

Eurex Clearing – C7 SCS XML Reports – Modification Notes

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1 Introduction

1.1 Purpose of this Document

This document provides an overview of the enhancements to the Eurex Clearing C7 SCS XML Reports that become effective with the introduction of Eurex Clearing C7 SCS Release 5.0.

Please note that this document describes changes to the layout of XML Reports. The layout of text reports may also be changed. Please refer to the Eurex Clearing C7 SCS XML Reports – Reference Manual for details.

The XML Report documentation will be published as “Eurex Clearing C7 SCS XML Reports- Reference Manual” together with the “Eurex Clearing C7 SCS XML Reports - XML Schema Files” on the Eurex website <https://www.eurex.com/ex-en/>.

1.2 Conventions used in this Document

Newly added code is provided in context, changes are **marked in blue**.

This chapter are only examples and not real changes.

settlCurrency has been added in the ce890KeyGrp1.		ce890KeyGrp1
		settlLoc m
		settlAct m
		settlCurrency m

Updated code is provided in context, changes are **marked in yellow background**.

settlCurrency has been added in the ce890KeyGrp1.		ce890KeyGrp1
		settlLoc m
		settlAct m
		settlCurrency m

Deletions are marked **in red and are strikethrough**.

settlCurrency has been added in the ce890KeyGrp1.		ce890KeyGrp1
		settlLoc m
		settlAct m
		settlCurrency m

Where necessary, detailed changes are additionally *set in italics*.

2. Report Layouts

2.1 New Reports

2.1.1 Description for reports

	SN	RPT ID - Name	Description
Added	1	CE875- Repo PFOD Instruction Report	<p>This report contains the details about PFOD instructions generated to settle the cash out of offset during netting process. This report will show both pending and settled PFOD instructions for a particular C7 SCS business day. A PFOD instruction will be reported as pending once it is created and will be reported as settled (only once on the actual settlement day) once the settlement feedback is received from the respective (I)CSD. The PFOD instructions are created with zero nominal quantity and the respective cash amount which is due for settlement. C7 SCS offers the functionality only for settlement location Euroclear Bank (EOC).</p> <p>Report provides two references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are:</p> <p>a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD.</p> <p>b-Delivery ID: unique identifier generated by C7 SCS for internal referencing.</p> <p>PFOD Instructions are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information.</p> <p>The report provides totals for pending amounts per Type of Information, Trading Member, Account Type, ISIN, Settlement Location/ Settlement Account per currency.</p> <p>The report is generated after settlement date netting is completed for the current business day. In case no data are to be reported, an empty report is provided (NO DATA Report).</p>
Added	2	CE876- Repo PFOD Instruction Report	<p>This report contains the details about PFOD instructions generated to settle the cash out of offset during netting process. This report will show both pending and settled PFOD instructions for a particular C7 SCS business day. A PFOD instruction will be reported as pending once it is created and will be reported as settled (only once on the actual settlement day) once the settlement feedback is received from the respective (I)CSD. The PFOD instructions are created with zero nominal quantity and the respective cash amount which is due for settlement. C7 SCS offers the functionality only for settlement location Euroclear Bank (EOC).</p> <p>Report provides two references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are:</p> <p>a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD.</p> <p>b-Delivery ID: unique identifier generated by C7 SCS for internal referencing.</p> <p>PFOD Instructions are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information.</p>

			<p>The report provides totals for pending amounts per Type of Information, Trading Member, Account Type, ISIN, Settlement Location/ Settlement Account per currency.</p> <p>The report is generated after settlement date netting is completed for the current business day. In case no data are to be reported, an empty report is provided (NO DATA Report).</p>
Added	3	CE877- Repo PFOD Instruction Report	<p>This report contains the details about PFOD instructions generated to settle the cash out of offset during netting process. This report will show both pending and settled PFOD instructions for a particular C7 SCS business day. A PFOD instruction will be reported as pending once it is created and will be reported as settled (only once on the actual settlement day) once the settlement feedback is received from the respective (I)CSD. The PFOD instructions are created with zero nominal quantity and the respective cash amount which is due for settlement. C7 SCS offers the functionality only for settlement location Euroclear Bank (EOC).</p> <p>Report provides two references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are:</p> <p>a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD.</p> <p>b-Delivery ID: unique identifier generated by C7 SCS for internal referencing.</p> <p>PFOD Instructions are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information.</p> <p>The report provides totals for pending amounts per Type of Information, Trading Member, Account Type, ISIN, Settlement Location/ Settlement Account per currency.</p> <p>The report is generated after settlement date netting is completed for the current business day. In case no data are to be reported, an empty report is provided (NO DATA Report).</p>

2.1.2 Frequency for reports

	SN	RPT ID	Frequency
Added	1	CE875	Daily
Added	2	CE876	Daily
Added	3	CE877	Daily

2.1.3 Availability for reports

	SN	RPT ID	Frequency
Added	1	CE875	This report is available for Clearing Members.
Added	2	CE876	This report is available for Settlement Institutions.
Added	3	CE877	This report is available for Trading Members.

2.1.4 XML Report Structure for reports

	SN	RPT ID	XML structure
Added	1	CE875	<pre> ce875 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLgINam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ce875Grp (0 ... variable times) ce875KeyGrp membClgIdCod m ce875Grp1 (1 ... variable times) ce875KeyGrp1 settlLoc m settlAcct m ce875Grp2 (1 ... variable times) ce875KeyGrp2 settlCurrency m ce875Grp3 (1 ... variable times) ce875KeyGrp3 isin m instTypCod m ce875Grp4 (1 ... variable times) ce875KeyGrp4 acctTyp m ce875Grp5 (1 ... variable times) ce875KeyGrp5 membTrdngrdCod m ce875Grp6 (1 ... variable times) ce875KeyGrp6 settlDatCtrct m ce875Grp7 (1 ... variable times) ce875KeyGrp7 dlvid m dlvRef o numbOfDaysLate o dlvSettlLoc m dlvSettlAcct m clgHseSettlLoc o clgHseSettlAcct o buySellIndDlvid o totInstQtyDlvid o totInstAmntDlvid o remQtyDlvid o remAmntDlvid o statPfoDlvid o ce875Rec (1 ... variable times) buySellInd m trdNum m </pre>

	SN	RPT ID	XML structure
			ordNum m trdLoc m rpoTrdTyp o rpoUTI o rpoNPUI d o trdDat m legNo o totQty m totAmnt m totQtyTrdPerDlvId m totAmntTrdPerDlvId m
Added	2	CE876	ce876 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLgINam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ce876Grp (0 ... variable times) ce876KeyGrp membClgIdCod m ce876Grp1 (1 ... variable times) ce876KeyGrp1 settlLoc m settlAcct m ce876Grp2 (1 ... variable times) ce876KeyGrp2 settlCurrency m ce876Grp3 (1 ... variable times) ce876KeyGrp3 isin m instTypCod m ce876Grp4 (1 ... variable times) ce876KeyGrp4 acctTyp m ce876Grp5 (1 ... variable times) ce876KeyGrp5 membTrdngldCod m ce876Grp6 (1 ... variable times) ce876KeyGrp6 settlDatCtrct m ce876Grp7 (1 ... variable times) ce876KeyGrp7 dlvId m dlvRef o numbOfDaysLate o dlvSettlLoc m dlvSettlAcct m clgHseSettlLoc o clgHseSettlAcct o

	SN	RPT ID	XML structure
			buySellIndDlvld o totInstQtyDlvld o totInstAmntDlvld o remQtyDlvld o remAmntDlvld o statPfodDlvld o ce876Rec (1 ... variable times) buySellInd m trdNum m ordrNum m trdLoc m rpoTrdTyp o rpoUTI o rpoNPUI o trdDat m legNo o totQty m totAmnt m totQtyTrdPerDlvld m totAmntTrdPerDlvld m
Added	3	CE877	ce877 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ce877Grp (0 ... variable times) ce877KeyGrp membClgldCod m ce877Grp1 (1 ... variable times) ce877KeyGrp1 settlLoc m settlAcct m ce877Grp2 (1 ... variable times) ce877KeyGrp2 settlCurrency m ce877Grp3 (1 ... variable times) ce877KeyGrp3 isin m instTypCod m ce877Grp4 (1 ... variable times) ce877KeyGrp4 acctTyp m ce877Grp5 (1 ... variable times) ce877KeyGrp5 membTrdngldCod m ce877Grp6 (1 ... variable times) ce877KeyGrp6 settlDatCtrct m

	SN	RPT ID	XML structure
			ce877Grp7 (1 ... variable times) ce877KeyGrp7 dlvId m dlvRef o numbOfDaysLate o dlvSettlLoc m dlvSettlAcct m clgHseSettlLoc o clgHseSettlAcct o buySellIndDlvId o totInstQtyDlvId o totInstAmntDlvId o remQtyDlvId o remAmntDlvId o statPfodDlvId o ce877Rec (1 ... variable times) buySellInd m trdNum m ordrNum m trdLoc m rpoTrdTyp o rpoUTI o rpoNPUIId o trdDat m legNo o totQty m totAmnt m totQtyTrdPerDlvId m totAmntTrdPerDlvId m

2.1.5 Text Report Structure for reports

	SN	RPT ID	Text structure
Added	1	CE875	NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE875.
Added	2	CE876	NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE876.
Added	3	CE877	NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE877.

2.2 Updated Reports

2.2.1 Description for reports

	SN	RPT ID	Description
Updated	1	CE860	This report contains all Delivery Instructions that are partially pending or fully pending on the current C7 SCS business day including Cash-Only Delivery Instructions resulting from strange nets. Settlements with Actual Settlement Date greater than current C7 SCS business day due to settlement after business day shift at (I)CSD will be considered as pending in C7 SCS and will be reported in Pending Delivery Report. However, the same will be reported as SETTLED on the next C7 SCS business day in Settled Delivery Report. The report shows remaining quantity and remaining amount per Delivery Instruction and provides a reference to the Net

		<p>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. PFOD Instructions for Repo Trades are not reported in this report.</p> <p>Report provides multiple references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are:</p> <p>a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD</p> <p>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</p> <p>c-Underlying Reference: original Delivery Reference in case Corporate Action events applied on a Delivery Instruction</p> <p>d-Delivery ID: unique identifier generated by C7 SCS for internal referencing</p> <p>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.</p> <p>Delivery Instructions are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information.</p> <p>Type of Information is used to distinguish between:</p> <p>1-NET DELIVERY INFORMATION: Pending Delivery Instructions/ Net Position Trades resulting out of Net or Aggregate processing</p> <p>2-GROSS DELIVERY INFORMATION: Pending Delivery Instructions/Net Position Trades resulting out of Gross processing</p> <p>3-REPO NET DELIVERY INFORMATION: Pending Delivery Instructions/Surplus Repo Trades resulting out of Net processing</p> <p>4-REPO GROSS DELIVERY INFORMATION: Pending Delivery Instructions/ Repo Trades resulting out of Gross processing</p> <p>5-REPO OFFSET BLOCK INFORMATION: Offsetting Repo Trades resulting out of Net processing</p> <p>Within each block the Delivery Instructions are sorted by Delivery ID and their Contractual Settlement Date starting with the most overdue settlements.</p> <p>In case portions of remaining quantity and remaining amount of trades are not reflected in any active Delivery Instruction at the (I)CSD (e.g., in case of Buy-in processing, Flat (Zero) Net Position Trades, Flat (Zero) Repo Trades, Offsetting Repo Trades) these portions are reported per Trade sorted by Buy Sell indicator and trade number in ascending order and with Delivery ID 'NA'. GC Pooling Repo Trades are instructed as Exposure Adjustments and are referred to as Delivery Instructions. The delivery ID is always reported as 'NA' for GC Pooling Trades in this report as Exposure Adjustments are created on next business day just before instructing to Triparty.</p> <p>In case the Delivery ID is filled with 'NA', delivery instruction specific fields as remaining and total instructed quantity/amount and Buy Sell indicator are not filled.</p> <p>The report provides totals for pending amounts per Type of Information, Trading Member, Account Type, ISIN, Settlement Location/Settlement Account per currency.</p> <p>In case a trade or delivery instruction was created/adjusted due to a corporate action processed by and received from (I)CSD before creation of the report, the respective corporate action identifier (CSD's CORP ID) is reported.</p> <p>The report is generated at the end of each business day (EoD). In case no data are to be reported, an empty report is provided (NO DATA Report).</p>
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Updated	2	CE861	<p>This report contains all Delivery Instructions that are partially pending or fully pending on the current C7 SCS business day including Cash-Only Delivery Instructions resulting from strange nets. Settlements with Actual Settlement Date greater than current C7 SCS business day due to settlement after business day shift at (I)CSD will be considered as pending in C7 SCS and will be reported in Pending Delivery Report. However, the same will be reported as SETTLED on the next C7 SCS business day in Settled Delivery Report. The report shows remaining quantity and remaining amount per Delivery Instruction and provides a reference to the Net Position Trade or Repo Trade belonging to this Delivery Instruction. For Flat (Zero) Net Position Trades no Delivery Instructions are created and these trades are reported on Net Position Trade level until Contractual Settlement Date is reached. The same day settlement Repo Trades (e.g., front legs from an Overnight repo) are reported at least once in this report on Contractual Settlement Date. PFOD Instructions for Repo Trades are not reported in this report.</p> <p>Report provides multiple references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are:</p> <p>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</p> <p>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.</p> <p>Delivery Instructions are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information.</p> <p>Type of Information is used to distinguish between:</p> <p>1-NET DELIVERY INFORMATION: Pending Delivery Instructions/ Net Position Trades resulting out of Net or Aggregate processing 2-GROSS DELIVERY INFORMATION: Pending Delivery Instructions/Net Position Trades resulting out of Gross processing 3-REPO NET DELIVERY INFORMATION: Pending Delivery Instructions/Surplus Repo Trades resulting out of Net processing 4-REPO GROSS DELIVERY INFORMATION: Pending Delivery Instructions/ Repo Trades resulting out of Gross processing 5-REPO OFFSET BLOCK INFORMATION: Offsetting Repo Trades resulting out of Net processing</p> <p>Within each block the Delivery Instructions are sorted by Delivery ID and their Contractual Settlement Date starting with the most overdue settlements.</p> <p>In case portions of remaining quantity and remaining amount of trades are not reflected in any active Delivery Instruction at the (I)CSD (e.g., in case of Buy-in processing, Flat (Zero) Net Position Trades, Flat (Zero) Repo Trades, Offsetting Repo Trades) these portions are reported per Trade sorted by Buy Sell indicator and trade number in ascending order and with Delivery ID 'NA'. GC Pooling Repo Trades are instructed as Exposure Adjustments and are referred to as Delivery Instructions. The delivery ID is always reported as 'NA' for GC Pooling Trades in this report as Exposure Adjustments are created on next business day just before instructing to Triparty.</p> <p>In case the Delivery ID is filled with 'NA', delivery instruction specific fields as remaining and total instructed quantity/amount and Buy Sell indicator are not filled.</p>
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			<p>The report provides totals for pending amounts per Type of Information, Trading Member, Account Type, ISIN, Settlement Location/Settlement Account per currency.</p> <p>In case a trade or delivery instruction was created/adjusted due to a corporate action processed by and received from (I)CSD before creation of the report, the respective corporate action identifier (CSD's CORP ID) is reported.</p> <p>The report is generated at the end of each business day (EoD). In case no data are to be reported, an empty report is provided (NO DATA Report).</p>
Updated	3	CE862	<p>This report contains all Delivery Instructions that are partially pending or fully pending on the current C7 SCS business day including Cash-Only Delivery Instructions resulting from strange nets. Settlements with Actual Settlement Date greater than current C7 SCS business day due to settlement after business day shift at (I)CSD will be considered as pending in C7 SCS and will be reported in Pending Delivery Report. However, the same will be reported as SETTLED on the next C7 SCS business day in Settled Delivery Report. The report shows remaining quantity and remaining amount per Delivery Instruction and provides a reference to the Net Position Trade or Repo Trade belonging to this Delivery Instruction. For Flat (Zero) Net Position Trades no Delivery Instructions are created and these trades are reported on Net Position Trade level until Contractual Settlement Date is reached. The same day settlement Repo Trades (e.g., front legs from an Overnight repo) are reported at least once in this report on Contractual Settlement Date. PFOD Instructions for Repo Trades are not reported in this report.</p> <p>Report provides multiple references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are:</p> <ul style="list-style-type: none"> a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD b-CSD Reference: generated by (I)CSD representing the CASCADE reference at CBF or the unique Transaction ID generated by and used at CCO; not applicable for other (I)CSDs c-Underlying Reference: original Delivery Reference in case Corporate Action events applied on a Delivery Instruction d-Delivery ID: unique identifier generated by C7 SCS for internal referencing <p>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.</p> <p>Delivery Instructions are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information.</p> <p>Type of Information is used to distinguish between:</p> <ul style="list-style-type: none"> 1-NET DELIVERY INFORMATION: Pending Delivery Instructions/ Net Position Trades resulting out of Net or Aggregate processing 2-GROSS DELIVERY INFORMATION: Pending Delivery Instructions/Net Position Trades resulting out of Gross processing 3-REPO NET DELIVERY INFORMATION: Pending Delivery Instructions/Surplus Repo Trades resulting out of Net processing 4-REPO GROSS DELIVERY INFORMATION: Pending Delivery Instructions/ Repo Trades resulting out of Gross processing 5-REPO OFFSET BLOCK INFORMATION: Offsetting Repo Trades resulting out of Net processing <p>Within each block the Delivery Instructions are sorted by Delivery ID and their Contractual Settlement Date starting with the most overdue settlements.</p> <p>In case portions of remaining quantity and remaining amount of trades are not reflected in any active Delivery Instruction at the (I)CSD (e.g., in case of Buy-in processing, Flat (Zero) Net Position Trades, Flat (Zero) Repo Trades, Offsetting Repo Trades) these portions are reported per Trade sorted by Buy Sell indicator and</p>

			<p>trade number in ascending order and with Delivery ID 'NA'. GC Pooling Repo Trades are instructed as Exposure Adjustments and are referred to as Delivery Instructions. The delivery ID is always reported as 'NA' for GC Pooling Trades in this report as Exposure Adjustments are created on next business day just before instructing to Triparty.</p> <p>In case the Delivery ID is filled with 'NA', delivery instruction specific fields as remaining and total instructed quantity/amount and Buy Sell indicator are not filled.</p> <p>The report provides totals for pending amounts per Type of Information, Trading Member, Account Type, ISIN, Settlement Location/Settlement Account per currency.</p> <p>In case a trade or delivery instruction was created/adjusted due to a corporate action processed by and received from (I)CSD before creation of the report, the respective corporate action identifier (CSD's CORP ID) is reported.</p> <p>The report is generated at the end of each business day (EoD). In case no data are to be reported, an empty report is provided (NO DATA Report).</p>
Updated	4	CE865	<p>This report contains all Delivery Instructions that are partially pending or fully pending on the current C7 SCS business day. This report serves an early information about pending deliveries immediately after the netting process is completed for Repo Trades that are due for settlement on the next business day. 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 Repo Pending Delivery Netting 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 Repo Trade belonging to this Delivery Instruction. 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. PFOD Instructions for Repo Trades are not reported in this report.</p> <p>Report provides multiple references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are:</p> <p>a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD b-Delivery ID: unique identifier generated by C7 SCS for internal referencing</p> <p>Delivery Instructions are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information.</p> <p>Type of Information is used to distinguish between:</p> <p>1-REPO NET DELIVERY INFORMATION: Pending Delivery Instructions/Surplus Repo Trades resulting out of Net processing 2-REPO GROSS DELIVERY INFORMATION: Pending Delivery Instructions/ Repo Trades resulting out of Gross processing 3-REPO OFFSET BLOCK INFORMATION: Offsetting Repo Trades resulting out of Net processing</p> <p>Within each block the Delivery Instructions are sorted by Delivery ID and their Contractual Settlement Date starting with the most overdue settlements.</p> <p>In case portions of remaining quantity and remaining amount of trades are not reflected in any active Delivery Instruction at the (I)CSD (e.g., Flat Zero Repo Trades, Offsetting Repo Trades) these portions are reported per Trade sorted by Buy Sell indicator and trade number in ascending order and with Delivery ID 'NA'. GC Pooling Repo Trades are instructed as Exposure Adjustments and are referred to as Delivery Instructions. The delivery ID is always reported as 'NA' for GC Pooling Trades in this report as Exposure Adjustments are created on next business day just before instructing to Triparty.</p> <p>In case the Delivery ID is filled with 'NA', delivery instruction specific fields as remaining and total instructed quantity/amount and Buy Sell indicator are not</p>

			<p>filled. The report provides totals for pending amounts per Type of Information, Trading Member, Account Type, ISIN, Settlement Location/Settlement Account per currency.</p> <p>The report is generated after settlement date netting and settlement date exposure netting is completed for the current business day. In case no data are to be reported, an empty report is provided (NO DATA Report).</p>
Updated	5	CE866	<p>This report contains all Delivery Instructions that are partially pending or fully pending on the current C7 SCS business day. This report serves an early information about pending deliveries immediately after the netting process is completed for Repo Trades that are due for settlement on the next business day. 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 Repo Pending Delivery Netting Report. However, the same will be reported as SETTLED on the next C7 SCS business day in Settled Delivery Report.</p> <p>The report shows remaining quantity and remaining amount per Delivery Instruction and provides a reference to the Repo Trade belonging to this Delivery Instruction. 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. PFOD Instructions for Repo Trades are not reported in this report.</p> <p>Report provides multiple references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are:</p> <ul style="list-style-type: none"> a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD b-Delivery ID: unique identifier generated by C7 SCS for internal referencing <p>Delivery Instructions are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information.</p> <p>Type of Information is used to distinguish between:</p> <ul style="list-style-type: none"> 1-REPO NET DELIVERY INFORMATION: Pending Delivery Instructions/Surplus Repo Trades resulting out of Net processing 2-REPO GROSS DELIVERY INFORMATION: Pending Delivery Instructions/ Repo Trades resulting out of Gross processing 3-REPO OFFSET BLOCK INFORMATION: Offsetting Repo Trades resulting out of Net processing <p>Within each block the Delivery Instructions are sorted by Delivery ID and their Contractual Settlement Date starting with the most overdue settlements.</p> <p>In case portions of remaining quantity and remaining amount of trades are not reflected in any active Delivery Instruction at the (I)CSD (e.g., Flat Zero Repo Trades, Offsetting Repo Trades) these portions are reported per Trade sorted by Buy Sell indicator and trade number in ascending order and with Delivery ID 'NA'. GC Pooling Repo Trades are instructed as Exposure Adjustments and are referred to as Delivery Instructions. The delivery ID is always reported as 'NA' for GC Pooling Trades in this report as Exposure Adjustments are created on next business day just before instructing to Triparty.</p> <p>In case the Delivery ID is filled with 'NA', delivery instruction specific fields as remaining and total instructed quantity/amount and Buy Sell indicator are not filled. The report provides totals for pending amounts per Type of Information, Trading Member, Account Type, ISIN, Settlement Location/Settlement Account per currency.</p> <p>The report is generated after settlement date netting and settlement date exposure netting is completed for the current business day. In case no data are to be reported, an empty report is provided (NO DATA Report).</p>
Updated	6	CE867	<p>This report contains all Delivery Instructions that are partially pending or fully pending on the current C7 SCS business day. This report serves an early information about pending deliveries immediately after the netting process is completed for Repo Trades that are due for settlement on the next business day. Settlements with</p>

			<p>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 Repo Pending Delivery Netting 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 Repo Trade belonging to this Delivery Instruction. 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. PFOD Instructions for Repo Trades are not reported in this report.</p> <p>Report provides multiple references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are:</p> <p>a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD b-Delivery ID: unique identifier generated by C7 SCS for internal referencing</p> <p>Delivery Instructions are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information.</p> <p>Type of Information is used to distinguish between:</p> <p>1-REPO NET DELIVERY INFORMATION: Pending Delivery Instructions/Surplus Repo Trades resulting out of Net processing 2-REPO GROSS DELIVERY INFORMATION: Pending Delivery Instructions/ Repo Trades resulting out of Gross processing 3-REPO OFFSET BLOCK INFORMATION: Offsetting Repo Trades resulting out of Net processing</p> <p>Within each block the Delivery Instructions are sorted by Delivery ID and their Contractual Settlement Date starting with the most overdue settlements. 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., Flat Zero Repo Trades, Offsetting Repo Trades) these portions are reported per Trade sorted by Buy Sell indicator and trade number in ascending order and with Delivery ID 'NA'. GC Pooling Repo Trades are instructed as Exposure Adjustments and are referred to as Delivery Instructions. The delivery ID is always reported as 'NA' for GC Pooling Trades in this report as Exposure Adjustments are created on next business day just before instructing to Triparty.</p> <p>In case the Delivery ID is filled with 'NA', delivery instruction specific fields as remaining and total instructed quantity/amount and Buy Sell indicator are not filled. The report provides totals for pending amounts per Type of Information, Trading Member, Account Type, ISIN, Settlement Location/Settlement Account per currency.</p> <p>The report is generated after settlement date netting and settlement date exposure netting is completed for the current business day. In case no data are to be reported, an empty report is provided (NO DATA Report).</p>
Updated	7	CE870	<p>This report contains all partial or full settlements for Delivery Instructions with Actual Settlement Date equal to the current C7 SCS business day. The settlement of the offsetting Repo Trades resulting out of Settlement Date Netting and the settlement of Cash-Only Delivery Instructions and Flat (Zero) Net Position Trades resulting from strange nets are also reported on this report. Settlements with Actual Settlement Date later than current C7 SCS business day due to settlement after business day shift at (I)CSD are not considered and will be reported on the next C7 SCS business day. PFOD Instructions for Repo Trades are not included in this report.</p> <p>In contrary to the Pending Delivery Report, partial settlements are shown individually and not as one aggregated entry per Delivery Instruction. The report shows per Delivery Instruction the quantity and amount settled with this settlement confirmation and provides the information whether the Delivery Instruction is fully or partially settled. It is possible, that a Net Position Trade or</p>

		<p>Repo Trade is settled fully or partially settled via multiple Delivery Instructions. Therefore, the settlement status of the Net Position Trade or Repo Trade might deviate from the settlement status of an individual Delivery Instruction.</p> <p>Partial settlements that took place on the current C7 SCS business day before cancelling or aborting of a Delivery Instruction, will be reported on the Settled Delivery Report depending on the Actual Settlement Date and Time. Therefore, it is possible that the Settled Delivery Report may contain the partial settlements for a Delivery Instruction which is already aborted or cancelled on the previous C7 SCS business day.</p> <p>Report provides multiple references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are:</p> <p>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</p> <p>The records in this report are reported at the level of Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information. Type of Information is used to distinguish between:</p> <p>1-NET DELIVERY INFORMATION: Settlement for Delivery Instructions / Net Position Trades with applied Net or Aggregate processing 2-GROSS DELIVERY INFORMATION: Settlement for Delivery Instructions / Net Position Trades with applied Gross processing 3-PAIR-OFF SETTLED: Settlement of Net Position Trades for which Pair-Off processing was successfully executed 4-BUY-IN OR CASH SETTLED: Settlement of Net Position Trades for which Buy-in processing was successfully executed 5-REPO NET DELIVERY INFORMATION: Settlement for Delivery Instructions/ Surplus Repo Trades with applied Net processing 6-REPO GROSS DELIVERY INFORMATION: Settlement for Delivery Instructions/ Repo Trades with applied GROSS Processing 7-REPO OFFSET BLOCK INFORMATION: Settlement for Offsetting Repo Trades with applied Net processing 8-REPO BUY-IN OR REPO CASH SETTLED: Settlement of REPO Trades for which Buy-in processing was successfully executed</p> <p>Within each block the Delivery Instructions are sorted by Delivery ID and listing partial settlements in chronological order.</p> <p>Following settlements are reported at Trade level sorted by Buy Sell indicator and trade number in ascending order with Delivery ID 'NA'. In case the Delivery ID is filled with 'NA', delivery instruction specific fields such as settled and total instructed quantity/amount and Buy Sell indicator are not filled.</p> <ul style="list-style-type: none"> - No settlement confirmation was received from (I)CSD or settlement took place as part of Buy-in process (including cash settlement). - Settlement of Flat (Zero) Net Position Trades and Flat (Zero) Repo Trades will be automatically set to SETTLED at Contractual Settlement Date as no Delivery Instructions are created for such trades. - Settlement of Offsetting Repo Trades will be automatically set to SETTLED at Contractual Settlement Date for DIN netting model. - Settlement of Offsetting Special Repo Trades with SIN netting model will be reported only after all the Delivery Instructions of the corresponding Surplus Positions are fully settled. - Settlement of Offsetting GC Pooling Repo Trades with SIN netting model will be reported as settled after the Repo Interest Amount is settled.
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			<p>GC Pooling Repo Trades are instructed as Exposure Adjustments and are referred to as Delivery Instructions in this report. In case of GC Pooling trades, the Buy Sell indicator at Delivery instruction level is derived as SELL for net Collateral Giver exposure and BUY for net Collateral Receiver exposure. It is possible, that a single GC Pooling Trade is settled via multiple instructions when the net exposure changes from collateral giver to collateral receiver and vice versa. The Repo Interest Amount payments of GC Pooling surplus-positions are also reported in this report. The records in this report are reported at the level of Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information.</p> <p>The report provides total values for settled amounts per Type of Information, Trading Member, Account Type, ISIN, and Settlement Location/Settlement Account per currency.</p> <p>In case a trade or delivery instruction was created/adjusted due to a corporate action processed by the (I)CSD, the respective corporate action identifier (CSD's CORP ID) is reported.</p> <p>The report is generated at the end of each business day (EoD). In case no data are to be reported, an empty report is provided (NO DATA Report).</p>
Updated	8	CE871	<p>This report contains all partial or full settlements for Delivery Instructions with Actual Settlement Date equal to the current C7 SCS business day. The settlement of the offsetting Repo Trades resulting out of Settlement Date Netting and the settlement of Cash-Only Delivery Instructions and Flat (Zero) Net Position Trades resulting from strange nets are also reported on this report. Settlements with Actual Settlement Date later than current C7 SCS business day due to settlement after business day shift at (I)CSD are not considered and will be reported on the next C7 SCS business day. PFOD Instructions for Repo Trades are not included in this report.</p> <p>In contrary to the Pending Delivery Report, partial settlements are shown individually and not as one aggregated entry per Delivery Instruction. The report shows per Delivery Instruction the quantity and amount settled with this settlement confirmation and provides the information whether the Delivery Instruction is fully or partially settled. It is possible, that a Net Position Trade or Repo Trade is settled fully or partially settled via multiple Delivery Instructions. Therefore, the settlement status of the Net Position Trade or Repo Trade might deviate from the settlement status of an individual Delivery Instruction.</p> <p>Partial settlements that took place on the current C7 SCS business day before cancelling or aborting of a Delivery Instruction, will be reported on the Settled Delivery Report depending on the Actual Settlement Date and Time. Therefore, it is possible that the Settled Delivery Report may contain the partial settlements for a Delivery Instruction which is already aborted or cancelled on the previous C7 SCS business day.</p> <p>Report provides multiple references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are:</p> <ul style="list-style-type: none"> a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD b-CSD Reference: generated by (I)CSD representing the CASCADE reference at CBF or the unique Transaction ID generated by and used at CCO; not applicable for other (I)CSDs c-Underlying Reference: original Delivery Reference in case of Corporate Action events applied on a Delivery Instruction d-Delivery ID: unique identifier generated by C7 SCS for internal referencing <p>The records in this report are reported at the level of Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information. Type of Information is used to distinguish between:</p> <ul style="list-style-type: none"> 1-NET DELIVERY INFORMATION: Settlement for Delivery Instructions / Net Position Trades with applied Net or Aggregate processing

		<p>2-GROSS DELIVERY INFORMATION: Settlement for Delivery Instructions / Net Position Trades with applied Gross processing</p> <p>3-PAIR-OFF SETTLED: Settlement of Net Position Trades for which Pair-Off processing was successfully executed</p> <p>4-BUY-IN OR CASH SETTLED: Settlement of Net Position Trades for which Buy-in processing was successfully executed</p> <p>5-REPO NET DELIVERY INFORMATION: Settlement for Delivery Instructions/ Surplus Repo Trades with applied Net processing</p> <p>6-REPO GROSS DELIVERY INFORMATION: Settlement for Delivery Instructions/ Repo Trades with applied GROSS Processing</p> <p>7-REPO OFFSET BLOCK INFORMATION: Settlement for Offsetting Repo Trades with applied Net processing</p> <p>8-REPO BUY-IN OR REPO CASH SETTLED: Settlement of REPO Trades for which Buy-in processing was successfully executed</p> <p>Within each block the Delivery Instructions are sorted by Delivery ID and listing partial settlements in chronological order.</p> <p>Following settlements are reported at Trade level sorted by Buy Sell indicator and trade number in ascending order with Delivery ID 'NA'. In case the Delivery ID is filled with 'NA', delivery instruction specific fields such as settled and total instructed quantity/amount and Buy Sell indicator are not filled.</p> <ul style="list-style-type: none"> - No settlement confirmation was received from (I)CSD or settlement took place as part of Buy-in process (including cash settlement). - Settlement of Flat (Zero) Net Position Trades and Flat (Zero) Repo Trades will be automatically set to SETTLED at Contractual Settlement Date as no Delivery Instructions are created for such trades. - Settlement of Offsetting Repo Trades will be automatically set to SETTLED at Contractual Settlement Date for DIN netting model. - Settlement of Offsetting Special Repo Trades with SIN netting model will be reported only after all the Delivery Instructions of the corresponding Surplus Positions are fully settled. - Settlement of Offsetting GC Pooling Repo Trades with SIN netting model will be reported as settled after the Repo Interest Amount is settled. <p>GC Pooling Repo Trades are instructed as Exposure Adjustments and are referred to as Delivery Instructions in this report. In case of GC Pooling trades, the Buy Sell indicator at Delivery instruction level is derived as SELL for net Collateral Giver exposure and BUY for net Collateral Receiver exposure. It is possible, that a single GC Pooling Trade is settled via multiple instructions when the net exposure changes from collateral giver to collateral receiver and vice versa. The Repo Interest Amount payments of GC Pooling surplus-positions are also reported in this report. The records in this report are reported at the level of Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information.</p> <p>The report provides total values for settled amounts per Type of Information, Trading Member, Account Type, ISIN, and Settlement Location/Settlement Account per currency.</p> <p>In case a trade or delivery instruction was created/adjusted due to a corporate action processed by the (I)CSD, the respective corporate action identifier (CSD's CORP ID) is reported.</p> <p>The report is generated at the end of each business day (EoD). In case no data are to be reported, an empty report is provided (NO DATA Report).</p>	
Updated	9	CE872	<p>This report contains all partial or full settlements for Delivery Instructions with Actual Settlement Date equal to the current C7 SCS business day. The settlement of the offsetting Repo Trades resulting out of Settlement Date Netting and the settlement of Cash-Only Delivery Instructions and Flat (Zero) Net Position Trades resulting from strange nets are also reported on this report. Settlements with Actual Settlement Date later than current C7 SCS business day due to settlement</p>

after business day shift at (I)CSD are not considered and will be reported on the next C7 SCS business day. [PFOD Instructions for Repo Trades are not included in this report.](#)

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-PAIR-OFF SETTLED: Settlement of Net Position Trades for which Pair-Off processing was successfully executed

4-BUY-IN OR CASH SETTLED: Settlement of Net Position Trades for which Buy-in processing was successfully executed

5-REPO NET DELIVERY INFORMATION: Settlement for Delivery Instructions/ Surplus Repo Trades with applied Net processing

6-REPO GROSS DELIVERY INFORMATION: Settlement for Delivery Instructions/ Repo Trades with applied GROSS Processing

7-REPO OFFSET BLOCK INFORMATION: Settlement for Offsetting Repo Trades with applied Net processing

8-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

			<p>Instructions are created for such trades.</p> <ul style="list-style-type: none"> - Settlement of Offsetting Repo Trades will be automatically set to SETTLED at Contractual Settlement Date for DIN netting model. - Settlement of Offsetting Special Repo Trades with SIN netting model will be reported only after all the Delivery Instructions of the corresponding Surplus Positions are fully settled. - Settlement of Offsetting GC Pooling Repo Trades with SIN netting model will be reported as settled after the Repo Interest Amount is settled. <p>GC Pooling Repo Trades are instructed as Exposure Adjustments and are referred to as Delivery Instructions in this report. In case of GC Pooling trades, the Buy Sell indicator at Delivery instruction level is derived as SELL for net Collateral Giver exposure and BUY for net Collateral Receiver exposure. It is possible, that a single GC Pooling Trade is settled via multiple instructions when the net exposure changes from collateral giver to collateral receiver and vice versa. The Repo Interest Amount payments of GC Pooling surplus-positions are also reported in this report. The records in this report are reported at the level of Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information.</p> <p>The report provides total values for settled amounts per Type of Information, Trading Member, Account Type, ISIN, and Settlement Location/Settlement Account per currency.</p> <p>In case a trade or delivery instruction was created/adjusted due to a corporate action processed by the (I)CSD, the respective corporate action identifier (CSD's CORP ID) is reported.</p> <p>The report is generated at the end of each business day (EoD). In case no data are to be reported, an empty report is provided (NO DATA Report).</p>
Updated	10	CD850	<p>The report contains all cash transactions that have been booked (and therefore considered as paid) on the current C7 SCS Business Day (value date equals current C7 SCS Business Day).</p> <p>The report includes manually generated cash transactions as well as cash transactions automatically created as a result of netting (Cash-Only Net Position Trades created due to strange nets) and fixing of Repo Trades. Cash transactions created by Eurex Clearing for Repo Trades as part of Corporate Action payments are also included in this report.</p> <p>Cash transactions related to payments initiated by an (I)CSD in context of corporate actions/income events (dividends, interest payments, transformations in cash) and cash transactions for PFOD instructions are not reported in this report.</p> <p>Cash transactions for Cash-Only Net Position Trades reported on this report can be matched to the settlement information of the Cash-Only Net Position Trade on the Settled Delivery Report. For manually generated cash transactions the Net Position Trade ID/External Trade ID is shown as 'NA' and Order Number is not filled as such transactions might relate to more than one Net Position Trade/Repo Trade.</p> <p>The report is sorted per Clearing Member, Currency, Cash Settlement Location, Cash Settlement Account, Cash Value Date, Cash Settlement Run, Delivery Settlement Location, Delivery Settlement Account, Trading Member, Account Type and Cash Transaction Type.</p> <p>Cash transactions are shown in chronological order.</p> <p>The report provides totals for debit and credit cash amounts per Cash Transaction Type, Account Type, Trading Member, Settlement Account, Cash Settlement Account, Cash Settlement Location and Clearing Member per currency.</p> <p>The report is generated at the end of each business day (EoD). In case no data are to be reported, an empty report is provided (NO DATA Report).</p>
Updated	11	CD851	<p>The report contains all cash transactions that have been booked (and therefore considered as paid) on the current C7 SCS Business Day (value date equals current C7 SCS Business Day).</p> <p>The report includes manually generated cash transactions as well as cash</p>

S N	RPT ID	XML structure
		<pre> rptFlexKey o membld o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ce880Grp (0 ... variable times) ce880KeyGrp membClgldCod m ce880Grp1 (1 ... variable times) ce880KeyGrp1 settlLoc m settlAcct m ce880Grp2 (1 ... variable times) ce880KeyGrp2 settlCurrency m ce880Grp3 (1 ... variable times) ce880KeyGrp3 isin m instTypCod m ce880Grp4 (1 ... variable times) ce880KeyGrp4 membTrdngldCod m ce880Grp5 (1 ... variable times) ce880KeyGrp5 triPartyExpRef m roleTyp m totOpnExp m ce880Grp6 (0 ... variable times) ce880KeyGrp6 collIsin m nominal m cfiCode o issuerLEI o issuerCountry o collType o matDat o prcCurrency m mktPrc m mktValPrcCurr m hairCut o fxRate o collValPstHairCut o ce880Grp7 (1 ... variable times) ce880KeyGrp7 fundShtCod m fundTotOpnExp o fundExpShre o ce880Rec (1 ... variable times) trdDirectn m trdNum m ordNum m acctTyp m trdLoc m </pre>

	S N	RPT ID	XML structure
			rpoTrdTyp o rpoUTI o rpoBps o rpoRefRtCod o rpoIntRt m rpoIntAmt m rpoClgTmStmp m trdDat m flSettlQty m flSettlAmnt m flStlmntDat o tlSettlQty m tlSettlAmnt m tlStlmntDat o totQty m totAmnt m
Updated	2	CE881	ce881 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLgINam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ce881Grp (0 ... variable times) ce881KeyGrp membClgIdCod m ce881Grp1 (1 ... variable times) ce881KeyGrp1 settlLoc m settlAcct m ce881Grp2 (1 ... variable times) ce881KeyGrp2 settlCurrency m ce881Grp3 (1 ... variable times) ce881KeyGrp3 isin m instTypCod m ce881Grp4 (1 ... variable times) ce881KeyGrp4 membTrdngIdCod m ce881Grp5 (1 ... variable times) ce881KeyGrp5 triPartyExpRef m roleTyp m totOpnExp m ce881Grp6 (0 ... variable times) ce881KeyGrp6 collIsin m nominal m

S N	RPT ID	XML structure
		<pre> cfiCode o issuerLEI o issuerCountry o collType o matDat o prcCurrency m mktPrc m mktValPrcCurr m hairCut o fxRate o collValPstHairCut o ce881Grp7 (1 ... variable times) ce881KeyGrp7 fundShtCod m fundTotOpnExp o fundExpShre o ce881Rec (1 ... variable times) trdDirectn m trdNum m ordNum m acctTyp m trdLoc m rpoTrdTyp o rpoUTI o rpoBps o rpoRefRtCod o rpoIntRt m rpoIntAmt m rpoClgTmStmp m trdDat m flSettlQty m flSettlAmnt m flStlmntDat o tlSettlQty m tlSettlAmnt m tlStlmntDat o totQty m totAmnt m </pre>
Updated	3 CE882	<pre> ce882 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ce882Grp (0 ... variable times) ce882KeyGrp membClgldCod m ce882Grp1 (1 ... variable times) </pre>

S N	RPT ID	XML structure
		<pre> ce882KeyGrp1 settlLoc m settlAcct m ce882Grp2 (1 ... variable times) ce882KeyGrp2 settlCurrency m ce882Grp3 (1 ... variable times) ce882KeyGrp3 isin m instTypCod m ce882Grp4 (1 ... variable times) ce882KeyGrp4 membTrdnldCod m ce882Grp5 (1 ... variable times) ce882KeyGrp5 triPartyExpRef m roleTyp m totOpnExp m ce882Grp6 (0 ... variable times) ce882KeyGrp6 collIsin m nominal m cfiCode o issuerLEI o issuerCountry o collType o matDat o prcCurrency m mktPrc m mktValPrcCurr m hairCut o fxRate o collValPstHairCut o ce882Grp7 (1 ... variable times) ce882KeyGrp7 fundShtCod m fundTotOpnExp o fundExpShre o ce882Rec (1 ... variable times) trdDirectn m trdNum m ordNum m acctTyp m trdLoc m rpoTrdTyp o rpoUTI o rpoBps o rpoRefRtCod o rpoIntRt m rpoIntAmt m rpoClgTmStmp m trdDat m flSettlQty m flSettlAmnt m </pre>

	S N	RPT ID	XML structure
			flStlmntDat o tlSettlQty m tlSettlAmnt m tlStlmntDat o totQty m totAmnt m
Updated	4	CI870	ci870 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLgINam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ci870Grp (0 ... variable times) ci870KeyGrp membClgldCod m membClgldNam o ci870Grp1 (1 ... variable times) ci870KeyGrp1 settlLoc m settlAcct m ci870Grp2 (1 ... variable times) ci870KeyGrp2 settlCurrency m ci870Grp3 (1 ... variable times) ci870KeyGrp3 isin m instShtNam o instLngNam o instTypCod m ci870Grp4 (1 ... variable times) ci870KeyGrp4 acctTyp m ci870Grp5 (1 ... variable times) ci870KeyGrp5 membTrdngldCod m membTrdngldNam o ci870Grp6 (1 ... variable times) ci870KeyGrp6 settlDatActual m ci870Grp7 (1 ... variable times) ci870KeyGrp7 settlDatCtrct m ci870Rec (1 ... variable times) buySellInd m fundShtCod o trdNum m ordrNum m trdLoc m

	S N	RPT ID	XML structure
			trdDat m rpoUTI m rpoTrdTyp m legNo o totQty m totAmnt m settlQty m settlAmnt m settlQtyTrdPerStlmnt m settlAmntTrdPerStlmnt m rpoInfoList o settlStat m
Updated	5	CI871	ci871 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLgINam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ci871Grp (0 ... variable times) ci871KeyGrp membClgldCod m membClgldNam o ci871Grp1 (1 ... variable times) ci871KeyGrp1 settlLoc m settlAcct m ci871Grp2 (1 ... variable times) ci871KeyGrp2 settlCurrency m ci871Grp3 (1 ... variable times) ci871KeyGrp3 isin m instShtNam o instLngNam o instTypCod m ci871Grp4 (1 ... variable times) ci871KeyGrp4 acctTyp m ci871Grp5 (1 ... variable times) ci871KeyGrp5 membTrdngldCod m membTrdngldNam o ci871Grp6 (1 ... variable times) ci871KeyGrp6 settlDatActual m ci871Grp7 (1 ... variable times) ci871KeyGrp7 settlDatCtrct m

	S N	RPT ID	XML structure
			ci871Rec (1 ... variable times) buySellInd m fundShtCod o 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 rpoInfoList o settlStat m
Updated	6	CI872	ci872 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o memblId o memblGlnam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ci872Grp (0 ... variable times) ci872KeyGrp membClgldCod m membClgldNam o ci872Grp1 (1 ... variable times) ci872KeyGrp1 settlLoc m settlAcct m ci872Grp2 (1 ... variable times) ci872KeyGrp2 settlCurrency m ci872Grp3 (1 ... variable times) ci872KeyGrp3 isin m instShtNam o instLngNam o instTypCod m ci872Grp4 (1 ... variable times) ci872KeyGrp4 acctTyp m ci872Grp5 (1 ... variable times) ci872KeyGrp5 membTrdngldCod m membTrdngldNam o

S N	RPT ID	XML structure
		ci872Grp6 (1 ... variable times) ci872KeyGrp6 settlDatActual m ci872Grp7 (1 ... variable times) ci872KeyGrp7 settlDatCtrct m ci872Rec (1 ... variable times) buySellInd m fundShtCod o 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 rpoInfoList o settlStat m

3. Changes to Data Fields

3.1. New Fields

3.1.1. cfiCode

Description of the field	CFI code of the security used as collateral.
Format:	alphanumeric 6
Where used:	<ul style="list-style-type: none"> - CE880 GC Pooling Collateral Allocation Report - CE881 GC Pooling Collateral Allocation Report - CE882 GC Pooling Collateral Allocation Report

3.1.2. collType

Description of the field	Code classifying the type of the security.		
Format	alphanumeric 4		
Valid Values	Valid Values	Decodes	Descriptions
	FIDE		Debt Securities (including covered bonds) issued by banks and other financial institutions
	GOVS		Government securities
	MEQU		Main index equities (including convertible bonds)
	NFID		Corporate debt securities (including covered bonds) issued by non-financial institutions
	OEQU		Other equities (including convertible bonds)
	OTHR		Other assets (including shares in mutual funds)
	SEPR		Securitized products (including CDO, CMBS, ABCP)
	SUNS		Supra-nationals and agencies securities
Where used	<ul style="list-style-type: none"> - CE880 GC Pooling Collateral Allocation Report - CE881 GC Pooling Collateral Allocation Report - CE882 GC Pooling Collateral Allocation Report 		

3.1.3. issuerCountry

Description of the field	Jurisdiction of the issuer of the security used as collateral.
Format:	alphanumeric 2
Where used:	<ul style="list-style-type: none"> - CE880 GC Pooling Collateral Allocation Report - CE881 GC Pooling Collateral Allocation Report - CE882 GC Pooling Collateral Allocation Report

3.1.4. issuerLEI

Description of the field	LEI of the issuer of the security used as collateral.
Format:	alphanumeric 20
Where used:	<ul style="list-style-type: none"> - CE880 GC Pooling Collateral Allocation Report - CE881 GC Pooling Collateral Allocation Report - CE882 GC Pooling Collateral Allocation Report

3.1.5. matDat

Description of the field	Maturity date of the security used as collateral.
Format:	DateFormat
Where used:	<ul style="list-style-type: none"> - CE880 GC Pooling Collateral Allocation Report - CE881 GC Pooling Collateral Allocation Report - CE882 GC Pooling Collateral Allocation Report

3.1.6. rpoInfoList

Description of the field	This field contains the information whether settlement results from Offset block or Surplus block or was Gross settlement for the reported Repo Trade.		
Format	alphanumeric 50		
Valid Values	Valid Values	Decodes	Descriptions
	REPO GROSS SETTLEMENT		Indicates that the settlement is a GROSS Settlement
	REPO OFFSET SETTLEMENT		Indicates that the settlement is a OFFSET Settlement
	REPO SURPLUS SETTLEMENT		Indicates that the settlement is SURPLUS Settlement
Where used	<ul style="list-style-type: none"> - CI870 Repo Intraday Settled Trade Report - CI871 Repo Intraday Settled Trade Report - CI872 Repo Intraday Settled Trade Report 		

3.1.7. statPfoDlVld

Description of the field	This field indicates whether a PFOD Instruction is fully settled or pending.		
Format	alphanumeric 20		
Valid Values	Valid Values	Decodes	Descriptions
	NEW		PFOD Instruction is waiting to be sent to the (I)CSD
	PENDING		PFOD Instruction pending at (I)CSD
	SETTLED		PFOD Instruction is fully settled
Where used	<ul style="list-style-type: none"> - CE875 Repo PFOD Instruction Report - CE876 Repo PFOD Instruction Report - CE877 Repo PFOD Instruction Report 		

3.2. Updated Fields

3.2.1. dlVRef

Description of the field	This field contains a unique reference of the Delivery Instruction used for the settlement of specified quantity and amount. This reference is generated in 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. Furthermore, this reference is not populated for Free of Payment Buy transactions for physical delivery transactions resulting from Eurex Derivatives, where the Clearing member is using its account at CBF and Eurex Clearing uses its settlement account at SIS.
Format:	alphanumeric 16
Where used:	<ul style="list-style-type: none"> - CE860 Pending Delivery Report - CE861 Pending Delivery Report - CE862 Pending Delivery Report - CE865 Repo Pending Delivery Netting Report - CE866 Repo Pending Delivery Netting Report - CE867 Repo Pending Delivery Netting Report - CE870 Settled Delivery Report - CE871 Settled Delivery Report - CE872 Settled Delivery Report - CE875 Repo PFOD Instruction Report - CE876 Repo PFOD Instruction Report - CE877 Repo PFOD Instruction Report - CE890 Net Clearing Report- XEUR - CE891 Net Clearing Report- XEUR

	<ul style="list-style-type: none"> - 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
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3.2.2. dlvsSettlLoc

Description of the field	This field contains the settlement account location used for delivery. This field is not filled for Single Trades.		
Format	alphanumeric 3		
Valid Values	Valid Values	Decodes	Descriptions
	CBF		Clearstream Banking Frankfurt
	CBL		Clearstream Banking Luxembourg
	CCO		Euroclear UK & International
	CIK		Euroclear Belgium
	EOC		Euroclear Bank
	MOT		Euronext Securities Milan
	NEC		Euroclear Nederland
	SIC		Euroclear France
	SIS		SIX SegalIntersettle Zurich
Where used	<ul style="list-style-type: none"> - CD850 Settled Cash Transactions Report - CD851 Settled Cash Transactions Report - CD852 Repo Settled Cash Transactions Report - CE860 Pending Delivery Report - CE861 Pending Delivery Report - CE862 Pending Delivery Report - CE865 Repo Pending Delivery Netting Report - CE866 Repo Pending Delivery Netting Report - CE867 Repo Pending Delivery Netting Report - CE870 Settled Delivery Report - CE871 Settled Delivery Report - CE872 Settled Delivery Report - CE875 Repo PFOD Instruction Report - CE876 Repo PFOD Instruction Report - CE877 Repo PFOD Instruction Report - CE890 Net Clearing Report- XEUR - CE891 Net Clearing Report- XEUR - CE892 Net Clearing Report- XEUR - CE895 Net Clearing Report- XETR and XFRA - CE896 Net Clearing Report- XETR and XFRA - CE897 Net Clearing Report- XETR and XFRA 		

3.2.3. settlLoc

Description of the field	This field contains the settlement location.		
Format	alphanumeric 3		
Valid Values	Valid Values	Decodes	Descriptions
	CBF		Clearstream Banking Frankfurt
	CBL		Clearstream Banking Luxembourg
	CCO		Euroclear UK & International
	CIK		Euroclear Belgium
	EOC		Euroclear Bank
	MOT		Euronext Securities Milan
	NEC		Euroclear Nederland
	SIC		Euroclear France
	SIS		SIX SegalIntersettle Zurich
Where used	- CA870 Repo Custody Payment Statement		

- | | |
|--|---|
| | <ul style="list-style-type: none">- CA871 Repo Custody Payment Statement- CB830 Trades Action Report- CB831 Trades Action Report- CE860 Pending Delivery Report- CE861 Pending Delivery Report- CE862 Pending Delivery Report- CE865 Repo Pending Delivery Netting Report- CE866 Repo Pending Delivery Netting Report- CE867 Repo Pending Delivery Netting Report- CE870 Settled Delivery Report- CE871 Settled Delivery Report- CE872 Settled Delivery Report- CE875 Repo PFOD Instruction Report- CE876 Repo PFOD Instruction Report- CE877 Repo PFOD Instruction Report- CE880 GC Pooling Collateral Allocation Report- CE881 GC Pooling Collateral Allocation Report- CE882 GC Pooling Collateral Allocation Report- CE890 Net Clearing Report- XEUR- CE891 Net Clearing Report- XEUR- CE892 Net Clearing Report- XEUR- CE895 Net Clearing Report- XETR and XFRA- CE896 Net Clearing Report- XETR and XFRA- CE897 Net Clearing Report- XETR and XFRA- CI870 Repo Intraday Settled Trade Report- CI871 Repo Intraday Settled Trade Report- CI872 Repo Intraday Settled Trade Report- TC800 Repo Trade Confirmation Report- TC801 Repo Trade Confirmation Report- TC802 Repo Trade Confirmation Report- TC850 Repo Contracts Report- TC851 Repo Contracts Report- TC852 Repo Contracts Report |
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4. Changes to Common Chapters

4.1. Available Reports

C7 SCS Report ID	Report Name	Delivery Time ¹	RAW (XML) Format	Printable Format	Description ²
CA870/ CA871	Repo Custody Payment Statement	EoD, T(+x)	Yes	No	Cash Payments related to Corporate Actions on Repo Trades.
CB830/ CB831	Trades Action Report	EoD, T(+x)	Yes	Yes	Manually inserted, deleted, buy-in Blocked/Released, Linking and Hold/Released Status Update transactions.
CD850/ CD851	Settled Cash Transactions Report	EoD, T	Yes	Yes	Cash Transactions sent to the corresponding Payment Bank and considered as settled.
CD852	Repo Settled Cash Transactions Report	EoD, T	Yes	Yes	Repo Cash Transactions sent to the corresponding Payment Bank and considered as settled.
CE860/ CE861/ CE862	Pending Delivery Report	EoD, T(+x)	Yes	Yes	Portion of Net Position Trades and Repo Trades that has not yet settled. Corporate action feedback and released/on-hold quantity are considered.
CE865/ CE866/ CE867	Repo Pending Delivery Netting Report	EoD ³ , T(+x)	Yes	No	Portion of Repo Trades and GC Pooling Trades that has not yet settled.
CE870/ CE871/ CE872	Settled Delivery Report	EoD, T(+x)	Yes	Yes	Portion of Net Position Trades and Repo Trades that has been settled on the current business day.
CE875/ CE876/ CE877	Repo PFOD Instruction Report	EoD ⁴ , T(+x)	Yes	No	Details about PFOD instructions generated due to cash out of offset during netting process.
CE880/ CE881/ CE882	GC Pooling Collateral Allocation Report	EoD, T(+x)	Yes	No	Details about open exposure at Clearing Member, Currency, GC Pooling Basket ISIN, Account level. Allocated single collaterals to each open exposure are present in this report.
CE890/ CE891/ CE892	Net Clearing Report (XEUR)	EoD ⁵ , T	Yes	No	Single Trades from Eurex deliveries and Net Position Trades (resulting from Netting/Aggregation/Gross processing) incl. quantity, cash amount, Delivery ID and Delivery Reference.
CE895/ CE896/ CE897	Net Clearing Report (XETR And XFRA)	EoD ⁵	Yes	No	Single Trades from FWB and Net Position Trades (resulting from Netting/Aggregation/Gross processing) incl. quantity, cash amount, Delivery ID and Delivery Reference.
CI870/ CI871/ CI872	Repo Intraday Settled Trade Report	Intraday ,T	Yes	No	Trade level information of Repo Trades that are settled on current business day. This is a multifrequency report.
TC800/	Repo Trade	EoD	Yes	No	Confirmation of new Repo Trades

TC801/ TC802	Confirmation Report Intraday				accepted and successfully validated by Eurex Clearing. This is a multifrequency report.
TC850/ TC851/ TC852	Repo Contracts Report	EoD, T(+x)	Yes	No	Detailed information of Repo Trades.

Table 2.1 - Available Reports

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

²For full description of reports refer to chapter 4.

³Repo Pending Delivery Netting Reports are provided after Repo and GC Pooling Netting Process.

⁴[Repo PFOD Instruction Reports are provided after Repo Netting Process](#)

⁵Net Clearing Reports are provided after Netting Process.

4.2. Glossary

Term	Explanation
(I)CSD	(International) Central Securities Depository
BBK	Bundesbank Germany
C7 SCS	C7 Securities Clearing Service – new securities clearing system
CBF	Clearstream Banking Frankfurt
CBF-i	Clearstream Banking Frankfurt international
CBL	Clearstream Banking Luxembourg or Clearstream Banking Frankfurt international (CBF-i)
CCO	Euroclear UK & International
CCP	Central Clearing Counterparty
CFI	Classification of Financial Instruments
CIK	Euroclear Belgium
CM	Clearing Member
CREST	Certificateless Registry for Electronic Share Transfer – Securities Settlement System used by Euroclear UK & International Ltd
DIN	Dual Instruction Netting
EOC	Euroclear Bank
EoD	End of the Day
FWB	Frankfurter Wertpapierbörse
LEI	Legal Entity Identifier
MOT	Euronext Securities Milan
NEC	Euroclear Nederland
PFOD	Payment Free of Delivery
SFTR	Securities Financing Transactions Regulation
SI	Settlement Institution
SIC	Euroclear France
SIN	Single Instruction Netting
SIS	SIX SegalIntersettle Zurich
TDN	Trade Date Netting
TM	Trading Member