr>
<th><strong>Valid Values</strong></th>
<th><strong>Decodes</strong></th>
<th><strong>Descriptions</strong></th>
</tr>
</thead>
<tbody>
<tr>
<td>BIBL</td>
<td>Buy-in Blocked Trade is reported with this status (not with status LATE)</td>
<td></td>
</tr>
<tr>
<td>IBL</td>
<td>ISIN Blocked; reported for all affected trades except Buy-in Blocked trades</td>
<td></td>
</tr>
<tr>
<td>BLCK</td>
<td>Trade blocked for other reasons than IBL or BIBL</td>
<td></td>
</tr>
<tr>
<td>LATE</td>
<td>Trade not fully settled at Contractual Settlement Date and not being blocked</td>
<td></td>
</tr>
<tr>
<td>PART</td>
<td>Trade is partially settled and not being blocked or late</td>
<td></td>
</tr>
<tr>
<td>PEND</td>
<td>Full quantity of the trade is not settled yet and trade is not being blocked or late</td>
<td></td>
</tr>
</tbody>
</table>

Where used:  
CE860 Pending Delivery Report  
CE861 Pending Delivery Report  
CE862 Pending Delivery Report

### 6.169 `trdTim`

**Description**  
This field contains the time when the Net Position Trade was generated. For Single Trades it is the trade creation time as received from trading location.

**Format**  
TimeFormat

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

### 6.170 `trdTypTl`

**Description**  
This field contains the exchange trade type for Single Trades provided by trading location. For Repo Trades, this field contains the trade type of the Repo Trade. This field is not filled for Net Position Trades.
### Format alphanumeric 20

<table>
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<th>Valid Values</th>
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<td>XEUR only</td>
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<tr>
<td>ASSIGNMENT</td>
<td>ASGN</td>
<td>XEUR only</td>
</tr>
<tr>
<td>NOTIFICATION</td>
<td>NOTI</td>
<td>XEUR only</td>
</tr>
<tr>
<td>ALLOCATION</td>
<td>ALLO</td>
<td>XEUR only</td>
</tr>
<tr>
<td>FORCED DELIVERY</td>
<td>FORC</td>
<td>XEUR only</td>
</tr>
<tr>
<td>LIS</td>
<td>LIS</td>
<td>XETR and XFRA only</td>
</tr>
<tr>
<td>OTC</td>
<td>OTC</td>
<td>XETR and XFRA only</td>
</tr>
<tr>
<td>REGULAR</td>
<td>REG</td>
<td>XETR and XFRA only</td>
</tr>
<tr>
<td>XETRA-ENLIGHT</td>
<td>XEEN</td>
<td>XETR and XFRA only</td>
</tr>
<tr>
<td>GC</td>
<td>GC</td>
<td>GC Pooling (Fixed term)</td>
</tr>
<tr>
<td>GCOP</td>
<td>GCOP</td>
<td>GC Pooling Open</td>
</tr>
<tr>
<td>GCOV</td>
<td>GCOV</td>
<td>GC Pooling open variable</td>
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<td>GCVA</td>
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<tr>
<td>SP</td>
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Where used: CB830 Trades Action Report  
CB831 Trades Action 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

### 6.171 trdUpdDat

**Description**
This field contains the calendar date the trade was updated.

**Format**
DateFormat

Where used: CB830 Trades Action Report  
CB831 Trades Action Report
6.172  trdUpdTim

Description  This field contains the time the trade was updated.

Format  TimeFormat

Where used:  
CB830 Trades Action Report
CB831 Trades Action Report

6.173  underlyingDlvRef

Description  This field is only filled in case of a Corporate Action event and contains the C7 SCS generated unique reference of the original Delivery Instruction that was subject to this event. This field is not filled for Repo Trades.

Format  alphanumeric 16

Where used:  
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
## Glossary

<table>
<thead>
<tr>
<th>Term</th>
<th>Explanation</th>
</tr>
</thead>
<tbody>
<tr>
<td>(I)CSD</td>
<td>(International) Central Securities Depository</td>
</tr>
<tr>
<td>BBK</td>
<td>Bundesbank Germany</td>
</tr>
<tr>
<td>C7 SCS</td>
<td>C7 Securities Clearing Service – new securities clearing system</td>
</tr>
<tr>
<td>CBF</td>
<td>Clearstream Banking Frankfurt</td>
</tr>
<tr>
<td>CBF-i</td>
<td>Clearstream Banking Frankfurt international</td>
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<tr>
<td>CBL</td>
<td>Clearstream Banking Luxembourg or Clearstream Banking Frankfurt international (CBF-i)</td>
</tr>
<tr>
<td>CCP</td>
<td>Central Clearing Counterparty</td>
</tr>
<tr>
<td>CCO</td>
<td>Euroclear UK &amp; International</td>
</tr>
<tr>
<td>CM</td>
<td>Clearing Member</td>
</tr>
<tr>
<td>CREST</td>
<td>Certificateless Registry for Electronic Share Transfer - Securities Settlement System used by Euroclear UK &amp; International Ltd</td>
</tr>
<tr>
<td>CSDR</td>
<td>Central Securities Depositories Regulation</td>
</tr>
<tr>
<td>DIN</td>
<td>Dual Instruction Netting</td>
</tr>
<tr>
<td>EOC</td>
<td>Euroclear Bank</td>
</tr>
<tr>
<td>EoD</td>
<td>End of the Day</td>
</tr>
<tr>
<td>FWB</td>
<td>Frankfurter Wertpapierbörse</td>
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<tr>
<td>PfoD</td>
<td>Payment Free of Delivery</td>
</tr>
<tr>
<td>Securities CCP</td>
<td>Eurex Clearing’s Security CCP – legacy securities clearing system</td>
</tr>
<tr>
<td>SFTR</td>
<td>Securities Financing Transactions Regulation</td>
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<td>Settlement Institution</td>
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<td>Single Instruction Netting</td>
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<td>SIX SegalIntersettle Zurich</td>
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<td>Trade Date Netting</td>
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<tr>
<td>TM</td>
<td>Trading Member</td>
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</table>

Table 7.1 - Glossary