EUREX

XML Reports - Reference Manual

Eurex Clearing AG

V 6.0.0

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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.

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 format are optional and must be explicitly ordered.

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

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

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’.

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

<fieldName>fieldValue</fieldName>

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

<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:

<membClgIdCod>ABCFR</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:

<totAmnt>12042.56</totAmnt>

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

Example:

<totalRemAmntIsin>-23456.79</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 a participant-specific directory structure.
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*).

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. 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

C7 SCS Report ID	Report Name	Delive-ry Time[1]	RAW (XML) Format	Printa-ble 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 and Hold/ Released Status Update transactions.
CD850/ CD851	Settled Cash Transactions Report	EoD, T	Yes	Yes	Cash Transactions sent to the corre-sponding Payment Bank and considered as settled.
CD852	Repo Settled Cash Transac-tions 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 and GC Pooling trades that have 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.

C7 SCS Report ID	Report Name	Delive-ry Time[1]	RAW (XML) Format	Printa-ble Format	Description[2]
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], T	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 multi-frequency report.
TC800/ TC801/ TC802	Repo Trade Confirmation Report	Intraday, EoD	Yes	No	Confirmation of new Repo Trades accepted and successfully validated by Eurex Clearing. This is a multi-frequency report.
TC850/ TC851/ TC852	Repo Contracts Report	EoD, T(+x)	Yes	No	Detailed information of Repo Trades.

Table 2.1 - Available Reports

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

[2]For full description of reports refer to chapter 4.

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

[4]Repo PFOD Instruction Reports are provided after Repo Netting Process.

[5]Net Clearing Reports are provided after Netting Process.

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:

Description A textual description of the functional contents of the report.

Frequency The frequency or the specific events at which the report is created.

Availability 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.

XML Report Structure 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.

M/O A usage code to indicate whether a report tag is mandatory or optional. Please refer to *section 3.4* for a detailed description.

Text Report Heading 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 "(XML only)", the tag content is not written into the text report.

Text Report Structure 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.

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.

Available for	Description
Clearing Members	Report is available for clearing members containing their individual data and the data of their associated trading members.
Settlement Institutions	Report is available for settlement institutions containing the data belonging to their settlement accounts.
Trading Members	Report is available for trading members containing their individual data.

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:

Cardinality	Description
(none)	Substructure occurs exactly one time
m	Substructure occurs exactly *m* times
m ... n	Substructure occurs minimal *m*, maximal *n* times
m ... variable	Substructure occurs *m* to any number times

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.

Usage Code	Explicit	Field Usage Description
m	mandatory	Tag occurs always (but may contain an empty string)
o	optional	Tag will be omitted, if no value is given.

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	SCSRep6.0.0
CONFIG_DATE	2026-06-18 14:16

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	M/O	Text Report Heading
ca870		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	

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
        - settlLoc m
        - settlAcct m
      - ca870Grp4, repeated 1 ... variable times:
        - ca870KeyGrp4
          - membTrdngIdCod 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
                - 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 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	M/O	Text Report Heading
ca871		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
ca871Grp, repeated 0 ... variable times:		
ca871KeyGrp		
membClgIdCod	m	
ca871Grp1, repeated 1 ... variable times:		
ca871KeyGrp1		
caSettlCurrency	m	
ca871Grp2, repeated 1 ... variable times:		
ca871KeyGrp2		
cashValDat	m	
ca871Grp3, repeated 1 ... variable times:		

ca871KeyGrp3
settlLoc m
settlAcct 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 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	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
cb830Grp, repeated 0 ... variable times:		
cb830KeyGrp		
membClgIdCod	m	Clearing Member
membClgIdNam	o	(part of Clearing Member)

cb830Grp1, repeated 1 ... variable times:		
cb830KeyGrp1		
settlLoc	m	Settlement Location
settlAcct	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		
settlCurrency	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
performedBy	m	PerformedBy
legNo	o	LegNo

Text Report Structure

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

TradeNumber    TrdTyp OrderNumber
                MaintDate MaintTime B/S RemainingQuantity        Tran BlockedQuantity          PerformedBy LegNo
-------------- ------ --------------------
XXXXXXXXXXXXXX XXXX   XXXXXXXXXXXXXXXXXXXX
                YY-MM-DD  hh:mm:ss  X   9,999,999,999,999.999999 XXXX 9,999,999,999,999.999999 XXXXXXXXXXX 9
                YY-MM-DD  hh:mm:ss  X   9,999,999,999,999.999999 XXXX 9,999,999,999,999.999999 XXXXXXXXXXX 9

XXXXXXXXXXXXXX XXXX   XXXXXXXXXXXXXXXXXXXX
                YY-MM-DD  hh:mm:ss  X   9,999,999,999,999.999999 XXXX 9,999,999,999,999.999999 XXXXXXXXXXX 9
                YY-MM-DD  hh:mm:ss  X   9,999,999,999,999.999999 XXXX 9,999,999,999,999.999999 XXXXXXXXXXX 9
```

4.2.2 CB831 Trades Action Report

Description	This report contains Single Trades which were 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	M/O	Text Report Heading
cb831		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
cb831Grp, repeated 0 ... variable times:		
cb831KeyGrp		
membClgIdCod	m	Clearing Member
membClgIdNam	o	(part of Clearing Member)
cb831Grp1, repeated 1 ... variable times:		
cb831KeyGrp1		
settlLoc	m	Settlement Location
settlAcct	m	Settlement Account

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
trdTypTl	o	TrdTyp
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
performedBy	m	PerformedBy
legNo	o	LegNo

Text Report Structure

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

TradeNumber    TrdTyp OrderNumber
                MaintDate MaintTime B/S RemainingQuantity       Tran BlockedQuantity         PerformedBy LegNo
-------------- ------ --------------------
XXXXXXXXXXXXXX XXXX   XXXXXXXXXXXXXXXXXXXX
                YY-MM-DD  hh:mm:ss  X   9,999,999,999,999.999999 XXXX 9,999,999,999,999.999999 XXXXXXXXXXX 9
                YY-MM-DD  hh:mm:ss  X   9,999,999,999,999.999999 XXXX 9,999,999,999,999.999999 XXXXXXXXXXX 9

XXXXXXXXXXXXXX XXXX   XXXXXXXXXXXXXXXXXXXX
                YY-MM-DD  hh:mm:ss  X   9,999,999,999,999.999999 XXXX 9,999,999,999,999.999999 XXXXXXXXXXX 9
                YY-MM-DD  hh:mm:ss  X   9,999,999,999,999.999999 XXXX 9,999,999,999,999.999999 XXXXXXXXXXX 9
```

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 created by Eurex Clearing for Repo Trades as part of Corporate Action payments are also included in this report. 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. 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	M/O	Text Report Heading
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		
membTrdngIdCod	m	Trading Member
membTrdngIdNam	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
totalDebAmntPerDlvSettlAcct	m	Total Cash Amount per Settlement Account
totalCredAmntPerDlvSettlAcct	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: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Currency: XXX
Cash Settlement Location: XXX XXXXXXXXXXX Cash Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Value Date: YY-MM-DD Settlement Run: XXXXX
Delivery Settlement Location: XXX Delivery Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Trading Member : XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Account Type: XX
Transaction Type: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

TrnDate  TrnTime  CashReference      TradeNumber    OrderNumber          ISIN         Type Debit                Credit
          PositionAccount
-------- -------- ------------------ -------------- -------------------- ------------ ---- -------------------- --------------------
YY-MM-DD hh:mm:ss XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXX  9,999,999,999,999.99 9,999,999,999,999.99
          XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
YY-MM-DD hh:mm:ss XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXX  9,999,999,999,999.99 9,999,999,999,999.99
          XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
YY-MM-DD hh:mm:ss XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXX  9,999,999,999,999.99 9,999,999,999,999.99
          XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

                                        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 created by Eurex Clearing for Repo Trades as part of Corporate Action payments are also included in this report. 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. 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 Settlement Institutions.

XML Report Structure	**M/O**	**Text Report Heading**
cd851		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	

membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
cd851Grp, repeated 0 ... variable times:		
cd851KeyGrp		
membClgIdCod	m	Clearing Member
membClgIdNam	o	(part of Clearing Member)
cd851Grp1, repeated 1 ... variable times:		
cd851KeyGrp1		
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		
membTrdngIdCod	m	Trading Member
membTrdngIdNam	o	(part of Trading Member)
cd851Grp8, repeated 1 ... variable times:		
cd851KeyGrp8		
acctTyp	m	Account Type
cd851Grp9, repeated 1 ... variable times:		
cd851KeyGrp9		
cashTranTyp	m	Transaction Type
cashTranDesc	m	(part of Transaction Type)

cd851Rec, 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
totalDebAmntPerDlvSettlAcct	m	Total Cash Amount per Settlement Account
totalCredAmntPerDlvSettlAcct	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: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Currency: XXX
Cash Settlement Location: XXX XXXXXXXXXXX Cash Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Value Date: YY-MM-DD Settlement Run: XXXXX
Delivery Settlement Location: XXX Delivery Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Trading Member : XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Account Type: XX
Transaction Type: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

TrnDate  TrnTime  CashReference      TradeNumber    OrderNumber          ISIN         Type Debit                Credit
          PositionAccount
-------- -------- ------------------ -------------- -------------------- ------------ ---- -------------------- --------------------
YY-MM-DD hh:mm:ss XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXX  9,999,999,999,999.99 9,999,999,999,999.99
          XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
YY-MM-DD hh:mm:ss XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXX  9,999,999,999,999.99 9,999,999,999,999.99
          XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
YY-MM-DD hh:mm:ss XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXX  9,999,999,999,999.99 9,999,999,999,999.99
          XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

                                        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
```

4.3.3 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 and cash transactions for PFOD instructions 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	M/O	Text Report Heading
cd852		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	

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
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
totalDebAmntPerDlvSettlAcct	m	Total Cash Amount per Settlement Account
totalCredAmntPerDlvSettlAcct	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: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Currency: XXX
Cash Settlement Location: XXX XXXXXXXXXXX Cash Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Value Date: YY-MM-DD Settlement Run: XXXXX
Delivery Settlement Location: XXX Delivery Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Trading Member : XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Account Type: XX
Transaction Type: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

TrnDate  TrnTime  CashReference      TradeNumber    OrderNumber          ISIN         Type Debit                Credit
         PositionAccount
-------- -------- ------------------ -------------- -------------------- ------------ ---- -------------------- --------------------
YY-MM-DD hh:mm:ss XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXX  9,999,999,999,999.99 9,999,999,999,999.99
         XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
YY-MM-DD hh:mm:ss XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXX  9,999,999,999,999.99 9,999,999,999,999.99
         XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
YY-MM-DD hh:mm:ss XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXX  9,999,999,999,999.99 9,999,999,999,999.99
         XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

                                        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
```

4.4 CE - Net Clearing and Settlement Reports

4.4.1 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 CashOnly 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 included in this report.

Report provides multiple references per Delivery Instruction. These references 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

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 OFFSET BLOCK INFORMATION: Offsetting Repo Trades resulting out of Net processing

5-REPO GROSS DELIVERY INFORMATION: Pending Delivery Instructions/ Repo Trades resulting out of Gross 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	M/O	Text Report Heading
ce860		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	

rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
ce860Grp, repeated 0 ... variable times:		
ce860KeyGrp		
membClgIdCod	m	Clearing Member
membClgIdNam	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	RelStsDlv
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	LegNo
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

		Type
totalRemAmntIsin	o	Total Remaining Amount per ISIN
totalRemAmntSettlAcctCur	o	Total Remaining Amount per Settlement Account

Text Report Structure

```
Clearing Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Settlement Location: XXX Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Settlement Currency: XXX
Instrument: XXXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Type: XXX
Account Type: XX Trading Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Information Listed: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 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

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
```

4.4.2 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 CashOnly 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 included in this report. Report provides multiple references per Delivery Instruction. These references 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 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 OFFSET BLOCK INFORMATION: Offsetting Repo Trades resulting out of Net processing 5-REPO GROSS DELIVERY INFORMATION: Pending Delivery Instructions/ Repo Trades resulting out of Gross 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	M/O	Text Report Heading
ce861		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
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)
instTypCod	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		
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	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	
rpoNPUId	o	
trdDat	m	TrdDate
acctPos	o	
corpActnInd	o	CA
legNo	o	LegNo
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 Type
totalRemAmntIsin	o	Total Remaining Amount per ISIN
totalRemAmntSettlAcctCur	o	Total Remaining Amount per Settlement Account

Text Report Structure

```
Clearing Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Settlement Location: XXX Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Settlement Currency: XXX
Instrument: XXXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Type: XXX
Account Type: XX Trading Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Information Listed: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 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    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
                 X   9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXXXXXXXX X        9,999,999,999,999.999999
                 X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX 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 XXXXXXXXXXXXXXXXXXX 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

XXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX      999 XXX       XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
                 X   9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXXXXXXXX X        9,999,999,999,999.999999
                 X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX 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 XXXXXXXXXXXXXXXXXXX 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
```

4.4.3 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 CashOnly 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 included in this report.

Report provides multiple references per Delivery Instruction. These references 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

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 OFFSET BLOCK INFORMATION: Offsetting Repo Trades resulting out of Net processing

5-REPO GROSS DELIVERY INFORMATION: Pending Delivery Instructions/ Repo Trades resulting out of Gross 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	M/O	Text Report Heading
ce862		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
ce862Grp, repeated 0 ... variable times:		

ce862KeyGrp		
membClgIdCod	m	Clearing Member
membClgIdNam	o	(part of Clearing Member)
ce862Grp1, repeated 1 ... variable times:		
ce862KeyGrp1		
settlLoc	m	Settlement Location
settlAcct	m	Settlement Account
ce862Grp2, repeated 1 ... variable times:		
ce862KeyGrp2		
settlCurrency	m	Settlement Currency
ce862Grp3, repeated 1 ... variable times:		
ce862KeyGrp3		
isin	m	Instrument
instShtNam	o	(part of Instrument)
instLngNam	o	(part of Instrument)
instTypCod	m	Type
ce862Grp4, repeated 1 ... variable times:		
ce862KeyGrp4		
acctTyp	m	Account Type
ce862Grp5, repeated 1 ... variable times:		
ce862KeyGrp5		
membTrdngIdCod	m	Trading Member
membTrdngIdNam	o	(part of Trading Member)
ce862Grp6, repeated 1 ... variable times:		
ce862KeyGrp6		
infoList	m	Information Listed
ce862Grp7, repeated 1 ... variable times:		
ce862KeyGrp7		
settlDatCtrct	m	Contractual Settlement Date
ce862Grp8, repeated 1 ... variable times:		
ce862KeyGrp8		
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	RelStsDlv
qtyHoldDlvId	o	HoldQtyDlv
ce862Rec, 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	LegNo
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 Type
totalRemAmntIsin	o	Total Remaining Amount per ISIN
totalRemAmntSettlAcctCur	o	Total Remaining Amount per Settlement Account

Text Report Structure

```
Clearing Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Settlement Location: XXX Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Settlement Currency: XXX
Instrument: XXXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Type: XXX
Account Type: XX Trading Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Information Listed: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 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

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 CE865 Repo Pending Delivery Netting Report

Description

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 included in this report.

Report provides two references per Delivery Instruction. These references 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-Delivery ID: unique identifier generated by C7 SCS for internal referencing

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-REPO NET DELIVERY INFORMATION: Pending Delivery Instructions/ Surplus Repo Trades resulting out of Net processing

2-REPO OFFSET BLOCK INFORMATION: Offsetting Repo Trades resulting out of Net processing

3-REPO GROSS DELIVERY INFORMATION: Pending Delivery Instructions/ Repo Trades resulting out of Gross 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., 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. 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).
Frequency	Daily.
Availability	This report is available for Clearing Members.

XML Report Structure	M/O	Text Report Heading
ce865		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
ce865Grp, repeated 0 ... variable times:		
ce865KeyGrp		
membClgIdCod	m	
ce865Grp1, repeated 1 ... variable times:		
ce865KeyGrp1		
settlLoc	m	
settlAcct	m	
ce865Grp2, repeated 1 ... variable times:		

ce865KeyGrp2	
settlCurrency	m
ce865Grp3, repeated 1 ... variable times:	
ce865KeyGrp3	
isin	m
instTypCod	m
ce865Grp4, repeated 1 ... variable times:	
ce865KeyGrp4	
acctTyp	m
ce865Grp5, repeated 1 ... variable times:	
ce865KeyGrp5	
membTrdngIdCod	m
ce865Grp6, repeated 1 ... variable times:	
ce865KeyGrp6	
infoList	m
ce865Grp7, repeated 1 ... variable times:	
ce865KeyGrp7	
settlDatCtrct	m
ce865Grp8, repeated 1 ... variable times:	
ce865KeyGrp8	
dlvId	m
dlvRef	o
numbOfDaysLate	o
dlvSettlLoc	m
dlvSettlAcct	m
clgHseSettlLoc	o
clgHseSettlAcct	o
buySellIndDlvId	o
totInstQtyDlvId	o
totInstAmntDlvId	o
remQtyDlvId	o
remAmntDlvId	o
ce865Rec, repeated 1 ... variable times:	
buySellInd	m
trdNum	m
ordrNum	m
trdLoc	m
rpoTrdTyp	o
rpoUTI	o
rpoNPUId	o

trdDat	m
legNo	m
totQty	m
totAmnt	m
remQty	m
remAmnt	m
totQtyTrdPerDlvId	m
totAmntTrdPerDlvId	m
remQtyTrdPerDlvId	m
remAmntTrdPerDlvId	m
trdStat	m
totalRemAmntInfoList	o
totalRemAmntMembTrdngId	o
totalRemAmntAcctTyp	o
totalRemAmntIsin	o
totalRemAmntSettlAcctCur	o

Text Report Structure

```
NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE865.
```

4.4.5 CE866 Repo Pending Delivery Netting Report

Description

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 included in this report.

Report provides two references per Delivery Instruction. These references 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-Delivery ID: unique identifier generated by C7 SCS for internal referencing

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-REPO NET DELIVERY INFORMATION: Pending Delivery Instructions/ Surplus Repo Trades resulting out of Net processing

2-REPO OFFSET BLOCK INFORMATION: Offsetting Repo Trades resulting out of Net processing

3-REPO GROSS DELIVERY INFORMATION: Pending Delivery Instructions/ Repo Trades resulting out of Gross 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., 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. 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).
Frequency	Daily.
Availability	This report is available for Settlement Institutions.

XML Report Structure	M/O	Text Report Heading
ce866		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
ce866Grp, repeated 0 ... variable times:		
ce866KeyGrp		
membClgIdCod	m	
ce866Grp1, repeated 1 ... variable times:		
ce866KeyGrp1		
settlLoc	m	
settlAcct	m	
ce866Grp2, repeated 1 ... variable times:		

ce866KeyGrp2
settlCurrency m
ce866Grp3, repeated 1 ... variable times:
ce866KeyGrp3
isin m
instTypCod m
ce866Grp4, repeated 1 ... variable times:
ce866KeyGrp4
acctTyp m
ce866Grp5, repeated 1 ... variable times:
ce866KeyGrp5
membTrdngIdCod m
ce866Grp6, repeated 1 ... variable times:
ce866KeyGrp6
infoList m
ce866Grp7, repeated 1 ... variable times:
ce866KeyGrp7
settlDatCtrct m
ce866Grp8, repeated 1 ... variable times:
ce866KeyGrp8
dlvId m
dlvRef o
numbOfDaysLate o
dlvSettlLoc m
dlvSettlAcct m
clgHseSettlLoc o
clgHseSettlAcct o
buySellIndDlvId o
totInstQtyDlvId o
totInstAmntDlvId o
remQtyDlvId o
remAmntDlvId o
ce866Rec, repeated 1 ... variable times:
buySellInd m
trdNum m
ordrNum m
trdLoc m
rpoTrdTyp o
rpoUTI o
rpoNPUId o

trdDat	m
legNo	m
totQty	m
totAmnt	m
remQty	m
remAmnt	m
totQtyTrdPerDlvId	m
totAmntTrdPerDlvId	m
remQtyTrdPerDlvId	m
remAmntTrdPerDlvId	m
trdStat	m
totalRemAmntInfoList	o
totalRemAmntMembTrdngId	o
totalRemAmntAcctTyp	o
totalRemAmntIsin	o
totalRemAmntSettlAcctCur	o

Text Report Structure

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NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE866.
```

4.4.6 CE867 Repo Pending Delivery Netting Report

Description	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 included in this report. Report provides two references per Delivery Instruction. These references 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-Delivery ID: unique identifier generated by C7 SCS for internal referencing 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-REPO NET DELIVERY INFORMATION: Pending Delivery Instructions/ Surplus Repo Trades resulting out of Net processing 2-REPO OFFSET BLOCK INFORMATION: Offsetting Repo Trades resulting out of Net processing 3-REPO GROSS DELIVERY INFORMATION: Pending Delivery Instructions/ Repo Trades resulting out of Gross 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., 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. 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).
Frequency	Daily.
Availability	This report is available for Trading Members.

XML Report Structure	M/O	Text Report Heading
ce867		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
ce867Grp, repeated 0 ... variable times:		
ce867KeyGrp		
membClgIdCod	m	
ce867Grp1, repeated 1 ... variable times:		
ce867KeyGrp1		
settlLoc	m	
settlAcct	m	
ce867Grp2, repeated 1 ... variable times:		

ce867KeyGrp2	
settlCurrency	m
ce867Grp3, repeated 1 ... variable times:	
ce867KeyGrp3	
isin	m
instTypCod	m
ce867Grp4, repeated 1 ... variable times:	
ce867KeyGrp4	
acctTyp	m
ce867Grp5, repeated 1 ... variable times:	
ce867KeyGrp5	
membTrdngIdCod	m
ce867Grp6, repeated 1 ... variable times:	
ce867KeyGrp6	
infoList	m
ce867Grp7, repeated 1 ... variable times:	
ce867KeyGrp7	
settlDatCtrct	m
ce867Grp8, repeated 1 ... variable times:	
ce867KeyGrp8	
dlvId	m
dlvRef	o
numbOfDaysLate	o
dlvSettlLoc	m
dlvSettlAcct	m
clgHseSettlLoc	o
clgHseSettlAcct	o
buySellIndDlvId	o
totInstQtyDlvId	o
totInstAmntDlvId	o
remQtyDlvId	o
remAmntDlvId	o
ce867Rec, repeated 1 ... variable times:	
buySellInd	m
trdNum	m
ordrNum	m
trdLoc	m
rpoTrdTyp	o
rpoUTI	o
rpoNPUId	o

trdDat	m
legNo	m
totQty	m
totAmnt	m
remQty	m
remAmnt	m
totQtyTrdPerDlvId	m
totAmntTrdPerDlvId	m
remQtyTrdPerDlvId	m
remAmntTrdPerDlvId	m
trdStat	m
totalRemAmntInfoList	o
totalRemAmntMembTrdngId	o
totalRemAmntAcctTyp	o
totalRemAmntIsin	o
totalRemAmntSettlAcctCur	o

Text Report Structure

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NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE867.
```

4.4.7 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. 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 Instruction. These references 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 OFFSET BLOCK INFORMATION: Settlement for Offsetting Repo Trades with applied Net processing

7-REPO GROSS DELIVERY INFORMATION: Settlement for Delivery Instructions/ Repo Trades with applied GROSS 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 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 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.

XML Report Structure	M/O	Text Report Heading
ce870		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
ce870Grp, repeated 0 ... variable times:		
ce870KeyGrp		
membClgIdCod	m	Clearing Member
membClgIdNam	o	(part of Clearing Member)
ce870Grp1, repeated 1 ... variable times:		
ce870KeyGrp1		
settlLoc	m	Settlement Location
settlAcct	m	Settlement Account
ce870Grp2, repeated 1 ... variable times:		
ce870KeyGrp2		
settlCurrency	m	Settlement Currency
ce870Grp3, repeated 1 ... variable times:		
ce870KeyGrp3		
isin	m	Instrument
instShtNam	o	(part of Instrument)

instLngNam	o	(part of Instrument)
instTypCod	m	Type
ce870Grp4, repeated 1 ... variable times:		
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:		
ce870KeyGrp8		
settlDatActual	m	ActStlDate
corpActnRef	o	
settlQtyDlvIdPerStlmnt	o	StlQtyDlvPerStlmnt
settlAmntDlvIdPerStlmnt	o	StlAmntDlvPerStlmnt
settlStatDlvId	o	StlStsDlv
ce870Rec, repeated 1 ... variable times:		
buySellInd	m	B/S
trdNum	m	TradeNumber
ordrNum	m	OrderNumber
trdLoc	m	TrdLoc
trdDat	m	TrdDate
legNo	o	LegNo
acctPos	o	

totQty	m	
totAmnt	m	
settlQty	m	
settlAmnt	m	
totQtyTrdPerDlvId	m	
totAmntTrdPerDlvId	m	
settlQtyTrdPerStlmnt	m	StlQtyTrdPerStlmnt
settlAmntTrdPerStlmnt	m	StlAmntTrdPerStlmnt
settlStat	m	StlStsTrd
totalSettlQtyDlvIdRptTdy	o	
totalSettlAmntDlvIdRptTdy	o	
totalSettlAmntInfoListRptTdy	o	Total Settled Amount per Information Listed
totalSettlAmntMembTrdngIdRptTdy	o	Total Settled Amount per Trading Member
totalSettlAmntAcctTypRptTdy	o	Total Settled Amount per Account Type
totalSettlAmntIsinRptTdy	o	Total Settled Amount per ISIN
totalSettlAmntSettlAcctCurRptTdy	o	Total Settled Amount per Settlement Account

Text Report Structure

```
Clearing Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Settlement Location: XXX Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Settlement Currency: XXX
Instrument: XXXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Type: XXX
Account Type: XX Trading Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Information Listed: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

DeliveryID       DeliveryRef      DlvSettlLoc DlvStlAcct                        CtrCSD CtrCSDAcct
                  B/S ActStlDate StlQtyDlvPerStlmnt       StlAmntDlvPerStlmnt   StlStsDlv
                       B/S TradeNumber    OrderNumber          TrdLoc TrdDate  LegNo
                                     StlQtyTrdPerStlmnt       StlAmntTrdPerStlmnt   StlStsTrd
---------------- ---------------- --------- ---------------------------------- ------ -----------------------------------
XXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX XXX       XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
                  X   YY-MM-DD   9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
                       X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                                     9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
                       X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                                     9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
                  X   YY-MM-DD   9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
                       X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                                     9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
                       X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                                     9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX XXX       XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
                  X   YY-MM-DD   9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
                       X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                                     9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
                       X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                                     9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
                  X   YY-MM-DD   9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
                       X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                                     9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
                       X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                                     9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX

                Total Settled Amount per Information Listed: S9,999,999,999,999.99
                Total Settled Amount per Trading Member:     S9,999,999,999,999.99
                Total Settled Amount per Account Type:       S9,999,999,999,999.99
                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 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. 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 Instruction. These references 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 OFFSET BLOCK INFORMATION: Settlement for Offsetting Repo Trades with applied Net processing

7-REPO GROSS DELIVERY INFORMATION: Settlement for Delivery Instructions/ Repo Trades with applied GROSS 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 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 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	M/O	Text Report Heading
ce871		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
ce871Grp, repeated 0 ... variable times:		
ce871KeyGrp		
membClgIdCod	m	Clearing Member
membClgIdNam	o	(part of Clearing Member)
ce871Grp1, repeated 1 ... variable times:		
ce871KeyGrp1		
settlLoc	m	Settlement Location
settlAcct	m	Settlement Account
ce871Grp2, repeated 1 ... variable times:		
ce871KeyGrp2		
settlCurrency	m	Settlement Currency
ce871Grp3, repeated 1 ... variable times:		
ce871KeyGrp3		
isin	m	Instrument
instShtNam	o	(part of Instrument)

instLngNam	o	(part of Instrument)
instTypCod	m	Type
ce871Grp4, repeated 1 ... variable times:		
ce871KeyGrp4		
acctTyp	m	Account Type
ce871Grp5, repeated 1 ... variable times:		
ce871KeyGrp5		
membTrdngIdCod	m	Trading Member
membTrdngIdNam	o	(part of Trading Member)
ce871Grp6, repeated 1 ... variable times:		
ce871KeyGrp6		
infoList	m	Information Listed
ce871Grp7, repeated 1 ... variable times:		
ce871KeyGrp7		
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	
ce871Grp8, repeated 1 ... variable times:		
ce871KeyGrp8		
settlDatActual	m	ActStlDate
corpActnRef	o	
settlQtyDlvIdPerStlmnt	o	StlQtyDlvPerStlmnt
settlAmntDlvIdPerStlmnt	o	StlAmntDlvPerStlmnt
settlStatDlvId	o	StlStsDlv
ce871Rec, repeated 1 ... variable times:		
buySellInd	m	B/S
trdNum	m	TradeNumber
ordrNum	m	OrderNumber
trdLoc	m	TrdLoc
trdDat	m	TrdDate
legNo	o	LegNo
acctPos	o	

totQty	m	
totAmnt	m	
settlQty	m	
settlAmnt	m	
totQtyTrdPerDlvId	m	
totAmntTrdPerDlvId	m	
settlQtyTrdPerStlmnt	m	StlQtyTrdPerStlmnt
settlAmntTrdPerStlmnt	m	StlAmntTrdPerStlmnt
settlStat	m	StlStsTrd
totalSettlQtyDlvIdRptTdy	o	
totalSettlAmntDlvIdRptTdy	o	
totalSettlAmntInfoListRptTdy	o	Total Settled Amount per Information Listed
totalSettlAmntMembTrdngIdRptTdy	o	Total Settled Amount per Trading Member
totalSettlAmntAcctTypRptTdy	o	Total Settled Amount per Account Type
totalSettlAmntIsinRptTdy	o	Total Settled Amount per ISIN
totalSettlAmntSettlAcctCurRptTdy	o	Total Settled Amount per Settlement Account

Text Report Structure

```
Clearing Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Settlement Location: XXX Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Settlement Currency: XXX
Instrument: XXXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Type: XXX
Account Type: XX Trading Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Information Listed: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

DeliveryID       DeliveryRef      DlvSettlLoc DlvStlAcct                        CtrCSD CtrCSDAcct
                  B/S ActStlDate StlQtyDlvPerStlmnt      StlAmntDlvPerStlmnt   StlStsDlv
                       B/S TradeNumber    OrderNumber         TrdLoc TrdDate  LegNo
                                     StlQtyTrdPerStlmnt      StlAmntTrdPerStlmnt   StlStsTrd
---------------- ---------------- --------- ----------------------------------- ------ -----------------------------------
XXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX XXX       XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
                  X   YY-MM-DD   9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
                       X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                                     9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
                       X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                                     9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
                  X   YY-MM-DD   9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
                       X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                                     9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
                       X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                                     9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX XXX       XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
                  X   YY-MM-DD   9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
                       X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                                     9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
                       X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                                     9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
                  X   YY-MM-DD   9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
                       X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                                     9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
                       X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                                     9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX

                Total Settled Amount per Information Listed: S9,999,999,999,999.99
                Total Settled Amount per Trading Member:     S9,999,999,999,999.99
                Total Settled Amount per Account Type:       S9,999,999,999,999.99
                Total Settled Amount per ISIN:               S9,999,999,999,999.99
                Total Settled Amount per Settlement Account: S9,999,999,999,999.99
```

4.4.9 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. 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 Instruction. These references 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 OFFSET BLOCK INFORMATION: Settlement for Offsetting Repo Trades with applied Net processing

7-REPO GROSS DELIVERY INFORMATION: Settlement for Delivery Instructions/ Repo Trades with applied GROSS 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 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 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	M/O	Text Report Heading
ce872		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
ce872Grp, repeated 0 ... variable times:		
ce872KeyGrp		
membClgIdCod	m	Clearing Member
membClgIdNam	o	(part of Clearing Member)
ce872Grp1, repeated 1 ... variable times:		
ce872KeyGrp1		
settlLoc	m	Settlement Location
settlAcct	m	Settlement Account
ce872Grp2, repeated 1 ... variable times:		
ce872KeyGrp2		
settlCurrency	m	Settlement Currency
ce872Grp3, repeated 1 ... variable times:		
ce872KeyGrp3		
isin	m	Instrument
instShtNam	o	(part of Instrument)

instLngNam	o	(part of Instrument)
instTypCod	m	Type
ce872Grp4, repeated 1 ... variable times:		
ce872KeyGrp4		
acctTyp	m	Account Type
ce872Grp5, repeated 1 ... variable times:		
ce872KeyGrp5		
membTrdngIdCod	m	Trading Member
membTrdngIdNam	o	(part of Trading Member)
ce872Grp6, repeated 1 ... variable times:		
ce872KeyGrp6		
infoList	m	Information Listed
ce872Grp7, repeated 1 ... variable times:		
ce872KeyGrp7		
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	
ce872Grp8, repeated 1 ... variable times:		
ce872KeyGrp8		
settlDatActual	m	ActStlDate
corpActnRef	o	
settlQtyDlvIdPerStlmnt	o	StlQtyDlvPerStlmnt
settlAmntDlvIdPerStlmnt	o	StlAmntDlvPerStlmnt
settlStatDlvId	o	StlStsDlv
ce872Rec, repeated 1 ... variable times:		
buySellInd	m	B/S
trdNum	m	TradeNumber
ordrNum	m	OrderNumber
trdLoc	m	TrdLoc
trdDat	m	TrdDate
legNo	o	LegNo
acctPos	o	

totQty	m	
totAmnt	m	
settlQty	m	
settlAmnt	m	
totQtyTrdPerDlvId	m	
totAmntTrdPerDlvId	m	
settlQtyTrdPerStlmnt	m	StlQtyTrdPerStlmnt
settlAmntTrdPerStlmnt	m	StlAmntTrdPerStlmnt
settlStat	m	StlStsTrd
totalSettlQtyDlvIdRptTdy	o	
totalSettlAmntDlvIdRptTdy	o	
totalSettlAmntInfoListRptTdy	o	Total Settled Amount per Information Listed
totalSettlAmntMembTrdngIdRptTdy	o	Total Settled Amount per Trading Member
totalSettlAmntAcctTypRptTdy	o	Total Settled Amount per Account Type
totalSettlAmntIsinRptTdy	o	Total Settled Amount per ISIN
totalSettlAmntSettlAcctCurRptTdy	o	Total Settled Amount per Settlement Account

Text Report Structure

```
Clearing Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Settlement Location: XXX Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Settlement Currency: XXX
Instrument: XXXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Type: XXX
Account Type: XX Trading Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Information Listed: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

DeliveryID       DeliveryRef      DlvSettlLoc DlvStlAcct                        CtrCSD CtrCSDAcct
                  B/S ActStlDate StlQtyDlvPerStlmnt       StlAmntDlvPerStlmnt   StlStsDlv
                       B/S TradeNumber    OrderNumber          TrdLoc TrdDate  LegNo
                                     StlQtyTrdPerStlmnt       StlAmntTrdPerStlmnt   StlStsTrd
---------------- ---------------- --------- ----------------------------------- ------ -----------------------------------
XXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX XXX       XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
                  X   YY-MM-DD   9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
                       X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                                     9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
                       X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                                     9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
                  X   YY-MM-DD   9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
                       X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                                     9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
                       X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                                     9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX XXX       XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
                  X   YY-MM-DD   9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
                       X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                                     9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
                       X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                                     9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
                  X   YY-MM-DD   9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
                       X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                                     9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
                       X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                                     9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX

                Total Settled Amount per Information Listed: S9,999,999,999,999.99
                Total Settled Amount per Trading Member:     S9,999,999,999,999.99
                Total Settled Amount per Account Type:       S9,999,999,999,999.99
                Total Settled Amount per ISIN:               S9,999,999,999,999.99
                Total Settled Amount per Settlement Account: S9,999,999,999,999.99
```

4.4.10 CE875 Repo PFOD Instruction Report

Description	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). Report provides two references per PFOD Instruction. These references can be used by members to unambiguously locate relevant PFOD 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-Delivery ID: unique identifier generated by C7 SCS for internal referencing. PFOD Instructions are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information. The report provides totals for pending amounts per Type of Information, Trading Member, Account Type, ISIN, Settlement Location/ Settlement Account per currency. 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).
Frequency	Daily.
Availability	This report is available for Clearing Members.

XML Report Structure	M/O	Text Report Heading
ce875		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	

rptPrntEffTim	o
rptPrntRunDat	m
ce875Grp, repeated 0 ... variable times:	
ce875KeyGrp	
membClgIdCod	m
ce875Grp1, repeated 1 ... variable times:	
ce875KeyGrp1	
settlLoc	m
settlAcct	m
ce875Grp2, repeated 1 ... variable times:	
ce875KeyGrp2	
settlCurrency	m
ce875Grp3, repeated 1 ... variable times:	
ce875KeyGrp3	
isin	m
instTypCod	m
ce875Grp4, repeated 1 ... variable times:	
ce875KeyGrp4	
acctTyp	m
ce875Grp5, repeated 1 ... variable times:	
ce875KeyGrp5	
membTrdngIdCod	m
ce875Grp6, repeated 1 ... variable times:	
ce875KeyGrp6	
settlDatCtrct	m
ce875Grp7, repeated 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
statPfodDlvId	o

ce875Rec, repeated 1 ... variable times:

buySellInd	m
trdNum	m
ordrNum	m
trdLoc	m
rpoTrdTyp	o
rpoUTI	o
rpoNPUId	o
trdDat	m
legNo	m
totQty	m
totAmnt	m
totQtyTrdPerDlvId	m
totAmntTrdPerDlvId	m

Text Report Structure

```
NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE875.
```

4.4.11 CE876 Repo PFOD Instruction Report

Description	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). Report provides two references per PFOD Instruction. These references can be used by members to unambiguously locate relevant PFOD 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-Delivery ID: unique identifier generated by C7 SCS for internal referencing. PFOD Instructions are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information. The report provides totals for pending amounts per Type of Information, Trading Member, Account Type, ISIN, Settlement Location/ Settlement Account per currency. 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).
Frequency	Daily.
Availability	This report is available for Settlement Institutions.

XML Report Structure	**M/O**	**Text Report Heading**
ce876		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	

rptPrntEffTim	o
rptPrntRunDat	m
ce876Grp, repeated 0 ... variable times:	
ce876KeyGrp	
membClgIdCod	m
ce876Grp1, repeated 1 ... variable times:	
ce876KeyGrp1	
settlLoc	m
settlAcct	m
ce876Grp2, repeated 1 ... variable times:	
ce876KeyGrp2	
settlCurrency	m
ce876Grp3, repeated 1 ... variable times:	
ce876KeyGrp3	
isin	m
instTypCod	m
ce876Grp4, repeated 1 ... variable times:	
ce876KeyGrp4	
acctTyp	m
ce876Grp5, repeated 1 ... variable times:	
ce876KeyGrp5	
membTrdngIdCod	m
ce876Grp6, repeated 1 ... variable times:	
ce876KeyGrp6	
settlDatCtrct	m
ce876Grp7, repeated 1 ... variable times:	
ce876KeyGrp7	
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

ce876Rec, repeated 1 ... variable times:

buySellInd	m
trdNum	m
ordrNum	m
trdLoc	m
rpoTrdTyp	o
rpoUTI	o
rpoNPUId	o
trdDat	m
legNo	m
totQty	m
totAmnt	m
totQtyTrdPerDlvId	m
totAmntTrdPerDlvId	m

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE876.

4.4.12 CE877 Repo PFOD Instruction Report

Description	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). Report provides two references per PFOD Instruction. These references can be used by members to unambiguously locate relevant PFOD 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-Delivery ID: unique identifier generated by C7 SCS for internal referencing. PFOD Instructions are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information. The report provides totals for pending amounts per Type of Information, Trading Member, Account Type, ISIN, Settlement Location/ Settlement Account per currency. 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).
Frequency	Daily.
Availability	This report is available for Trading Members.

XML Report Structure	M/O	Text Report Heading
ce877		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	

rptPrntEffTim	o
rptPrntRunDat	m
ce877Grp, repeated 0 ... variable times:	
ce877KeyGrp	
membClgIdCod	m
ce877Grp1, repeated 1 ... variable times:	
ce877KeyGrp1	
settlLoc	m
settlAcct	m
ce877Grp2, repeated 1 ... variable times:	
ce877KeyGrp2	
settlCurrency	m
ce877Grp3, repeated 1 ... variable times:	
ce877KeyGrp3	
isin	m
instTypCod	m
ce877Grp4, repeated 1 ... variable times:	
ce877KeyGrp4	
acctTyp	m
ce877Grp5, repeated 1 ... variable times:	
ce877KeyGrp5	
membTrdngIdCod	m
ce877Grp6, repeated 1 ... variable times:	
ce877KeyGrp6	
settlDatCtrct	m
ce877Grp7, repeated 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, repeated 1 ... variable times:

buySellInd	m
trdNum	m
ordrNum	m
trdLoc	m
rpoTrdTyp	o
rpoUTI	o
rpoNPUId	o
trdDat	m
legNo	m
totQty	m
totAmnt	m
totQtyTrdPerDlvId	m
totAmntTrdPerDlvId	m

Text Report Structure

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NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE877.
```

4.4.13 CE880 GC Pooling Collateral Allocation Report

Description	This report contains open exposure at Clearing Member, Currency, GC Pooling Basket ISIN, Account level. Allocated single collaterals to each open exposure are present in this report. GC Pooling trades that contribute (i.e. where the front leg has settled and term leg is pending) to the open exposure are reported as well. In case, the ISA Direct License Holder is a Repo Asset Manager then the GC Pooling trades are reported at individual fund level. The contribution of each fund to the open exposure is reported as a percentage. Please note that the fund related information in this report is only relevant for Repo Asset Manager model and more details for the same will be published with business go-live of the Repo Asset Manager model. 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
ce880		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
ce880Grp, repeated 0 ... variable times:		
ce880KeyGrp		
membClgIdCod	m	
ce880Grp1, repeated 1 ... variable times:		
ce880KeyGrp1		
settlLoc	m	
settlAcct	m	
ce880Grp2, repeated 1 ... variable times:		
ce880KeyGrp2		

settlCurrency	m
ce880Grp3, repeated 1 ... variable times:	
ce880KeyGrp3	
isin	m
instTypCod	m
ce880Grp4, repeated 1 ... variable times:	
ce880KeyGrp4	
membTrdngIdCod	m
ce880Grp5, repeated 1 ... variable times:	
ce880KeyGrp5	
triPartyExpRef	m
roleTyp	m
totOpnExp	m
ce880Grp6, repeated 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, repeated 1 ... variable times:	
ce880KeyGrp7	
fundShtCod	m
fundTotOpnExp	o
fundExpShre	o
ce880Rec, repeated 1 ... variable times:	
trdDirectn	m
trdNum	m
ordrNum	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

Text Report Structure

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NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE880.
```

4.4.14 CE881 GC Pooling Collateral Allocation Report

Description	This report contains open exposure at Clearing Member, Currency, GC Pooling Basket ISIN, Account level. Allocated single collaterals to each open exposure are present in this report. GC Pooling trades that contribute (i.e. where the front leg has settled and term leg is pending) to the open exposure are reported as well. In case, the ISA Direct License Holder is a Repo Asset Manager then the GC Pooling trades are reported at individual fund level. The contribution of each fund to the open exposure is reported as a percentage. Please note that the fund related information in this report is only relevant for Repo Asset Manager model and more details for the same will be published with business go-live of the Repo Asset Manager model. 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
ce881		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
ce881Grp, repeated 0 ... variable times:		
ce881KeyGrp		
membClgIdCod	m	
ce881Grp1, repeated 1 ... variable times:		
ce881KeyGrp1		
settlLoc	m	
settlAcct	m	
ce881Grp2, repeated 1 ... variable times:		
ce881KeyGrp2		

settlCurrency	m
ce881Grp3, repeated 1 ... variable times:	
ce881KeyGrp3	
isin	m
instTypCod	m
ce881Grp4, repeated 1 ... variable times:	
ce881KeyGrp4	
membTrdngIdCod	m
ce881Grp5, repeated 1 ... variable times:	
ce881KeyGrp5	
triPartyExpRef	m
roleTyp	m
totOpnExp	m
ce881Grp6, repeated 0 ... variable times:	
ce881KeyGrp6	
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
ce881Grp7, repeated 1 ... variable times:	
ce881KeyGrp7	
fundShtCod	m
fundTotOpnExp	o
fundExpShre	o
ce881Rec, repeated 1 ... variable times:	
trdDirectn	m
trdNum	m
ordrNum	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

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE881.

4.4.15 CE882 GC Pooling Collateral Allocation Report

Description	This report contains open exposure at Clearing Member, Currency, GC Pooling Basket ISIN, Account level. Allocated single collaterals to each open exposure are present in this report. GC Pooling trades that contribute (i.e. where the front leg has settled and term leg is pending) to the open exposure are reported as well. In case, the ISA Direct License Holder is a Repo Asset Manager then the GC Pooling trades are reported at individual fund level. The contribution of each fund to the open exposure is reported as a percentage. Please note that the fund related information in this report is only relevant for Repo Asset Manager model and more details for the same will be published with business go-live of the Repo Asset Manager model. 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	M/O	Text Report Heading
ce882		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
ce882Grp, repeated 0 ... variable times:		
ce882KeyGrp		
membClgIdCod	m	
ce882Grp1, repeated 1 ... variable times:		
ce882KeyGrp1		
settlLoc	m	
settlAcct	m	
ce882Grp2, repeated 1 ... variable times:		
ce882KeyGrp2		

settlCurrency	m
ce882Grp3, repeated 1 ... variable times:	
ce882KeyGrp3	
isin	m
instTypCod	m
ce882Grp4, repeated 1 ... variable times:	
ce882KeyGrp4	
membTrdngIdCod	m
ce882Grp5, repeated 1 ... variable times:	
ce882KeyGrp5	
triPartyExpRef	m
roleTyp	m
totOpnExp	m
ce882Grp6, repeated 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, repeated 1 ... variable times:	
ce882KeyGrp7	
fundShtCod	m
fundTotOpnExp	o
fundExpShre	o
ce882Rec, repeated 1 ... variable times:	
trdDirectn	m
trdNum	m
ordrNum	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

Text Report Structure

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NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE882.
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4.4.16 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.

XML Report Structure	M/O	Text Report Heading
ce890		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	

rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m
ce890Grp, repeated 0 ... variable times:	
ce890KeyGrp	
membClgIdCod	m
ce890Grp1, repeated 1 ... variable times:	
ce890KeyGrp1	
settlLoc	m
settlAcct	m
ce890Grp2, repeated 1 ... variable times:	
ce890KeyGrp2	
settlCurrency	m
ce890Grp3, repeated 1 ... variable times:	
ce890KeyGrp3	
isin	m
instTypCod	m
ce890Grp4, repeated 1 ... variable times:	
ce890KeyGrp4	
membTrdngIdCod	m
ce890Grp5, repeated 1 ... variable times:	
ce890KeyGrp5	
acctTyp	m
ce890Grp6, repeated 1 ... variable times:	
ce890KeyGrp6	
trdDat	m
ce890Grp7, repeated 1 ... variable times:	
ce890KeyGrp7	
netPosTrdId	m
settlDatCtrct	m
acctPos	o
ce890Grp8, repeated 1 ... variable times:	
ce890KeyGrp8	
recTypTrd	m
cashNetPosTrdId	o
ce890Grp9, repeated 1 ... variable times:	

ce890KeyGrp9
trdLoc m
ce890Grp10, repeated 1 ... variable times:
ce890KeyGrp10
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
ce890Rec, 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 CE890.

4.4.17 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.

XML Report Structure	M/O	Text Report Heading
ce891		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	

rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m
ce891Grp, repeated 0 ... variable times:	
ce891KeyGrp	
membClgIdCod	m
ce891Grp1, repeated 1 ... variable times:	
ce891KeyGrp1	
settlLoc	m
settlAcct	m
ce891Grp2, repeated 1 ... variable times:	
ce891KeyGrp2	
settlCurrency	m
ce891Grp3, repeated 1 ... variable times:	
ce891KeyGrp3	
isin	m
instTypCod	m
ce891Grp4, repeated 1 ... variable times:	
ce891KeyGrp4	
membTrdngIdCod	m
ce891Grp5, repeated 1 ... variable times:	
ce891KeyGrp5	
acctTyp	m
ce891Grp6, repeated 1 ... variable times:	
ce891KeyGrp6	
trdDat	m
ce891Grp7, repeated 1 ... variable times:	
ce891KeyGrp7	
netPosTrdId	m
settlDatCtrct	m
acctPos	o
ce891Grp8, repeated 1 ... variable times:	
ce891KeyGrp8	
recTypTrd	m
cashNetPosTrdId	o
ce891Grp9, repeated 1 ... variable times:	

ce891KeyGrp9
trdLoc m
ce891Grp10, repeated 1 ... variable times:
ce891KeyGrp10
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
ce891Rec, 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 CE891.

4.4.18 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.

XML Report Structure	M/O	Text Report Heading
ce892		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	

rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m
ce892Grp, repeated 0 ... variable times:	
ce892KeyGrp	
membClgIdCod	m
ce892Grp1, repeated 1 ... variable times:	
ce892KeyGrp1	
settlLoc	m
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:	
ce892KeyGrp6	
trdDat	m
ce892Grp7, repeated 1 ... variable times:	
ce892KeyGrp7	
netPosTrdId	m
settlDatCtrct	m
acctPos	o
ce892Grp8, repeated 1 ... variable times:	
ce892KeyGrp8	
recTypTrd	m
cashNetPosTrdId	o
ce892Grp9, repeated 1 ... variable times:	

ce892KeyGrp9
trdLoc m
ce892Grp10, repeated 1 ... variable times:
ce892KeyGrp10
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
ce892Rec, 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 CE892.

4.4.19 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 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 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.

XML Report Structure	M/O	Text Report Heading
<u>ce895</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	

rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m
ce895Grp, repeated 0 ... variable times:	
ce895KeyGrp	
membClgIdCod	m
ce895Grp1, repeated 1 ... variable times:	
ce895KeyGrp1	
settlLoc	m
settlAcct	m
ce895Grp2, repeated 1 ... variable times:	
ce895KeyGrp2	
settlCurrency	m
ce895Grp3, repeated 1 ... variable times:	
ce895KeyGrp3	
isin	m
instTypCod	m
ce895Grp4, repeated 1 ... variable times:	
ce895KeyGrp4	
membTrdngIdCod	m
ce895Grp5, repeated 1 ... variable times:	
ce895KeyGrp5	
acctTyp	m
ce895Grp6, repeated 1 ... variable times:	
ce895KeyGrp6	
trdDat	m
ce895Grp7, repeated 1 ... variable times:	
ce895KeyGrp7	
netPosTrdId	m
settlDatCtrct	m
acctPos	o
ce895Grp8, repeated 1 ... variable times:	
ce895KeyGrp8	
recTypTrd	m
cashNetPosTrdId	o
ce895Grp9, repeated 1 ... variable times:	

ce895KeyGrp9
    trdLoc m
ce895Grp10, repeated 1 ... variable times:
    ce895KeyGrp10
        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
    ce895Rec, 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 CE895.

4.4.20 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 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 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	M/O	Text Report Heading
ce896		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	

rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m
ce896Grp, repeated 0 ... variable times:	
ce896KeyGrp	
membClgIdCod	m
ce896Grp1, repeated 1 ... variable times:	
ce896KeyGrp1	
settlLoc	m
settlAcct	m
ce896Grp2, repeated 1 ... variable times:	
ce896KeyGrp2	
settlCurrency	m
ce896Grp3, repeated 1 ... variable times:	
ce896KeyGrp3	
isin	m
instTypCod	m
ce896Grp4, repeated 1 ... variable times:	
ce896KeyGrp4	
membTrdngIdCod	m
ce896Grp5, repeated 1 ... variable times:	
ce896KeyGrp5	
acctTyp	m
ce896Grp6, repeated 1 ... variable times:	
ce896KeyGrp6	
trdDat	m
ce896Grp7, repeated 1 ... variable times:	
ce896KeyGrp7	
netPosTrdId	m
settlDatCtrct	m
acctPos	o
ce896Grp8, repeated 1 ... variable times:	
ce896KeyGrp8	
recTypTrd	m
cashNetPosTrdId	o
ce896Grp9, repeated 1 ... variable times:	

ce896KeyGrp9
trdLoc m
ce896Grp10, repeated 1 ... variable times:
ce896KeyGrp10
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
ce896Rec, 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 CE896.

4.4.21 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 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 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	M/O	Text Report Heading
<u>ce897</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	

rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m
ce897Grp, repeated 0 ... variable times:	
ce897KeyGrp	
membClgIdCod	m
ce897Grp1, repeated 1 ... variable times:	
ce897KeyGrp1	
settlLoc	m
settlAcct	m
ce897Grp2, repeated 1 ... variable times:	
ce897KeyGrp2	
settlCurrency	m
ce897Grp3, repeated 1 ... variable times:	
ce897KeyGrp3	
isin	m
instTypCod	m
ce897Grp4, repeated 1 ... variable times:	
ce897KeyGrp4	
membTrdngIdCod	m
ce897Grp5, repeated 1 ... variable times:	
ce897KeyGrp5	
acctTyp	m
ce897Grp6, repeated 1 ... variable times:	
ce897KeyGrp6	
trdDat	m
ce897Grp7, repeated 1 ... variable times:	
ce897KeyGrp7	
netPosTrdId	m
settlDatCtrct	m
acctPos	o
ce897Grp8, repeated 1 ... variable times:	
ce897KeyGrp8	
recTypTrd	m
cashNetPosTrdId	o
ce897Grp9, repeated 1 ... variable times:	

ce897KeyGrp9
    trdLoc m
ce897Grp10, repeated 1 ... variable times:
    ce897KeyGrp10
        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
    ce897Rec, 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 CE897.
```

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 C7 SCS Business Day as a delta report at pre-configured cut-off times. The report header of each delta report contains a run number to uniquely distinguish the various intraday reports. In case no data are to be reported for a particular reporting run, an empty report is provided (NO DATA Report).
Frequency	Multiple Times per Day. 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. A final generation of this report takes place at the end of current C7 SCS Business Day. Each delta report contains the information that were received before the pre-configured cut-off time and not being reported yet in a previous report run. In case the generation of a preceding delta report is not completed yet, all settlements for Repo Trades that were received before the pre-configured cut-off time and not being reported yet in a previous report run are included in the current report run. The number of received intraday reports on a C7 SCS Business Day might vary, therefore.
Availability	This report is available for Clearing Members.

XML Report Structure	M/O	Text Report Heading
ci870		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	

rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m
ci870Grp, repeated 0 ... variable times:	
ci870KeyGrp	
membClgIdCod	m
membClgIdNam	o
ci870Grp1, repeated 1 ... variable times:	
ci870KeyGrp1	
settlLoc	m
settlAcct	m
ci870Grp2, repeated 1 ... variable times:	
ci870KeyGrp2	
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:	
ci870KeyGrp5	
membTrdngIdCod	m
membTrdngIdNam	o
ci870Grp6, repeated 1 ... variable times:	
ci870KeyGrp6	
settlDatActual	m
ci870Grp7, repeated 1 ... variable times:	
ci870KeyGrp7	
settlDatCtrct	m
ci870Rec, repeated 1 ... variable times:	
buySellInd	m
fundShtCod	o
trdNum	m
ordrNum	m
trdLoc	m
trdDat	m

rpoUTI	m
rpoTrdTyp	m
legNo	m
totQty	m
totAmnt	m
settlQty	m
settlAmnt	m
settlQtyTrdPerStlmnt	m
settlAmntTrdPerStlmnt	m
rpoInfoList	o
settlStat	m

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 C7 SCS Business Day as a delta report at pre-configured cut-off times. The report header of each delta report contains a run number to uniquely distinguish the various intraday reports. In case no data are to be reported for a particular reporting run, an empty report is provided (NO DATA Report).
Frequency	Multiple Times per Day. 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. A final generation of this report takes place at the end of current C7 SCS Business Day. Each delta report contains the information that were received before the pre-configured cut-off time and not being reported yet in a previous report run. In case the generation of a preceding delta report is not completed yet, all settlements for Repo Trades that were received before the pre-configured cut-off time and not being reported yet in a previous report run are included in the current report run. The number of received intraday reports on a C7 SCS Business Day might vary, therefore.
Availability	This report is available for Settlement Institutions.

XML Report Structure	M/O	Text Report Heading
ci871		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
ci871Grp, repeated 0 ... variable times:		

ci871KeyGrp	
membClgIdCod	m
membClgIdNam	o
ci871Grp1, repeated 1 ... variable times:	
ci871KeyGrp1	
settlLoc	m
settlAcct	m
ci871Grp2, repeated 1 ... variable times:	
ci871KeyGrp2	
settlCurrency	m
ci871Grp3, repeated 1 ... variable times:	
ci871KeyGrp3	
isin	m
instShtNam	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	
settlDatCtrct	m
ci871Rec, repeated 1 ... variable times:	
buySellInd	m
fundShtCod	o
trdNum	m
ordrNum	m
trdLoc	m
trdDat	m
rpoUTI	m
rpoTrdTyp	m
legNo	m
totQty	m

totAmnt	m
settlQty	m
settlAmnt	m
settlQtyTrdPerStlmnt	m
settlAmntTrdPerStlmnt	m
rpoInfoList	o
settlStat	m

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 C7 SCS Business Day as a delta report at pre-configured cut-off times. The report header of each delta report contains a run number to uniquely distinguish the various intraday reports. In case no data are to be reported for a particular reporting run, an empty report is provided (NO DATA Report).
Frequency	Multiple Times per Day. 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. A final generation of this report takes place at the end of current C7 SCS Business Day. Each delta report contains the information that were received before the pre-configured cut-off time and not being reported yet in a previous report run. In case the generation of a preceding delta report is not completed yet, all settlements for Repo Trades that were received before the pre-configured cut-off time and not being reported yet in a previous report run are included in the current report run. The number of received intraday reports on a C7 SCS Business Day might vary, therefore.
Availability	This report is available for Trading Members.

XML Report Structure	M/O	Text Report Heading
ci872		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
ci872Grp, repeated 0 ... variable times:		

ci872KeyGrp	
membClgIdCod	m
membClgIdNam	o
ci872Grp1, repeated 1 ... variable times:	
ci872KeyGrp1	
settlLoc	m
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:	
buySellInd	m
fundShtCod	o
trdNum	m
ordrNum	m
trdLoc	m
trdDat	m
rpoUTI	m
rpoTrdTyp	m
legNo	m
totQty	m

totAmnt	m
settlQty	m
settlAmnt	m
settlQtyTrdPerStlmnt	m
settlAmntTrdPerStlmnt	m
rpoInfoList	o
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 C7 SCS 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 Trades will be displayed once in this report. This report is created multiple times during the C7 SCS Business Day as a delta report at pre-configured cut-off times. The report header of each delta report contains a run number to uniquely distinguish the various intraday reports. At the end of the C7 SCS Business Day a consolidated report containing all Repo Trades as originally received during the current C7 SCS Business Day is provided. Later modifications or cancellations are not reported on this report. The consolidated report is not a delta report and does not contain a run number. In case no data are to be reported for a particular reporting run, an empty report is provided (NO DATA Report).
Frequency	Daily (Consolidated Report); Multiple Times per Day (Delta Reports). 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. Each delta report contains the information that were received before the pre-configured cut-off time and not being reported yet in a previous report run. In case the generation of a preceding delta report is not completed yet, all Repo Trades that were received before the pre-configured cut-off time and not being reported yet in a previous report run are included in the current report run. The number of received intraday reports on a C7 SCS Business Day might vary, therefore.
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	

membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m
tc800Grp, repeated 0 ... variable times:	
tc800KeyGrp	
membClgIdCod	m
tc800Grp1, repeated 1 ... variable times:	
tc800KeyGrp1	
settlLoc	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
fundShtCod	o
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 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 C7 SCS 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 Trades will be displayed once in this report. This report is created multiple times during the C7 SCS Business Day as a delta report at pre-configured cut-off times. The report header of each delta report contains a run number to uniquely distinguish the various intraday reports. At the end of the C7 SCS Business Day a consolidated report containing all Repo Trades as originally received during the current C7 SCS Business Day is provided. Later modifications or cancellations are not reported on this report. The consolidated report is not a delta report and does not contain a run number. In case no data are to be reported for a particular reporting run, an empty report is provided (NO DATA Report).
Frequency	Daily (Consolidated Report); Multiple Times per Day (Delta Reports). 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. Each delta report contains the information that were received before the pre-configured cut-off time and not being reported yet in a previous report run. In case the generation of a preceding delta report is not completed yet, all Repo Trades that were received before the pre-configured cut-off time and not being reported yet in a previous report run are included in the current report run. The number of received intraday reports on a C7 SCS Business Day might vary, therefore.
Availability	This report is available for Settlement Institutions.

XML Report Structure	M/O	Text Report Heading
tc801		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	

rptPrntEffTim	o
rptPrntRunDat	m
tc801Grp, repeated 0 ... variable times:	
tc801KeyGrp	
membClgIdCod	m
tc801Grp1, repeated 1 ... variable times:	
tc801KeyGrp1	
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
fundShtCod	o

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 C7 SCS 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 Trades will be displayed once in this report. This report is created multiple times during the C7 SCS Business Day as a delta report at pre-configured cut-off times. The report header of each delta report contains a run number to uniquely distinguish the various intraday reports. At the end of the C7 SCS Business Day a consolidated report containing all Repo Trades as originally received during the current C7 SCS Business Day is provided. Later modifications or cancellations are not reported on this report. The consolidated report is not a delta report and does not contain a run number. In case no data are to be reported for a particular reporting run, an empty report is provided (NO DATA Report).
Frequency	Daily (Consolidated Report); Multiple Times per Day (Delta Reports). 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. Each delta report contains the information that were received before the pre-configured cut-off time and not being reported yet in a previous report run. In case the generation of a preceding delta report is not completed yet, all Repo Trades that were received before the pre-configured cut-off time and not being reported yet in a previous report run are included in the current report run. The number of received intraday reports on a C7 SCS Business Day might vary, therefore.
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	
rptPrntEffDat	m	

rptPrntEffTim	o
rptPrntRunDat	m
tc802Grp, repeated 0 ... variable times:	
tc802KeyGrp	
membClgIdCod	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	
membTrdngIdCod	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
fundShtCod	o

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 both legs are fully settled. The report contains the payout information for Repo Interest Amount (RIA) for Fixed Repo and Variable Repo having a term between front leg and term leg greater than 12 months. 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	M/O	Text Report Heading
tc850		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tc850Grp, repeated 0 ... variable times:		
tc850KeyGrp		
membClgIdCod	m	
tc850Grp1, repeated 1 ... variable times:		
tc850KeyGrp1		
settlLoc	m	
settlAcct	m	
tc850Grp2, repeated 1 ... variable times:		
tc850KeyGrp2		
settlCurrency	m	

tc850Grp3, repeated 1 ... variable times:	
tc850KeyGrp3	
isin	m
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
tc850Grp8, repeated 0 ... variable times:	
tc850KeyGrp8	
riaPrdStartDat	o
riaPrdEndDat	o
riaPrdDays	o
riaPrdPaymntDat	o
riaPrdAmnt	o
riaPrdStatus	o
tc850Rec, repeated 1 ... variable times:	
legNo	m
buySellInd	m

fundShtCod	o
rpoTotQty	m
rpoTotAmnt	m
rpoRemQty	m
rpoRemAmnt	o
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 both legs are fully settled. The report contains the payout information for Repo Interest Amount (RIA) for Fixed Repo and Variable Repo having a term between front leg and term leg greater than 12 months. 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	
membId	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	m
tc851Grp4, repeated 1 ... variable times:	
tc851KeyGrp4	
membTrdngIdCod	m
tc851Grp5, repeated 1 ... variable times:	
tc851KeyGrp5	
acctTyp	m
tc851Grp6, repeated 1 ... variable times:	
tc851KeyGrp6	
trdDat	m
tc851Grp7, repeated 1 ... variable times:	
tc851KeyGrp7	
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
tc851Grp8, repeated 0 ... variable times:	
tc851KeyGrp8	
riaPrdStartDat	o
riaPrdEndDat	o
riaPrdDays	o
riaPrdPaymntDat	o
riaPrdAmnt	o
riaPrdStatus	o
tc851Rec, repeated 1 ... variable times:	
legNo	m
buySellInd	m

fundShtCod	o
rpoTotQty	m
rpoTotAmnt	m
rpoRemQty	m
rpoRemAmnt	o
settlDatCtrct	m
settlDatActual	o
rpoTrdStat	m
rpoClosReqPend	o

Text Report Structure

```
NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR TC851.
```

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 both legs are fully settled. The report contains the payout information for Repo Interest Amount (RIA) for Fixed Repo and Variable Repo having a term between front leg and term leg greater than 12 months. 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	M/O	Text Report Heading
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		
membClgIdCod	m	
tc852Grp1, repeated 1 ... variable times:		
tc852KeyGrp1		
settlLoc	m	
settlAcct	m	
tc852Grp2, repeated 1 ... variable times:		
tc852KeyGrp2		
settlCurrency	m	

tc852Grp3, repeated 1 ... variable times:	
tc852KeyGrp3	
isin	m
instTypCod	m
tc852Grp4, repeated 1 ... variable times:	
tc852KeyGrp4	
membTrdngIdCod	m
tc852Grp5, repeated 1 ... variable times:	
tc852KeyGrp5	
acctTyp	m
tc852Grp6, repeated 1 ... variable times:	
tc852KeyGrp6	
trdDat	m
tc852Grp7, repeated 1 ... variable times:	
tc852KeyGrp7	
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
tc852Grp8, repeated 0 ... variable times:	
tc852KeyGrp8	
riaPrdStartDat	o
riaPrdEndDat	o
riaPrdDays	o
riaPrdPaymntDat	o
riaPrdAmnt	o
riaPrdStatus	o
tc852Rec, repeated 1 ... variable times:	
legNo	m
buySellInd	m

fundShtCod	o
rpoTotQty	m
rpoTotAmnt	m
rpoRemQty	m
rpoRemAmnt	o
settlDatCtrct	m
settlDatActual	o
rpoTrdStat	m
rpoClosReqPend	o

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.

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

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

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

6.3 acctTyp

Description: This field contains the account type.

Format: alphanumeric 2

Valid Values	Decodes	Descriptions
A1		account for agent business
A2		account for agent business (for XEUR only)
A3		account for agent business (for XEUR only)
A4		account for agent business (for XEUR only)
A5		account for agent business (for XEUR only)
A6		account for agent business (for XEUR only)
A7		account for agent business (for XEUR only)
A8		account for agent business (for XEUR only)
A9		account for agent business (for XEUR only)
PP		account for proprietary (own) business

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
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

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	Decodes	Descriptions
BIBL	BIBL	Buy-in Block (Net Position Trades, Repo Trades)
BIRL	BIRL	Buy-in Release (Net Position Trades, Repo Trades)
INS	INS	Trade was inserted manually by Eurex Clearing (Single Trades, Repo Trades)
DEL	DEL	Trade was deleted manually by Eurex Clearing
BLOCK	BLCK	Release Status Update - New Status: HOLD
RELEASE	REL	Release Status Update - New Status: RELEASED
PARTIAL RELEASE	PREL	Release Status Update - New Status: PARTIALLY RELEASED

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
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
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

6.9 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	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:

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

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
NOK		Norwegian Krone
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	Decodes	Descriptions
ANA		Australian and New Zealand Bank (AUS)
BAR		Barclays Bank plc
BBK		Bundesbank
BNY		BNY Mellon
BOA		BANK OF AMERIKA NEW YORK CITY
BTM		Bank of Tokyo Mitsubishi
CBL		Clearstream Banking Luxembourg or on 6-series account
CIT		Citibank N.A
CNY		CITIBANK N.A. NEW YORK CITY
DBL		Deutsche Bank London
DBT		DEUTSCHE BANK TRUST COMPANY A.NYC
EOC		Euroclear Bank
ESC		Euro SIC
HBY		HSBC BANK USA, N.A. NEW YORK CITY
HSB		HSBC Bank plc
JPC		JPMORGAN CHASE BANK N.A. NEW YORK C
JPG		JPMorgan Chase Bank N.A. London
RBN		RBS National Westminster Bank Plc
RBS		Royal Bank of Scotland
SMB		Sumitomo Mitsui Banking Corporation
SNB		Swiss National Bank
UBS		UBS

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 code of the Cash Transaction Type.
Format	alphanumeric 3

Valid Values	Decodes	Descriptions
442		REPO RATE COMP RCV
444		REPO RATE COMP PAID
450		BUY-IN CASH AMT PAID
451		BUY-IN CASH AMT RCVD
452		CASH SETTLEMENT RCVD
454		CASH SETTLEMENT PAID
456		DIVID COMPENS RCVD
458		DIVID COMPENS PAID
470		PAIR-OFF RCVD
471		PAIR-OFF PAID
472		CASH OFFSET SHR RCVD
474		CASH OFFSET SHR PAID
480		COUPON COMPENS RCV
482		COUPON COMPENS PAID
484		COUPON COMPENS CANCEL RCV
486		COUPON COMPENS CANCEL PAID
487		REDMCOMP RCV
488		REDMCOMP PAID
490		DELINST DEV CSHAMT R
491		DELINST DEV CSHAMT P
492		RETURN STL AMNT RCVD
493		RETURN STL AMNT PAID
494		FRACTIO CSH STL RCVD
495		FRACTIO CSH STL PAID

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

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 cfiCode

Description	CFI code of the security used as collateral.
Format	alphanumeric 6
Where used:	CE880 GC Pooling Collateral Allocation Report CE881 GC Pooling Collateral Allocation Report CE882 GC Pooling Collateral Allocation Report

6.29 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: 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

6.30 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 Europe
CBL		Clearstream Banking Luxembourg or on 6-series account
CCO		Euroclear UK & International
EOC		Euroclear Bank
SIS		SIX SegaIntersettle Zurich

Where used: 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

6.31 collIsin

Description	This field contains the International Security Identification Number of the allocated collateral to GC Pooling exposure.
Format	alphanumeric 12
Where used:	CE880 GC Pooling Collateral Allocation Report CE881 GC Pooling Collateral Allocation Report CE882 GC Pooling Collateral Allocation Report

6.32 collType

Description	Code classifying the type of the security.
Format	alphanumeric 4

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: CE880 GC Pooling Collateral Allocation Report
CE881 GC Pooling Collateral Allocation Report
CE882 GC Pooling Collateral Allocation Report

6.33 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

6.34 collValPstHairCut

Description: Collateral value in settlement currency after applying haircut.

Format: numeric 19, 6

Where used: CE880 GC Pooling Collateral Allocation Report
CE881 GC Pooling Collateral Allocation Report
CE882 GC Pooling Collateral Allocation Report

6.35 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	Decodes	Descriptions
Y		Trade affected by original run of non-income event
I		Trade affected by original run or a cancellation of income event
C		Trade generated during cancellation run
N		Trade not affected by corporate action, remains unchanged

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

6.36 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.

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

6.37 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

6.38 dlvId

Description: This field contains a unique identifier of the Delivery Instruction. In case of GC Pooling Repo this field contains 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: 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

6.39 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 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:
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

6.40 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
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

6.41 dlvSettlLoc

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

Format: alphanumeric 3

Valid Values	Decodes	Descriptions
CBF		Clearstream Europe
CBL		Clearstream Banking Luxembourg or on 6-series account
CCO		Euroclear UK & International
CIK		Euroclear Belgium
EOC		Euroclear Bank
MOT		Euronext Securities Milan
NEC		Euroclear Nederland
SIC		Euroclear France
SIS		SIX SegaIntersettle Zurich

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
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

6.42 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
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

6.43 exchNam

Description: This field contains the clearing house ID.

Format: alphanumeric 5

Valid Values	Decodes	Descriptions
EUREX		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
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

6.44 flSettlAmnt

Description: Settled Amount of the front leg of the Repo Trade.

Format: numeric 19, 6

Where used:
CE880 GC Pooling Collateral Allocation Report
CE881 GC Pooling Collateral Allocation Report
CE882 GC Pooling Collateral Allocation Report

6.45 flSettlQty

Description	Settled Quantity of the front leg of the Repo Trade.
Format	numeric 19, 6
Where used:	CE880 GC Pooling Collateral Allocation Report CE881 GC Pooling Collateral Allocation Report CE882 GC Pooling Collateral Allocation Report

6.46 flStlmntDat

Description	Contractual Settlement Date of the front leg.
Format	DateFormat
Where used:	CE880 GC Pooling Collateral Allocation Report CE881 GC Pooling Collateral Allocation Report CE882 GC Pooling Collateral Allocation Report

6.47 fundExpShre

Description	Percentage of the total Exposure value that can be allocated to the given fund (for future use only).
Format	numeric 19, 6
Where used:	CE880 GC Pooling Collateral Allocation Report CE881 GC Pooling Collateral Allocation Report CE882 GC Pooling Collateral Allocation Report

6.48 fundShtCod

Description	This field contains the Short Code of the fund (for future use only).
Format	alphanumeric 20

Where used: CE880 GC Pooling Collateral Allocation Report
CE881 GC Pooling Collateral Allocation Report
CE882 GC Pooling Collateral Allocation 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

6.49 fundTotOpnExp

Description: Total open exposure value at fund level (for future use only).

Format: numeric 19, 6

Where used: CE880 GC Pooling Collateral Allocation Report
CE881 GC Pooling Collateral Allocation Report
CE882 GC Pooling Collateral Allocation Report

6.50 fxRate

Description: The rate at which price currency will be exchanged with the settlement currency.

Format: numeric 19, 6

Where used: CE880 GC Pooling Collateral Allocation Report
CE881 GC Pooling Collateral Allocation Report
CE882 GC Pooling Collateral Allocation Report

6.51 hairCut

Description: Collateral haircut that has been applied.

Format numeric 19, 6

Where used: CE880 GC Pooling Collateral Allocation Report
CE881 GC Pooling Collateral Allocation Report
CE882 GC Pooling Collateral Allocation Report

6.52 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

Valid Values	Decodes	Descriptions
BUY-IN OR CASH SETTLED		
GROSS DELIVERY INFORMATION		
NET DELIVERY INFORMATION		
PAIR-OFF SETTLED		
REPO BUY-IN OR REPO CASH SETTLED		
REPO GROSS DELIVERY INFORMATION		
REPO NET DELIVERY INFORMATION		
REPO OFFSET BLOCK INFORMATION		

Where used: 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

6.53 instLngNam

Description This field contains the long name of the instrument.

Format alphanumeric 30

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

6.54 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

6.55 instTypCod

Description This field contains the type of the instrument.

Format alphanumeric 3

Valid Values	Decodes	Descriptions
EQU		Equities
SUB		Subscription Right
XTF		Exchange Traded Fund
BON		Bonds
FUN		Fund
ADR		American Depository Receipt
GDR		Global Depository Receipt

Where used:
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

6.56 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 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 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

6.57 issuerCountry

Description	Jurisdiction of the issuer of the security used as collateral.

Format alphanumeric 2

Where used:
CE880 GC Pooling Collateral Allocation Report
CE881 GC Pooling Collateral Allocation Report
CE882 GC Pooling Collateral Allocation Report

6.58 issuerLEI

Description LEI of the issuer of the security used as collateral.

Format alphanumeric 20

Where used:
CE880 GC Pooling Collateral Allocation Report
CE881 GC Pooling Collateral Allocation Report
CE882 GC Pooling Collateral Allocation Report

6.59 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
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
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 matDat

Description: Maturity date of the security used as collateral.

Format: DateFormat

Where used:
CE880 GC Pooling Collateral Allocation Report
CE881 GC Pooling Collateral Allocation Report
CE882 GC Pooling Collateral Allocation Report

6.61 membClgIdCod

Description: This field contains the Clearing 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
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

6.62 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

6.63 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
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

6.64 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 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

6.65 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 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

6.66 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

6.67 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

6.68 mktPrc

Description

This field reports the bond price including accrued interest for bonds and for equities it is the market price.

Format numeric 19, 6

Where used: CE880 GC Pooling Collateral Allocation Report
CE881 GC Pooling Collateral Allocation Report
CE882 GC Pooling Collateral Allocation Report

6.69 mktValPrcCurr

Description Market value of the collateral deposited in price currency.

Format numeric 19, 6

Where used: CE880 GC Pooling Collateral Allocation Report
CE881 GC Pooling Collateral Allocation Report
CE882 GC Pooling Collateral Allocation Report

6.70 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

6.71 nominal

Description	Allocated Quantity of the given collateral ISIN.
Format	numeric 19, 6
Where used:	CE880 GC Pooling Collateral Allocation Report CE881 GC Pooling Collateral Allocation Report CE882 GC Pooling Collateral Allocation Report

6.72 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 CE865 Repo Pending Delivery Netting Report CE866 Repo Pending Delivery Netting Report CE867 Repo Pending Delivery Netting Report CE875 Repo PFOD Instruction Report CE876 Repo PFOD Instruction Report CE877 Repo PFOD Instruction Report

6.73 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 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

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 prcCurrency

Description: Currency of price of the allocated collateral.

Format: alphanumeric 3

Where used: CE880 GC Pooling Collateral Allocation Report
CE881 GC Pooling Collateral Allocation Report
CE882 GC Pooling Collateral Allocation Report

6.76 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

6.77 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

6.78 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

6.79 qtyHoldDlvId

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

6.80 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

6.81 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

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

6.82 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

6.83 remAmnt

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

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 CE865 Repo Pending Delivery Netting Report CE866 Repo Pending Delivery Netting Report CE867 Repo Pending Delivery Netting Report

6.84 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 CE865 Repo Pending Delivery Netting Report CE866 Repo Pending Delivery Netting Report CE867 Repo Pending Delivery Netting Report CE875 Repo PFOD Instruction Report CE876 Repo PFOD Instruction Report CE877 Repo PFOD Instruction Report

6.85 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 CE865 Repo Pending Delivery Netting Report CE866 Repo Pending Delivery Netting Report CE867 Repo Pending Delivery Netting Report

6.86 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 place for Net Position Trades only. 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 CE865 Repo Pending Delivery Netting Report CE866 Repo Pending Delivery Netting Report CE867 Repo Pending Delivery Netting Report

6.87 remQtyDlvId

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 CE865 Repo Pending Delivery Netting Report CE866 Repo Pending Delivery Netting Report CE867 Repo Pending Delivery Netting Report CE875 Repo PFOD Instruction Report CE876 Repo PFOD Instruction Report CE877 Repo PFOD Instruction Report

6.88 remQtyTrdPerDlvId

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
CE865 Repo Pending Delivery Netting Report
CE866 Repo Pending Delivery Netting Report
CE867 Repo Pending Delivery Netting Report

6.89 riaPrdAmnt

Description This field contains the Repo Interest Amount for the period.

Format numeric signed 15, 2

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

6.90 riaPrdDays

Description This field contains the Number of Days in the Repo Interest Amount Period.

Format numeric 3

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

6.91 riaPrdEndDat

Description This field contains the End Date for the Repo Interest Amount Period.

Format DateFormat

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

6.92 riaPrdPaymntDat

Description: This field contains the Payment Date for the Repo Interest Amount Period.

Format: DateFormat

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

6.93 riaPrdStartDat

Description: This field contains the Start Date for the Repo Interest Amount Period.

Format: DateFormat

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

6.94 riaPrdStatus

Description: This field indicates the status of the Repo Interest Amount Period.

Format: alphanumeric 30

Valid Values	Decodes	Descriptions
PENDING		Payout of Repo Interest Amount for the Period is pending till Payment date of the Period is reached
FIXING PENDING		This is the initial state for Variable Repo. Repo Interest Amount calculation for variable Repo will start with first fixing run. After Fixing Run the status is updated from FIXING PENDING to PENDING
PART OF DELIVERY		Repo Interest Amount for the last Period will not be instructed separately and will be settled as a part of the settlement process of the term leg. This is a final state
PROCESSING COMPLETE		Repo Interest Amount for the period has been instructed and is settled. This is a final state

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

6.95 roleTyp

Description: Member's Role as either Collateral Giver (CG) or Collateral Receiver (CR) for the exposure.

Format: alphanumeric 2

Valid Values	Decodes	Descriptions
CG		Collateral Giver: if the member maintains a net sell position against the central counter party
CR		Collateral Receiver: if the member maintains a net buy position against the central counter party

Where used: CE880 GC Pooling Collateral Allocation Report
CE881 GC Pooling Collateral Allocation Report
CE882 GC Pooling Collateral Allocation Report

6.96 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

6.97 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: CE880 GC Pooling Collateral Allocation Report
CE881 GC Pooling Collateral Allocation Report
CE882 GC Pooling Collateral Allocation 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

6.98 rpoClgTmStmp

Description This field contains clearing timestamp reported in UTC.

Format DateTimeFormat

Where used: CE880 GC Pooling Collateral Allocation Report
CE881 GC Pooling Collateral Allocation Report
CE882 GC Pooling Collateral Allocation 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

6.99 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. In case the closing request is received, this field will be omitted. 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

Valid Values	Decodes	Descriptions
R		Closing Request is required to avoid automatic closing of repo on S. This flag will be set S-5 business days onwards.
O		Closing Request is awaited.

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

6.100 rpoCmpTrd

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
Y		Yes
N		No

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 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

6.102 rpoInfoList

Description: 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	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: CI870 Repo Intraday Settled Trade Report
CI871 Repo Intraday Settled Trade Report
CI872 Repo Intraday Settled Trade Report

6.103 rpoIntAmt

Description This field contains the repo interest amount.

Format numeric signed 15, 2

Where used: CE880 GC Pooling Collateral Allocation Report
CE881 GC Pooling Collateral Allocation Report
CE882 GC Pooling Collateral Allocation 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 rpoIntRt

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

Format numeric signed 13, 7

Where used: CE880 GC Pooling Collateral Allocation Report
CE881 GC Pooling Collateral Allocation Report
CE882 GC Pooling Collateral Allocation 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 rpoNPUId

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
CE865 Repo Pending Delivery Netting Report
CE866 Repo Pending Delivery Netting Report
CE867 Repo Pending Delivery Netting Report
CE875 Repo PFOD Instruction Report
CE876 Repo PFOD Instruction Report
CE877 Repo PFOD Instruction Report

6.106 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	Decodes	Descriptions
EESTR		Euro Short-Term Rate
GCEON		STOXX GC Pooling EUR ON Index
GCESN		STOXX GC Pooling EUR SN Index
GCETN		STOXX GC Pooling EUR TN Index
GXEON		STOXX GC Pooling EUR Extended ON Index

Where used:
CE880 GC Pooling Collateral Allocation Report
CE881 GC Pooling Collateral Allocation Report
CE882 GC Pooling Collateral Allocation 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

6.107 rpoRemAmnt

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

Format: numeric 19, 6

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

6.108 rpoRemQty

Description: This field contains the not yet settled quantity and a potential Buy-in Blocked quantity and offset quantity.

Format: numeric 19, 6

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

6.109 rpoTotAmnt

Description: This field contains the payable amount for 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

6.110 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

6.111 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

6.112 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

6.113 rpoTrdTyp

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

Format: alphanumeric 4

Valid Values	Decodes	Descriptions
GC		GC Pooling (Fixed term)
GCOP		GC Pooling Open
GCOV		GC Pooling open variable
GCVA		GC Pooling variable
SP		Special (Fixed term)
SPOP		Special open
SPOV		Special open variable
SPVA		Special variable

Where used:

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
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
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

6.114 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
CE865 Repo Pending Delivery Netting Report
CE866 Repo Pending Delivery Netting Report
CE867 Repo Pending Delivery Netting 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
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

6.115 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
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

6.116 rptFlexKey

Description: This field is only filled for multi-frequency reports. It contains a run number to identify a particular intraday report run for such reports.

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
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

6.117 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
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

6.118 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
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

6.119 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
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

6.120 rptPrntRunDat

Description: This field contains the 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
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

6.121 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
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

6.122 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

6.123 settlAmntDlvIdPerStlmnt

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

6.124 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

6.125 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
NOK		Norwegian Krone
SEK		Swedish Krona
USD		US Dollar

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
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

6.126 settlDatActual

Description | This field contains the actual settlement date.

Format | DateFormat

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
TC850 Repo Contracts Report
TC851 Repo Contracts Report
TC852 Repo Contracts Report

6.127 settlDatCtrct

Description | This field contains the contractual settlement date.

Format | DateFormat

Where used:
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
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
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

6.128 settlLoc

Description: This field contains the settlement location.

Format: alphanumeric 3

Valid Values	Decodes	Descriptions
CBF		Clearstream Europe
CBL		Clearstream Banking Luxembourg or on 6-series account
CCO		Euroclear UK & International
CIK		Euroclear Belgium
EOC		Euroclear Bank
MOT		Euronext Securities Milan
NEC		Euroclear Nederland
SIC		Euroclear France
SIS		SIX SegaIntersettle 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
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

6.129 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

6.130 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

6.131 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

6.132 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
PAIR-OFF SETTLED		fully settled via Pair-Off process
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

6.133 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

6.134 statPfodDlvId

Description: This field indicates whether a PFOD Instruction is fully settled or pending.

Format: alphanumeric 20

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: CE875 Repo PFOD Instruction Report
CE876 Repo PFOD Instruction Report
CE877 Repo PFOD Instruction Report

6.135 surplusFlg

Description: This field specifies whether the reported quantity and amount of a Single Trade are part of the Surplus determined during netting. Net Position Trades are always reported as Surplus.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
Y		Yes
N		No

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

6.136 tlSettlAmnt

Description: Settled Amount of the term leg of the Repo Trade.

Format: numeric 19, 6

Where used: CE880 GC Pooling Collateral Allocation Report
CE881 GC Pooling Collateral Allocation Report
CE882 GC Pooling Collateral Allocation Report

6.137 tlSettlQty

Description: Settled Quantity of the term leg of the Repo Trade.

Format	numeric 19, 6
Where used:	CE880 GC Pooling Collateral Allocation Report CE881 GC Pooling Collateral Allocation Report CE882 GC Pooling Collateral Allocation Report

6.138 tlStlmntDat

Description	Contractual Settlement Date of the term leg of the Repo Trade.
Format	DateFormat
Where used:	CE880 GC Pooling Collateral Allocation Report CE881 GC Pooling Collateral Allocation Report CE882 GC Pooling Collateral Allocation Report

6.139 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

6.140 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

6.141 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

6.142 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

6.143 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

6.144 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

6.145 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

6.146 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

6.147 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

6.148 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

6.149 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

6.150 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

6.151 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.
Format	numeric 15, 2
Where used:	CD850 Settled Cash Transactions Report CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report

6.152 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

6.153 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

6.154 totalDebAmntPerDlvSettlAcct

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

6.155 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

6.156 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

6.157 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 CE865 Repo Pending Delivery Netting Report CE866 Repo Pending Delivery Netting Report CE867 Repo Pending Delivery Netting Report

6.158 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
Where used:	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

6.159 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
CE865 Repo Pending Delivery Netting Report
CE866 Repo Pending Delivery Netting Report
CE867 Repo Pending Delivery Netting Report

6.160 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
CE865 Repo Pending Delivery Netting Report
CE866 Repo Pending Delivery Netting Report
CE867 Repo Pending Delivery Netting Report

6.161 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
CE865 Repo Pending Delivery Netting Report
CE866 Repo Pending Delivery Netting Report
CE867 Repo Pending Delivery Netting Report

6.162 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

6.163 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

6.164 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

6.165 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

6.166 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

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

6.167 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

6.168 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

6.169 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 of the Repo Trade.
Format	numeric 15, 2

Where used:

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

6.170 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
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

6.171 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
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

6.172 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
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

6.173 totOpnExp

Description: The total open Exposure at Triparty Collateral Location, GC pooling basket and currency level.

Format: numeric 19, 6

Where used: CE880 GC Pooling Collateral Allocation Report
CE881 GC Pooling Collateral Allocation Report
CE882 GC Pooling Collateral Allocation Report

6.174 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
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

6.175 totQtyTrdPerDlvId

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

Format: numeric 19, 6

Where used:
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

6.176 tranSrc

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

Format: alphanumeric 4

Valid Values	Decodes	Descriptions
CBF		For transactions booked by CSD
ECAG		For transactions booked by Eurex Clearing

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

6.177 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: DateFormat

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
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

6.178 trdDirectn

Description: Member's Role as either Collateral Giver (CG) or Collateral Receiver (CR) for a given Repo Trade.

Format: alphanumeric 2

Valid Values	Decodes	Descriptions
CG		Collateral Giver: if the member maintains a net sell position against the central counter party
CR		Collateral Receiver: if the member maintains a net buy position against the central counter party

Where used:
CE880 GC Pooling Collateral Allocation Report
CE881 GC Pooling Collateral Allocation Report
CE882 GC Pooling Collateral Allocation Report

6.179 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

Valid Values	Decodes	Descriptions
ECAG		used in case of Cross Cash Market Netting
XERE		Eurex Repo
XETR		Deutsche Boerse Xetra
XEUR		Eurex Frankfurt
XFRA		Deutsche Boerse Frankfurt

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
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

6.180 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 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

6.181 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

6.182 trdStat

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

Where used: 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

6.183 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

6.184 trdTypTI

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

Valid Values	Decodes	Descriptions
EXERCISE	EXER	XEUR only
ASSIGNMENT	ASGN	XEUR only
NOTIFICATION	NOTI	XEUR only
ALLOCATION	ALLO	XEUR only
FORCED DELIVERY	FORC	XEUR only
LIS	LIS	XETR and XFRA only
OTC	OTC	XETR and XFRA only
REGULAR	REG	XETR and XFRA only
XETRA-ENLIGHT	XEEN	XETR and XFRA only
GC	GC	GC Pooling (Fixed term)
GCOP	GCOP	GC Pooling Open
GCOV	GCOV	GC Pooling open variable
GCVA	GCVA	GC Pooling variable
SP	SP	Special (Fixed term)
SPOP	SPOP	Special open
SPOV	SPOV	Special open variable
SPVA	SPVA	Special variable

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

6.185 trdUpdDat

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

Format: DateFormat

Where used:
CB830 Trades Action Report
CB831 Trades Action Report

6.186 trdUpdTim

Description	This field contains the time the trade was updated.
Format	TimeFormat
Where used:	CB830 Trades Action Report CB831 Trades Action Report

6.187 triPartyExpRef

Description	The unique reference of the exposure at Triparty Collateral Location (CmaX). This is specific for each role type.
Format	alphanumeric 16
Where used:	CE880 GC Pooling Collateral Allocation Report CE881 GC Pooling Collateral Allocation Report CE882 GC Pooling Collateral Allocation Report

6.188 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

7 Glossary

Term	Explanation
(I)CSD	(International) Central Securities Depository
BBK	Bundesbank Germany
C7 SCS	C7 Securities Clearing Service – new securities clearing system
CBF	Clearstream Europe
CBL	Clearstream Banking Luxembourg or on 6-series accounts
CCO	Euroclear UK & International
CCP	Central Clearing Counterparty
CFI	Classification of Financial Instruments
CIK	Euroclear Belgium
CM	Clearing Member
CREST	Certificateless Registry for Electronic Share Transfer - Securities Settlement System used by Euroclear UK & International Ltd
DIN	Dual Instruction Netting
EOC	Euroclear Bank
EoD	End of the Day
FWB	Frankfurter Wertpapierbörse
LEI	Legal Entity Identifier
MOT	Euronext Securities Milan
NEC	Euroclear Nederland
PFOD	Payment Free of Delivery
SFTR	Securities Financing Transactions Regulation
SI	Settlement Institution
SIC	Euroclear France
SIN	Single Instruction Netting
SIS	SIX SegaIntersettle Zurich
TDN	Trade Date Netting
TM	Trading Member
XERE	Eurex Repo
XETR	Deutsche Boerse Xetra
XEUR	Eurex Frankfurt

Term	Explanation
XFRA	Deutsche Boerse Frankfurt

Table 7.1 - Glossary