XML Reports – Reference Manual

Eurex Clearing AG

V 4.0.0

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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

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2 XML Reports Concepts used by Eurex Clearing

2.1 Eurex Clearing Terminology

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

Trade Types

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

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

Net Position Trades can be

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

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

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

Participant Types

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

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

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

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

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

SIs receive reports containing data of trades and delivery instructions belonging to one of their settlement accounts independent of the CM the trade belongs to.

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

Accounts

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

● For proprietary business: "PP" account

● For agent business (XETR, XFRA): "A1" account

● For agent business (XEUR): "A1" to "A9" account (Flex Accounts will be mapped to account type "A1")

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

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

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

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

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

2.2 XML Report Layout

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

2.2.1 Structures

Structures are ordered collections of structure members.

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

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

Naming conventions for structures are:

reportName	Main structure of a report
reportName***Grp	Sub structure of a report
reportName***KeyGrp	Sub structure of a report which contains key fields

2.2.2 Structure Members

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

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

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

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

2.2.3 Data Types

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

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

2.2.4 Rules for creating the XML Structure

2.2.4.1 Main Report Structure

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

2.2.4.2 Substructures

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

The structure members occur in the sequence as they are defined in the XML Report layout. Optional members may be omitted, if they contain no data.
In case of a multiple occurrence, the <structureName> element is repeated.

2.2.4.3   Field Values

Field values are written as

      `<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	Delivery Time[1]	RAW (XML) Format	Printable Format	Description[2]
CA870/ CA871	Repo Custody Payment Statement	EoD, T(+x)	Yes	No	Cash Payments related to Corporate Actions on Repo Trades.
CB830/ CB831	Trades Action Report	EoD, T(+x)	Yes	Yes	Manually inserted, deleted, buy-in Blocked/Released, Linking and Hold/ Released Status Update transactions.
CD850/ CD851	Settled Cash Transactions Report	EoD, T	Yes	Yes	Cash Transactions sent to the corresponding Payment Bank and considered as settled.
CD852	Repo Settled Cash Transactions Report	EoD, T	Yes	Yes	Repo Cash Transactions sent to the corresponding Payment Bank and considered as settled.
CE860/ CE861/ CE862	Pending Delivery Report	EoD, T(+x)	Yes	Yes	Portion of Net Position Trades and Repo Trades that has not yet settled. Corporate action feedback and released/on-hold quantity are considered.
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.
CE880/ CE881/ CE882	GC Pooling Collateral Allocation Report	EoD, T(+x)	Yes	No	Details about open exposure at Clearing Member, Currency, GC Pooling Basket ISIN, Account level. Allocated single collaterals to each open exposure are present in this report.
CE890/ CE891/ CE892	Net Clearing Report (XEUR)	EoD[4], 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.

C7 SCS Report ID	Report Name	Delivery Time[1]	RAW (XML) Format	Printable Format	Description[2]
CE895/ CE896/ CE897	Net Clearing Report (XETR and XFRA)	EoD[4], 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 and P = Penalty Date.

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

[3]14th business day of the calendar month following the month the trade/ delivery instruction was subject for penalty due to CSDR

[4]Net Clearing Reports are provided after Net Processing.

2.5   Intraday Report Nomenclature

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

Example:

Report run 1: 20RPTTC800XXXXX2022042501.XML

Report run 2: 20RPTTC800XXXXX2022042502.XML

The EoD report is generated without a run number.

Example:

20RPTTC800XXXXX20220425.XML

3 Introduction to XML Reports

3.1 XML Report Characteristics

The XML report descriptions contain the following information:

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.

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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   SCSRep4.0.0
CONFIG_DATE   2024-08-08 12:27

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.
Created on System	StatistiX.

XML Report Structure   **M/O   Text Report Heading**

<u>ca870</u>
  <u>rptHdr</u>

	M/O
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.
Created on System	StatistiX.

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

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

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

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

Frequency   Daily.

Availability   This report is available for Clearing Members.

Created on System   StatistiX.

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)
<u>cb830Grp1</u>, repeated 1 ... variable times:		
<u>cb830KeyGrp1</u>		
settlLoc	m	Settlement Location
settlAcct	m	Settlement Account
<u>cb830Grp2</u>, repeated 1 ... variable times:		
<u>cb830KeyGrp2</u>		
membTrdngIdCod	m	Trading Member
membTrdngIdNam	o	(part of Trading Member)
<u>cb830Grp3</u>, repeated 1 ... variable times:		
<u>cb830KeyGrp3</u>		
isin	m	Instrument
instShtNam	o	(part of Instrument)
instLngNam	o	(part of Instrument)
<u>cb830Grp4</u>, repeated 1 ... variable times:		
<u>cb830KeyGrp4</u>		
settlCurrency	m	Settlement Currency
<u>cb830Grp5</u>, repeated 1 ... variable times:		
<u>cb830KeyGrp5</u>		
trdLoc	m	Trading Location
<u>cb830Grp6</u>, repeated 1 ... variable times:		
<u>cb830KeyGrp6</u>		
trdDat	m	Trade Date
<u>cb830Grp7</u>, repeated 1 ... variable times:		
<u>cb830KeyGrp7</u>		
trdNum	m	TradeNumber
trdTypTl	o	TrdTyp
ordrNum	o	OrderNumber
<u>cb830Rec</u>, repeated 1 ... variable times:		
trdUpdDat	m	MaintDate
trdUpdTim	m	MaintTime
buySellInd	m	B/S
remQty	m	RemainingQuantity
remAmnt	m	
actnTyp	m	Tran
releaseStat	o	
qtyBlock	o	BlockedQuantity
linkRef	o	LinkReference
performedBy	m	PerformedBy
legNo	o	LegNo

Text Report Structure

```
Clearing Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Settlement Location: XXX Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Trading Member : XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Instrument: XXXXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Settlement Currency: XXX Trading Location: XXXX Trade Date: YY-MM-DD


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


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

4.2.2   CB831 Trades Action Report

Description	This report contains Single Trades which were linked, inserted or deleted as well as Net Position Trades that were deleted or set to Buy-in Blocked or Buy-in Released during the C7 SCS Business Day. Changes in Release Status and associated Quantity on Hold initiated directly at the (I)CSD (provided status update was received from (I)CSD) are reported as well.
	For Repo business, this report contains Repo Trades which are inserted or cancelled by Clearing Operations. This report also contains Repo Trades which were set to Buy-in Blocked or Buy-in Released during C7 SCS Business Day.
	The report is sorted by Settlement Location and Account, Trading Member, ISIN, Settlement Currency, Trading Location and Trade Date. Actions on Trades are shown per Trade in a chronological order.
	The report is generated at the end of each C7 SCS Business Day (EoD). In case no data are to be reported, an empty report is provided (NO DATA Report).
Frequency	Daily.
Availability	This report is available for Settlement Institutions.
Created on System	StatistiX.

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

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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
linkRef	o	LinkReference
performedBy	m	PerformedBy
legNo	o	LegNo

Text Report Structure

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


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


XXXXXXXXXXXXXX XXXX   XXXXXXXXXXXXXXXXXXX
               YY-MM-DD  hh:mm:ss  X   9,999,999,999,999.999999 XXXX 9,999,999,999,999.999999 XXXXXXXXXXXXXXX XXXXXXXXXXX 9
               YY-MM-DD  hh:mm:ss  X   9,999,999,999,999.999999 XXXX 9,999,999,999,999.999999 XXXXXXXXXXXXXXX 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 related to payments initiated by an
                            (I)CSD in context of corporate actions/income events (dividends,
                            interest payments, transformations in cash) are not reported in this
                            report, however Cash transactions created by Eurex Clearing for Repo
                            Trades as part of Corporate Action payments are included in this
                            report.

                            Cash transactions for Cash-Only Net Position Trades reported on this
                            report can be matched to the settlement information of the Cash-Only
                            Net Position Trade on the Settled Delivery Report. For manually
                            generated cash transactions the Net Position Trade ID/External Trade
                            ID is shown as 'NA' and Order Number is not filled as such transac-
                            tions 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.

Created on System   StatistiX.

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

<u>cd850Grp</u>, repeated 0 ... variable times:

  <u>cd850KeyGrp</u>

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

  <u>cd850Grp1</u>, repeated 1 ... variable times:

    <u>cd850KeyGrp1</u>

      settlCurrency | m | Currency

    <u>cd850Grp2</u>, repeated 1 ... variable times:

      <u>cd850KeyGrp2</u>

        cashSettlLoc | m | Cash Settlement Location
      bic | m | (part of Cash Settlement Location)

      <u>cd850Grp3</u>, repeated 1 ... variable times:

        <u>cd850KeyGrp3</u>

          cashSettlAcct | m | Cash Settlement Account

        <u>cd850Grp4</u>, repeated 1 ... variable times:

          <u>cd850KeyGrp4</u>

            cashValDat | m | Value Date

          <u>cd850Grp5</u>, repeated 1 ... variable times:

            <u>cd850KeyGrp5</u>

              cashSettlRun | m | Settlement Run

            <u>cd850Grp6</u>, repeated 1 ... variable times:

              <u>cd850KeyGrp6</u>

                dlvSettlLoc | m | Delivery Settlement Location
                dlvSettlAcct | m | Delivery Settlement Account

              <u>cd850Grp7</u>, repeated 1 ... variable times:

                <u>cd850KeyGrp7</u>

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

                <u>cd850Grp8</u>, repeated 1 ... variable times:

                  <u>cd850KeyGrp8</u>

                     acctTyp | m | Account Type

cd850Grp9, repeated 1 ... variable times:

    cd850KeyGrp9

Field	M/O	Description
cashTranTyp	m	Transaction Type
cashTranDesc	m	(part of Transaction Type)

    cd850Rec, repeated 1 ... variable times:

Field	M/O	Description
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 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Currency: XXX
Cash Settlement Location: XXX XXXXXXXXXX Cash Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Value Date: YY-MM-DD Settlement Run: XXXXX
Delivery Settlement Location: XXX Delivery Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Trading Member : XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 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 related to payments initiated by an (I)CSD in context of corporate actions/income events (dividends, interest payments, transformations in cash) are not reported in this report, however Cash transactions created by Eurex Clearing for Repo Trades as part of Corporate Action payments are included in this report.

Cash transactions for Cash-Only Net Position Trades reported on this report can be matched to the settlement information of the Cash-Only Net Position Trade on the Settled Delivery Report. For manually generated cash transactions the Net Position Trade ID/External Trade ID is shown as 'NA' and Order Number is not filled as such transactions might relate to more than one Net Position Trade/Repo Trade.

The report is sorted per Clearing Member, Currency, Cash Settlement Location, Cash Settlement Account, Cash Value Date, Cash Settlement Run, Delivery Settlement Location, Delivery Settlement Account, Trading Member, Account Type and Cash Transaction Type.

Cash transactions are shown in chronological order.

The report provides totals for debit and credit cash amounts per Cash Transaction Type, Account Type, Trading Member, Settlement Account, Cash Settlement Account, Cash Settlement Location and Clearing Member per currency.

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

Frequency   Daily.

Availability   This report is available for Settlement Institutions.

Created on System   StatistiX.

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 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Currency: XXX
Cash Settlement Location: XXX XXXXXXXXXXX Cash Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Value Date: YY-MM-DD Settlement Run: XXXXX
Delivery Settlement Location: XXX Delivery Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Trading Member : XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Account Type: XX
Transaction Type: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


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
         XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
YY-MM-DD hh:mm:ss XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXX  9,999,999,999,999.99 9,999,999,999,999.99
         XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
YY-MM-DD hh:mm:ss XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXX  9,999,999,999,999.99 9,999,999,999,999.99
         XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


                              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 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.

Created on System   StatistiX.

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 Cash-Only Delivery Instructions resulting from strange nets. Settlements with Actual Settlement Date greater than current C7 SCS business day due to settlement after business day shift at (I)CSD will be considered as pending in C7 SCS and will be reported in Pending Delivery Report. However, the same will be reported as SETTLED on the next C7 SCS business day in Settled Delivery Report. The report shows remaining quantity and remaining amount per Delivery Instruction and provides a reference to the Net Position Trade or Repo Trade belonging to this Delivery Instruction. For Flat (Zero) Net Position Trades no Delivery Instructions are created and these trades are reported on Net Position Trade level until Contractual Settlement Date is reached. The same day settlement Repo Trades (e.g., front-legs from an Overnight repo) are reported at least once in this report on Contractual Settlement date.

Report provides multiple references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are:

a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD

b-CSD Reference: generated by (I)CSD representing the CASCADE reference at CBF or the unique Transaction ID generated by and used at CCO; not applicable for other (I)CSDs

c-Underlying Reference: original Delivery Reference in case Corporate Action events applied on a Delivery Instruction

d-Delivery ID: unique identifier generated by C7 SCS for internal referencing

On the C7 SCS Business Day when the Net Position Trade is generated, the CREST transaction ID is not provided in field CSD Reference in this report for pending deliveries to be settled at CCO because feedback from CCO is only received on next CCO Business Day.

Delivery Instructions are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information.

Type of Information is used to distinguish between:

1-NET DELIVERY INFORMATION: Pending Delivery Instructions/ Net Position Trades resulting out of Net or Aggregate processing

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2-GROSS DELIVERY INFORMATION: Pending Delivery Instructions/ Net Position Trades resulting out of Gross processing

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

4-REPO GROSS DELIVERY INFORMATION: Pending Delivery Instructions/ Repo Trades resulting out of Gross processing

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

Within each block the Delivery Instructions are sorted by Delivery ID and their Contractual Settlement Date starting with the most overdue settlements.

In case portions of remaining quantity and remaining amount of trades are not reflected in any active Delivery Instruction at the (I)CSD (e.g., in case of Buy-in processing, Flat (Zero) Net Position Trades, Flat (Zero) Repo Trades, Offsetting Repo Trades) these portions are reported per Trade sorted by Buy Sell indicator and trade number in ascending order and with Delivery ID 'NA'. GC Pooling Repo Trades are instructed as Exposure Adjustments and are referred to as Delivery Instructions. The delivery ID is always reported as 'NA' for GC Pooling Trades in this report as Exposure Adjustments are created on next business day just before instructing to Triparty.

In case the Delivery ID is filled with 'NA', delivery instruction specific fields as remaining and total instructed quantity/amount and Buy Sell indicator are not filled.

The report provides totals for pending amounts per Type of Information, Trading Member, Account Type, ISIN, Settlement Location/ Settlement Account per currency.

In case a trade or delivery instruction was created/adjusted due to a corporate action processed by and received from (I)CSD before creation of the report, the respective corporate action identifier (CSD's CORP ID) is reported.

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

Frequency	Daily.
Availability	This report is available for Clearing Members.
Created on System	StatistiX.

XML Report Structure **M/O** **Text Report Heading**

ce860
  rptHdr

	M/O
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	Leg No
totQty	m	
totAmnt	m	
remQty	m	RemQtyTrd
remAmnt	m	RemAmntTrd
totQtyTrdPerDlvId	m	
totAmntTrdPerDlvId	m	
remQtyTrdPerDlvId	m	RemQtyTrdPerDlv
remAmntTrdPerDlvId	m	RemAmntTrdPerDlv
trdStat	m	TrdSts
releaseStat	o	RelSts
qtyHold	o	
totalRemAmntInfoList	o	Total Remaining Amount per

		Information Listed
totalRemAmntMembTrdngId	o	Total Remaining Amount per Trading Member
totalRemAmntAcctTyp	o	Total Remaining Amount per Account Type
totalRemAmntIsin	o	Total Remaining Amount per ISIN
totalRemAmntSettlAcctCur	o	Total Remaining Amount per Settlement Account

Text Report Structure

```
Clearing Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Settlement Location: XXX Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Settlement Currency: XXX
Instrument: XXXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Type: XXX
Account Type: XX Trading Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Information Listed: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 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 XXXXXXXXXXXXXXXXX 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        XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
                X   9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXXXXXXXXX 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 Cash-Only Delivery Instructions resulting from strange nets. Settlements with Actual Settlement Date greater than current C7 SCS business day due to settlement after business day shift at (I)CSD will be considered as pending in C7 SCS and will be reported in Pending Delivery Report. However, the same will be reported as SETTLED on the next C7 SCS business day in Settled Delivery Report. The report shows remaining quantity and remaining amount per Delivery Instruction and provides a reference to the Net Position Trade or Repo Trade belonging to this Delivery Instruction. For Flat (Zero) Net Position Trades no Delivery Instructions are created and these trades are reported on Net Position Trade level until Contractual Settlement Date is reached. The same day settlement Repo Trades (e.g., front-legs from an Overnight repo) are reported at least once in this report on Contractual Settlement date.

Report provides multiple references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are:

a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD

b-CSD Reference: generated by (I)CSD representing the CASCADE reference at CBF or the unique Transaction ID generated by and used at CCO; not applicable for other (I)CSDs

c-Underlying Reference: original Delivery Reference in case Corporate Action events applied on a Delivery Instruction

d-Delivery ID: unique identifier generated by C7 SCS for internal referencing

On the C7 SCS Business Day when the Net Position Trade is generated, the CREST transaction ID is not provided in field CSD Reference in this report for pending deliveries to be settled at CCO because feedback from CCO is only received on next CCO Business Day.

Delivery Instructions are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information.

Type of Information is used to distinguish between:

1-NET DELIVERY INFORMATION: Pending Delivery Instructions/ Net Position Trades resulting out of Net or Aggregate processing

2-GROSS DELIVERY INFORMATION: Pending Delivery Instructions/ Net Position Trades resulting out of Gross processing

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

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4-REPO GROSS DELIVERY INFORMATION: Pending Delivery Instructions/ Repo Trades resulting out of Gross processing

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

Within each block the Delivery Instructions are sorted by Delivery ID and their Contractual Settlement Date starting with the most overdue settlements.

In case portions of remaining quantity and remaining amount of trades are not reflected in any active Delivery Instruction at the (I)CSD (e.g., in case of Buy-in processing, Flat (Zero) Net Position Trades, Flat (Zero) Repo Trades, Offsetting Repo Trades) these portions are reported per Trade sorted by Buy Sell indicator and trade number in ascending order and with Delivery ID 'NA'. GC Pooling Repo Trades are instructed as Exposure Adjustments and are referred to as Delivery Instructions. The delivery ID is always reported as 'NA' for GC Pooling Trades in this report as Exposure Adjustments are created on next business day just before instructing to Triparty.

In case the Delivery ID is filled with 'NA', delivery instruction specific fields as remaining and total instructed quantity/amount and Buy Sell indicator are not filled.

The report provides totals for pending amounts per Type of Information, Trading Member, Account Type, ISIN, Settlement Location/ Settlement Account per currency.

In case a trade or delivery instruction was created/adjusted due to a corporate action processed by and received from (I)CSD before creation of the report, the respective corporate action identifier (CSD's CORP ID) is reported.

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

Frequency	Daily.
Availability	This report is available for Settlement Institutions.
Created on System	StatistiX.

XML Report Structure   **M/O**   **Text Report Heading**

ce861

  rptHdr

	M/O
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

<u>ce861Rec</u>, repeated 1 ... variable times:

buySellInd	m	B/S
trdNum	m	TradeNumber
ordrNum	m	OrderNumber
trdLoc	m	TrdLoc
rpoTrdTyp	o	
rpoUTI	o	
rpoNPUId	o	
trdDat	m	TrdDate
acctPos	o	
corpActnInd	o	CA
legNo	o	Leg No
totQty	m	
totAmnt	m	
remQty	m	RemQtyTrd
remAmnt	m	RemAmntTrd
totQtyTrdPerDlvId	m	
totAmntTrdPerDlvId	m	
remQtyTrdPerDlvId	m	RemQtyTrdPerDlv
remAmntTrdPerDlvId	m	RemAmntTrdPerDlv
trdStat	m	TrdSts
releaseStat	o	RelSts
qtyHold	o	
totalRemAmntInfoList	o	Total Remaining Amount per Information Listed
totalRemAmntMembTrdngId	o	Total Remaining Amount per Trading Member

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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: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Settlement Currency: XXX
Instrument: XXXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Type: XXX
Account Type: XX Trading Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Information Listed: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 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
--------------  ----------------  -------- --------  ----------------------------------  ------  ------------------------------------
XXXXXXXXXXXXXX  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  XXXXXXXXXXXXXXXX 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  XXXXXXXXXXXXXXXX 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


XXXXXXXXXXXXXX  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  XXXXXXXXXXXXXXXX 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  XXXXXXXXXXXXXXXX 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
```

4.4.3   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 Cash-Only Delivery Instructions resulting from strange nets. Settlements with Actual Settlement Date greater than current C7 SCS business day due to settlement after business day shift at (I)CSD will be considered as pending in C7 SCS and will be reported in Pending Delivery Report. However, the same will be reported as SETTLED on the next C7 SCS business day in Settled Delivery Report. The report shows remaining quantity and remaining amount per Delivery Instruction and provides a reference to the Net Position Trade or Repo Trade belonging to this Delivery Instruction. For Flat (Zero) Net Position Trades no Delivery Instructions are created and these trades are reported on Net Position Trade level until Contractual Settlement Date is reached. The same day settlement Repo Trades (e.g., front-legs from an Overnight repo) are reported at least once in this report on Contractual Settlement date.

Report provides multiple references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are:

a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD

b-CSD Reference: generated by (I)CSD representing the CASCADE reference at CBF or the unique Transaction ID generated by and used at CCO; not applicable for other (I)CSDs

c-Underlying Reference: original Delivery Reference in case Corporate Action events applied on a Delivery Instruction

d-Delivery ID: unique identifier generated by C7 SCS for internal referencing

On the C7 SCS Business Day when the Net Position Trade is generated, the CREST transaction ID is not provided in field CSD Reference in this report for pending deliveries to be settled at CCO because feedback from CCO is only received on next CCO Business Day.

Delivery Instructions are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information.

Type of Information is used to distinguish between:

1-NET DELIVERY INFORMATION: Pending Delivery Instructions/ Net Position Trades resulting out of Net or Aggregate processing

2-GROSS DELIVERY INFORMATION: Pending Delivery Instructions/ Net Position Trades resulting out of Gross processing

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

4-REPO GROSS DELIVERY INFORMATION: Pending Delivery Instructions/ Repo Trades resulting out of Gross processing

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

Within each block the Delivery Instructions are sorted by Delivery ID and their Contractual Settlement Date starting with the most overdue settlements.

In case portions of remaining quantity and remaining amount of trades are not reflected in any active Delivery Instruction at the (I)CSD (e.g., in case of Buy-in processing, Flat (Zero) Net Position Trades, Flat (Zero) Repo Trades, Offsetting Repo Trades) these portions are reported per Trade sorted by Buy Sell indicator and trade number in ascending order and with Delivery ID 'NA'. GC Pooling Repo Trades are instructed as Exposure Adjustments and are referred to as Delivery Instructions. The delivery ID is always reported as 'NA' for GC Pooling Trades in this report as Exposure Adjustments are created on next business day just before instructing to Triparty.

In case the Delivery ID is filled with 'NA', delivery instruction specific fields as remaining and total instructed quantity/amount and Buy Sell indicator are not filled.

The report provides totals for pending amounts per Type of Information, Trading Member, Account Type, ISIN, Settlement Location/ Settlement Account per currency.

In case a trade or delivery instruction was created/adjusted due to a corporate action processed by and received from (I)CSD before creation of the report, the respective corporate action identifier (CSD's CORP ID) is reported.

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

Frequency	Daily.
Availability	This report is available for Trading Members.
Created on System	StatistiX.

XML Report Structure   **M/O   Text Report Heading**

ce862

  rptHdr

	M/O
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	Leg No
totQty	m	
totAmnt	m	
remQty	m	RemQtyTrd
remAmnt	m	RemAmntTrd
totQtyTrdPerDlvId	m	
totAmntTrdPerDlvId	m	
remQtyTrdPerDlvId	m	RemQtyTrdPerDlv
remAmntTrdPerDlvId	m	RemAmntTrdPerDlv
trdStat	m	TrdSts
releaseStat	o	RelSts
qtyHold	o	
totalRemAmntInfoList	o	Total Remaining Amount per Information Listed
totalRemAmntMembTrdngId	o	Total Remaining Amount per Trading Member

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

Text Report Structure

```
Clearing Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Settlement Location: XXX Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Settlement Currency: XXX
Instrument: XXXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Type: XXX
Account Type: XX Trading Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Information Listed: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 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
-------------- ---------------- -------- --------- ------------------------------------ ------ ------------------------------------
XXXXXXXXXXXXXX XXXXXXXXXXXXXX     999 XXX       XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX       XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
               X   9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXXXXXXX X        9,999,999,999,999.999999
               X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX 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 XXXXXXXXXXXXXXXXXX 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


XXXXXXXXXXXXXX XXXXXXXXXXXXXX     999 XXX       XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX       XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
               X   9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXXXXXXX X        9,999,999,999,999.999999
               X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX 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 XXXXXXXXXXXXXXXXXX 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   CE870 Settled Delivery Report

Description

This report contains all partial or full settlements for Delivery Instructions with Actual Settlement Date equal to the current C7 SCS business day. The settlement of the offsetting Repo Trades resulting out of Settlement Date Netting and the settlement of Cash-Only Delivery Instructions and Flat (Zero) Net Position Trades resulting from strange nets are also reported on this report. Settlements with Actual Settlement Date later than current C7 SCS business day due to settlement after business day shift at (I)CSD are not considered and will be reported on the next C7 SCS business day.

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

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

Report provides multiple references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are:

a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD

b-CSD Reference: generated by (I)CSD representing the CASCADE reference at CBF or the unique Transaction ID generated by and used at CCO; not applicable for other (I)CSDs

c-Underlying Reference: original Delivery Reference in case of Corporate Action events applied on a Delivery Instruction

d-Delivery ID: unique identifier generated by C7 SCS for internal referencing

The records in this report are reported at the level of Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information.

Type of Information is used to distinguish between:

1-NET DELIVERY INFORMATION: Settlement for Delivery Instructions / Net Position Trades with applied Net or Aggregate processing

2-GROSS DELIVERY INFORMATION: Settlement for Delivery Instructions / Net Position Trades with applied Gross processing

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

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

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

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

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

8-REPO BUY-IN OR REPO CASH SETTLED: Settlement of REPO Trades for which Buy-in processing was successfully executed

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

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

- No settlement confirmation was received from (I)CSD or settlement took place as part of Buy-in process (including cash settlement).

- Settlement of Flat (Zero) Net Position Trades and Flat (Zero) Repo Trades will be automatically set to SETTLED at Contractual Settlement Date as no Delivery 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.

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The records in this report are reported at the level of Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information.

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

In case a trade or delivery instruction was created/adjusted due to a corporate action processed by the (I)CSD, the respective corporate action identifier (CSD's CORP ID) is reported.

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

Frequency	Daily.
Availability	This report is available for Clearing Members.
Created on System	StatistiX.

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:		

<u>ce870KeyGrp3</u>

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

<u>ce870Grp4</u>, repeated 1 ... variable times:

  <u>ce870KeyGrp4</u>

acctTyp	m	Account Type

  <u>ce870Grp5</u>, repeated 1 ... variable times:

    <u>ce870KeyGrp5</u>

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

    <u>ce870Grp6</u>, repeated 1 ... variable times:

      <u>ce870KeyGrp6</u>

infoList	m	Information Listed

      <u>ce870Grp7</u>, repeated 1 ... variable times:

        <u>ce870KeyGrp7</u>

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	

        <u>ce870Grp8</u>, repeated 1 ... variable times:

          <u>ce870KeyGrp8</u>

settlDatActual	m	ActStlDate
corpActnRef	o	
settlQtyDlvIdPerStlmnt	o	StlQtyDlvPerStlmnt
settlAmntDlvIdPerStlmnt	o	StlAmntDlvPerStlmnt
settlStatDlvId	o	StlStsDlv

          <u>ce870Rec</u>, repeated 1 ... variable times:

buySellInd	m	B/S
trdNum	m	TradeNumber
ordrNum	m	OrderNumber
trdLoc	m	TrdLoc

trdDat	m	TrdDate
legNo	o	Leg No
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: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Settlement Currency: XXX
Instrument: XXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Type: XXX
Account Type: XX Trading Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Information Listed: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


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       XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
            X   YY-MM-DD   9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXXX
                X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                         9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXXX
                X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                         9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXXX
            X   YY-MM-DD   9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXXX
                X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                         9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXXX
                X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                         9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX XXX       XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
            X   YY-MM-DD   9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXXX
                X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                         9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXXX
                X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                         9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXXX
             X   YY-MM-DD   9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXXX
                X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                         9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXXX
                X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                         9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXXX


            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
```

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4.4.5 CE871 Settled Delivery Report

Description

This report contains all partial or full settlements for Delivery Instructions with Actual Settlement Date equal to the current C7 SCS business day. The settlement of the offsetting Repo Trades resulting out of Settlement Date Netting and the settlement of Cash-Only Delivery Instructions and Flat (Zero) Net Position Trades resulting from strange nets are also reported on this report. Settlements with Actual Settlement Date later than current C7 SCS business day due to settlement after business day shift at (I)CSD are not considered and will be reported on the next C7 SCS business day.

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

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

Report provides multiple references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are:

a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD

b-CSD Reference: generated by (I)CSD representing the CASCADE reference at CBF or the unique Transaction ID generated by and used at CCO; not applicable for other (I)CSDs

c-Underlying Reference: original Delivery Reference in case of Corporate Action events applied on a Delivery Instruction

d-Delivery ID: unique identifier generated by C7 SCS for internal referencing

The records in this report are reported at the level of Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information.

Type of Information is used to distinguish between:

1-NET DELIVERY INFORMATION: Settlement for Delivery Instructions / Net Position Trades with applied Net or Aggregate processing

2-GROSS DELIVERY INFORMATION: Settlement for Delivery Instructions / Net Position Trades with applied Gross processing

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

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

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

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

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

8-REPO BUY-IN OR REPO CASH SETTLED: Settlement of REPO Trades for which Buy-in processing was successfully executed

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

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

- No settlement confirmation was received from (I)CSD or settlement took place as part of Buy-in process (including cash settlement).

- Settlement of Flat (Zero) Net Position Trades and Flat (Zero) Repo Trades will be automatically set to SETTLED at Contractual Settlement Date as no Delivery 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.

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The records in this report are reported at the level of Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information.

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

In case a trade or delivery instruction was created/adjusted due to a corporate action processed by the (I)CSD, the respective corporate action identifier (CSD's CORP ID) is reported.

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

Frequency	Daily.
Availability	This report is available for Settlement Institutions.
Created on System	StatistiX.

XML Report Structure M/O **Text Report Heading**

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	Leg No
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: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Settlement Currency: XXX
Instrument: XXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXX Type: XXX
Account Type: XX Trading Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Information Listed: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


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       XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
          X   YY-MM-DD   9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
              X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                        9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
              X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX 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 XXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                        9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
              X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                        9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX XXX       XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
          X   YY-MM-DD   9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
              X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                        9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
              X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX 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 XXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                        9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXX
              X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX 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
```

4.4.6   CE872 Settled Delivery Report

Description

This report contains all partial or full settlements for Delivery Instructions with Actual Settlement Date equal to the current C7 SCS business day. The settlement of the offsetting Repo Trades resulting out of Settlement Date Netting and the settlement of Cash-Only Delivery Instructions and Flat (Zero) Net Position Trades resulting from strange nets are also reported on this report. Settlements with Actual Settlement Date later than current C7 SCS business day due to settlement after business day shift at (I)CSD are not considered and will be reported on the next C7 SCS business day.

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

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

Report provides multiple references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are:

a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD

b-CSD Reference: generated by (I)CSD representing the CASCADE reference at CBF or the unique Transaction ID generated by and used at CCO; not applicable for other (I)CSDs

c-Underlying Reference: original Delivery Reference in case of Corporate Action events applied on a Delivery Instruction

d-Delivery ID: unique identifier generated by C7 SCS for internal referencing

The records in this report are reported at the level of Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information.

Type of Information is used to distinguish between:

1-NET DELIVERY INFORMATION: Settlement for Delivery Instructions / Net Position Trades with applied Net or Aggregate processing

2-GROSS DELIVERY INFORMATION: Settlement for Delivery Instructions / Net Position Trades with applied Gross processing

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

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

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

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

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

8-REPO BUY-IN OR REPO CASH SETTLED: Settlement of REPO Trades for which Buy-in processing was successfully executed

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

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

- No settlement confirmation was received from (I)CSD or settlement took place as part of Buy-in process (including cash settlement).

- Settlement of Flat (Zero) Net Position Trades and Flat (Zero) Repo Trades will be automatically set to SETTLED at Contractual Settlement Date as no Delivery 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.

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The records in this report are reported at the level of Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information.

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

In case a trade or delivery instruction was created/adjusted due to a corporate action processed by the (I)CSD, the respective corporate action identifier (CSD's CORP ID) is reported.

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

Frequency	Daily.
Availability	This report is available for Trading Members.
Created on System	StatistiX.

XML Report Structure   **M/O**   **Text Report Heading**

XML Report Structure	M/O	Text Report Heading
<u>ce872</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
<u>ce872Grp</u>, repeated 0 ... variable times:		
<u>ce872KeyGrp</u>		
membClgIdCod	m	Clearing Member
membClgIdNam	o	(part of Clearing Member)
<u>ce872Grp1</u>, repeated 1 ... variable times:		
<u>ce872KeyGrp1</u>		
settlLoc	m	Settlement Location
settlAcct	m	Settlement Account
<u>ce872Grp2</u>, repeated 1 ... variable times:		
<u>ce872KeyGrp2</u>		
settlCurrency	m	Settlement Currency
<u>ce872Grp3</u>, repeated 1 ... variable times:		

<u>ce872KeyGrp3</u>

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

<u>ce872Grp4</u>, repeated 1 ... variable times:

  <u>ce872KeyGrp4</u>

acctTyp	m	Account Type

  <u>ce872Grp5</u>, repeated 1 ... variable times:

    <u>ce872KeyGrp5</u>

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

    <u>ce872Grp6</u>, repeated 1 ... variable times:

      <u>ce872KeyGrp6</u>

infoList	m	Information Listed

      <u>ce872Grp7</u>, repeated 1 ... variable times:

        <u>ce872KeyGrp7</u>

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	

        <u>ce872Grp8</u>, repeated 1 ... variable times:

          <u>ce872KeyGrp8</u>

settlDatActual	m	ActStlDate
corpActnRef	o	
settlQtyDlvIdPerStlmnt	o	StlQtyDlvPerStlmnt
settlAmntDlvIdPerStlmnt	o	StlAmntDlvPerStlmnt
settlStatDlvId	o	StlStsDlv

          <u>ce872Rec</u>, repeated 1 ... variable times:

buySellInd	m	B/S
trdNum	m	TradeNumber
ordrNum	m	OrderNumber
trdLoc	m	TrdLoc

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trdDat	m	TrdDate
legNo	o	Leg No
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 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Settlement Location: XXX Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Settlement Currency: XXX
Instrument: XXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Type: XXX
Account Type: XX Trading Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Information Listed: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


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       XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
            X   YY-MM-DD   9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXXXX
                 X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                         9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXXXX
                 X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                         9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXXXX
            X   YY-MM-DD   9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXXXX
                 X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                         9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXXXX
                 X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                         9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX XXX       XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
            X   YY-MM-DD   9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXXXX
                 X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                         9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXXXX
                 X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                         9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXXXX
             X   YY-MM-DD   9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXXXX
                 X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                         9,999,999,999,999.999999 S9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXXXX
                 X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD 9
                         9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXXXXXXXXXXXXXX


            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
```

4.4.7   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.

Created on System   StatistiX.

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
        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

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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 CE880.

4.4.8   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.

Created on System

StatistiX.

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

          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.

4.4.9   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 contri-
                           bution 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.

Created on System   StatistiX.

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:		

<u>ce882KeyGrp2</u>

  settlCurrency   m

<u>ce882Grp3</u>, repeated 1 ... variable times:

  <u>ce882KeyGrp3</u>

    isin   m

  instTypCod   m

  <u>ce882Grp4</u>, repeated 1 ... variable times:

    <u>ce882KeyGrp4</u>

      membTrdngIdCod   m

    <u>ce882Grp5</u>, repeated 1 ... variable times:

      <u>ce882KeyGrp5</u>

        triPartyExpRef   m

      roleTyp   m

      totOpnExp   m

      <u>ce882Grp6</u>, repeated 0 ... variable times:

        <u>ce882KeyGrp6</u>

          collIsin   m

        nominal   m

        prcCurrency   m

        mktPrc   m

        mktValPrcCurr   m

        hairCut   o

        fxRate   o

        collValPstHairCut   o

    <u>ce882Grp7</u>, repeated 1 ... variable times:

      <u>ce882KeyGrp7</u>

        fundShtCod   m

      fundTotOpnExp   o

      fundExpShre   o

      <u>ce882Rec</u>, repeated 1 ... variable times:

        trdDirectn   m

        trdNum   m

        ordrNum   m

        acctTyp   m

        trdLoc   m

        rpoTrdTyp   o

        rpoUTI   o

        rpoBps   o

        rpoRefRtCod   o

        rpoIntRt   m

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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 CE882.

4.4.10 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.

Created on System

StatistiX.

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
linkRef	o

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       cashNetPosTrdId   o

       <u>ce890Grp9</u>, repeated 1 ... variable times:

         <u>ce890KeyGrp9</u>

           trdLoc   m

         <u>ce890Grp10</u>, repeated 1 ... variable times:

           <u>ce890KeyGrp10</u>

             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

           <u>ce890Rec</u>, 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.

4.4.11　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.

Created on System

StatistiX.

XML Report Structure	M/O	Text Report Heading
<u>ce891</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	

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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

              linkRef o

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.

4.4.12 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.
Created on System	StatistiX.

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

    <u>ce892Grp</u>, repeated 0 ... variable times:

      <u>ce892KeyGrp</u>

        membClgIdCod   m

      <u>ce892Grp1</u>, repeated 1 ... variable times:

        <u>ce892KeyGrp1</u>

          settlLoc   m

          settlAcct   m

        <u>ce892Grp2</u>, repeated 1 ... variable times:

          <u>ce892KeyGrp2</u>

            settlCurrency   m

          <u>ce892Grp3</u>, repeated 1 ... variable times:

            <u>ce892KeyGrp3</u>

              isin   m

            instTypCod   m

          <u>ce892Grp4</u>, repeated 1 ... variable times:

            <u>ce892KeyGrp4</u>

              membTrdngIdCod   m

            <u>ce892Grp5</u>, repeated 1 ... variable times:

              <u>ce892KeyGrp5</u>

                acctTyp   m

              <u>ce892Grp6</u>, repeated 1 ... variable times:

                <u>ce892KeyGrp6</u>

                  trdDat   m

              <u>ce892Grp7</u>, repeated 1 ... variable times:

                <u>ce892KeyGrp7</u>

                  netPosTrdId   m

                settlDatCtrct   m

                acctPos   o

                <u>ce892Grp8</u>, repeated 1 ... variable times:

                  <u>ce892KeyGrp8</u>

                    recTypTrd   m

                    linkRef   o

cashNetPosTrdId   o

<u>ce892Grp9</u>, repeated 1 ... variable times:

 <u>ce892KeyGrp9</u>

  trdLoc   m

 <u>ce892Grp10</u>, repeated 1 ... variable times:

  <u>ce892KeyGrp10</u>

   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

  <u>ce892Rec</u>, 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.

4.4.13   CE895 Net Clearing Report - XETR and XFRA

Description	This report contains Net Position Trades created on the current C7 SCS Business Day for Single Trades received from trading location XETR and XFRA. Net Position Trades are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Trading Member, Account Type and Trade Date. In case cross cash market netting is applied the resulting Net Position Trade gets the trading location ECAG assigned if the involved Single Trades originate from trading locations XETR and XFRA. If all involved Single Trades originate from the same trading location, the Net Position Trade gets the same trading location as the involved Single Trades assigned.
	All Net Position Trades and Single Trades referencing the same Net Position Trade ID are listed together including Cash-Only Net Position Trades potentially created due to Linking of Single Trades or Strange Net processing. Flat (Zero) Net Position Trades are reported as well on this report.
	A Net Position Trade representing a physical delivery request is always reported first followed by Cash-Only Net Position Trades, sorted by Link Reference and Single Trades referencing the same Net Position Trade ID. The Single Trades are sorted by Link Reference, Trading Location and Trade Number. If a Single Trade is split into one surplus and one 'no surplus' part during the netting process each part will be reported separately.
	After reporting Single Trades and their reference to the corresponding Net Position Trade further reporting is provided for Net Position Trades and Delivery Instructions. There is no further information on Single Trade level provided.
	The report also provides a Delivery Reference that represents the C7 SCS generated reference of Delivery Instructions associated with a Net Position Trade. This reference is sent to the respective (I)CSDs and can be used by members to identify the Delivery Instruction in (I)CSD reporting. Please note that for Flat (Zero) Net Position Trades no Delivery Instruction will be created and consequently, no Delivery Reference is provided on the Net Clearing Report.
	The report is generated each business day after completion of Trade Date Netting for trading location XETR and XFRA. In case no data are to be reported, an empty report is provided (NO DATA Report).
Frequency	Daily.
Availability	This report is available for Clearing Members.
Created on System	StatistiX.

XML Report Structure   **M/O   Text Report Heading**

ce895

  rptHdr

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

     linkRef   o

cashNetPosTrdId   o

<u>ce895Grp9</u>, repeated 1 ... variable times:

  <u>ce895KeyGrp9</u>

    trdLoc   m

  <u>ce895Grp10</u>, repeated 1 ... variable times:

    <u>ce895KeyGrp10</u>

      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

    <u>ce895Rec</u>, 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.

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4.4.14   CE896 Net Clearing Report - XETR and XFRA

Description

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

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

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

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

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

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

Frequency

Daily.

Availability

This report is available for Settlement Institutions.

Created on System

StatistiX.

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

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recTypTrd m

linkRef o

cashNetPosTrdId o

<u>ce896Grp9</u>, repeated 1 ... variable times:

   <u>ce896KeyGrp9</u>

      trdLoc m

   <u>ce896Grp10</u>, repeated 1 ... variable times:

      <u>ce896KeyGrp10</u>

         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

      <u>ce896Rec</u>, 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.

4.4.15   CE897 Net Clearing Report - XETR and XFRA

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

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

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

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

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

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

Frequency   Daily.

Availability   This report is available for Trading Members.

Created on System   StatistiX.

XML Report Structure   **M/O   Text Report Heading**

ce897

  rptHdr

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

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recTypTrd	m
linkRef	o
cashNetPosTrdId	o

<u>ce897Grp9</u>, repeated 1 ... variable times:

   <u>ce897KeyGrp9</u>

trdLoc	m

    <u>ce897Grp10</u>, repeated 1 ... variable times:

      <u>ce897KeyGrp10</u>

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

      <u>ce897Rec</u>, 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.
Created on System	StatistiX.

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

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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

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

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR 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.
Created on System	StatistiX.

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   o

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totQty	m
totAmnt	m
settlQty	m
settlAmnt	m
settlQtyTrdPerStlmnt	m
settlAmntTrdPerStlmnt	m
settlStat	m

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR 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.
Created on System	StatistiX.

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	

<u>ci872Grp</u>, repeated 0 ... variable times:

  <u>ci872KeyGrp</u>

    membClgIdCod   m

  membClgIdNam   o

  <u>ci872Grp1</u>, repeated 1 ... variable times:

    <u>ci872KeyGrp1</u>

      settlLoc   m

      settlAcct   m

    <u>ci872Grp2</u>, repeated 1 ... variable times:

      <u>ci872KeyGrp2</u>

        settlCurrency   m

      <u>ci872Grp3</u>, repeated 1 ... variable times:

        <u>ci872KeyGrp3</u>

          isin   m

        instShtNam   o

        instLngNam   o

        instTypCod   m

        <u>ci872Grp4</u>, repeated 1 ... variable times:

          <u>ci872KeyGrp4</u>

            acctTyp   m

          <u>ci872Grp5</u>, repeated 1 ... variable times:

            <u>ci872KeyGrp5</u>

              membTrdngIdCod   m

            membTrdngIdNam   o

            <u>ci872Grp6</u>, repeated 1 ... variable times:

              <u>ci872KeyGrp6</u>

                settlDatActual   m

              <u>ci872Grp7</u>, repeated 1 ... variable times:

                <u>ci872KeyGrp7</u>

                  settlDatCtrct   m

              <u>ci872Rec</u>, repeated 1 ... variable times:

                buySellInd   m

                fundShtCod   o

                trdNum   m

                ordrNum   m

                trdLoc   m

                trdDat   m

                rpoUTI   m

                rpoTrdTyp   m

                legNo   o

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totQty	m
totAmnt	m
settlQty	m
settlAmnt	m
settlQtyTrdPerStlmnt	m
settlAmntTrdPerStlmnt	m
settlStat	m

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CI872.

4.6 TC - Trade Confirmation

4.6.1 TC800 Repo Trade Confirmation Report

Description	This report contains the details of special and GC Pooling Repo Trades (Open Repo, Fixed Repo, Variable Repo and Open Variable Repo) received by C7 SCS for current 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.
Created on System	StatistiX.

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

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<u>tc800Rec</u>, 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.
Created on System	StatistiX.

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

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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.
Created on System	StatistiX.

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

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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 the term leg is fully settled.
	Cancelled Repo Trades are not part of this report.
	The report is generated at the end of each C7 SCS Business Day (EoD). In case no data are to be reported, an empty report is provided (NO DATA Report).
Frequency	Daily.
Availability	This report is available for Clearing Members.
Created on System	StatistiX.

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

　　　　　tc850Rec, repeated 1 ... variable times:

　　　　　　legNo   m

　　　　　　buySellInd   m

　　　　　　fundShtCod   o

　　　　　　rpoTotQty   m

　　　　　　rpoTotAmnt   m

　　　　　　rpoRemQty   m

　　　　　　settlDatCtrct   m

　　　　　　settlDatActual   o

　　　　　　rpoTrdStat   m

　　　　　　rpoClosReqPend   o

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR TC850.

4.6.5   TC851 Repo Contracts Report

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

                                Cancelled Repo Trades are not part of this report.

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

Frequency   Daily.

Availability   This report is available for Settlement Institutions.

Created on System   StatistiX.

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

<u>tc851Grp4</u>, repeated 1 ... variable times:

  <u>tc851KeyGrp4</u>

    membTrdngIdCod   m

  <u>tc851Grp5</u>, repeated 1 ... variable times:

    <u>tc851KeyGrp5</u>

      acctTyp   m

    <u>tc851Grp6</u>, repeated 1 ... variable times:

      <u>tc851KeyGrp6</u>

        trdDat   m

      <u>tc851Grp7</u>, repeated 1 ... variable times:

        <u>tc851KeyGrp7</u>

          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

        <u>tc851Rec</u>, repeated 1 ... variable times:

          legNo   m

          buySellInd   m

          fundShtCod   o

          rpoTotQty   m

          rpoTotAmnt   m

          rpoRemQty   m

          settlDatCtrct   m

          settlDatActual   o

          rpoTrdStat   m

          rpoClosReqPend   o

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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 the term leg is fully settled.

                               Cancelled Repo Trades are not part of this report.

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

Frequency   Daily.

Availability   This report is available for Trading Members.

Created on System   StatistiX.

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

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isin	m
instTypCod	m
<u>tc852Grp4</u>, repeated 1 ... variable times:	
<u>tc852KeyGrp4</u>	
membTrdngIdCod	m
<u>tc852Grp5</u>, repeated 1 ... variable times:	
<u>tc852KeyGrp5</u>	
acctTyp	m
<u>tc852Grp6</u>, repeated 1 ... variable times:	
<u>tc852KeyGrp6</u>	
trdDat	m
<u>tc852Grp7</u>, repeated 1 ... variable times:	
<u>tc852KeyGrp7</u>	
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
<u>tc852Rec</u>, repeated 1 ... variable times:	
legNo	m
buySellInd	m
fundShtCod	o
rpoTotQty	m
rpoTotAmnt	m
rpoRemQty	m
settlDatCtrct	m
settlDatActual	o
rpoTrdStat	m
rpoClosReqPend	o

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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.

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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
                       CE870 Settled Delivery Report
                       CE871 Settled Delivery Report
                       CE872 Settled Delivery 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
LINK	LINK	Single Trade linked
UNLINK	ULNK	Single Trade no longer linked

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

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

6.8 buySellInd

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

| Format | alphanumeric 1 |

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

Where used:	CA870 Repo Custody Payment Statement
	CA871 Repo Custody Payment Statement
	CB830 Trades Action Report
	CB831 Trades Action Report
	CE860 Pending Delivery Report
	CE861 Pending Delivery Report
	CE862 Pending Delivery Report
	CE870 Settled Delivery Report
	CE871 Settled Delivery Report
	CE872 Settled Delivery Report
	CE890 Net Clearing Report - XEUR
	CE891 Net Clearing Report - XEUR
	CE892 Net Clearing Report - XEUR
	CE895 Net Clearing Report - XETR and XFRA
	CE896 Net Clearing Report - XETR and XFRA
	CE897 Net Clearing Report - XETR and XFRA
	CI870 Repo Intraday Settled Trade Report
	CI871 Repo Intraday Settled Trade Report
	CI872 Repo Intraday Settled Trade Report
	TC800 Repo Trade Confirmation Report

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
                        CE870 Settled Delivery Report
                        CE871 Settled Delivery Report
                        CE872 Settled Delivery Report

6.10   caEntlDat

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

Format   DateFormat

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

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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

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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
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   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
	CE870 Settled Delivery Report
	CE871 Settled Delivery Report
	CE872 Settled Delivery Report

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6.29   clgHseSettlLoc

Description	This field contains the settlement account location of the clearing house. This field is not filled when reporting trades that are not associated with a Delivery Instruction.
Format	alphanumeric 3

Valid Values	Decodes	Descriptions
CBF		Clearstream Banking Frankfurt
CBL		Clearstream Banking Luxembourg
CCO		Euroclear UK & International
EOC		Euroclear Bank
SIS		SIX SegaIntersettle Zurich

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

6.30   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

6.31   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

6.32   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

6.33   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

6.34   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

6.35   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

6.36   dlvId

Description	This field contains a unique identifier of the Delivery Instruction. Delivery Instruction in case of GC Pooling Repo is the unique identifier of the Exposure Adjustment used for the settlement of specified quantity and amount. This identifier is not communicated to the (I)CSD but used as internal reference.
Format	alphanumeric 16
Where used:	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

6.37   dlvRef

Description	This field contains a unique reference of the Delivery Instruction used for the settlement of specified quantity and amount. This reference is generated in C7 SCS and communicated to the (I)CSD. This reference is not populated for Cash-Only and Flat (Zero) Net Position Trades and Delivery Instructions generated by the (I)CSD due to Corporate Actions.
Format	alphanumeric 16
Where used:	CE860 Pending Delivery Report CE861 Pending Delivery Report CE862 Pending Delivery Report CE870 Settled Delivery Report CE871 Settled Delivery Report CE872 Settled Delivery Report CE890 Net Clearing Report - XEUR CE891 Net Clearing Report - XEUR

CE892 Net Clearing Report - XEUR
CE895 Net Clearing Report - XETR and XFRA
CE896 Net Clearing Report - XETR and XFRA
CE897 Net Clearing Report - XETR and XFRA

6.38   dlvSettlAcct

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

Format   alphanumeric 35

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

6.39   dlvSettlLoc

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

Format   alphanumeric 3

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Valid Values	Decodes	Descriptions
CBF		Clearstream Banking Frankfurt
CBL		Clearstream Banking Luxembourg
CCO		Euroclear UK & International
CIK		Euroclear Belgium
EOC		Euroclear Bank
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
	CE870 Settled Delivery Report
	CE871 Settled Delivery Report
	CE872 Settled Delivery Report
	CE890 Net Clearing Report - XEUR
	CE891 Net Clearing Report - XEUR
	CE892 Net Clearing Report - XEUR
	CE895 Net Clearing Report - XETR and XFRA
	CE896 Net Clearing Report - XETR and XFRA
	CE897 Net Clearing Report - XETR and XFRA

6.40   envText

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

Format	alphanumeric 1

Valid Values	Decodes	Descriptions
P		Production
S		Simulation

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

CD851 Settled Cash Transactions Report
CD852 Repo Settled Cash Transactions Report
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery 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

6.41   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
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery 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

6.42   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

6.43   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

6.44   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

6.45   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

6.46   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

6.47   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

6.48   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

6.49   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

6.50   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
	CE870 Settled Delivery Report
	CE871 Settled Delivery Report
	CE872 Settled Delivery Report

6.51   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

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CE872 Settled Delivery Report
CI870 Repo Intraday Settled Trade Report
CI871 Repo Intraday Settled Trade Report
CI872 Repo Intraday Settled Trade Report

6.52   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

6.53   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
                        CE870 Settled Delivery Report
                        CE871 Settled Delivery Report
                        CE872 Settled Delivery 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

6.54   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
                        CE870 Settled Delivery Report
                        CE871 Settled Delivery Report
                        CE872 Settled Delivery Report

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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

6.55   legNo

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

Format | numeric 1

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

Where used: | CB830 Trades Action Report
CB831 Trades Action Report
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
CI870 Repo Intraday Settled Trade Report
CI871 Repo Intraday Settled Trade Report
CI872 Repo Intraday Settled Trade Report
TC800 Repo Trade Confirmation Report
TC801 Repo Trade Confirmation Report

TC802 Repo Trade Confirmation Report
TC850 Repo Contracts Report
TC851 Repo Contracts Report
TC852 Repo Contracts Report

6.56   linkRef

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

Format   alphanumeric 16

Where used: CB830 Trades Action Report
CB831 Trades Action Report
CE890 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR
CE892 Net Clearing Report - XEUR
CE895 Net Clearing Report - XETR and XFRA
CE896 Net Clearing Report - XETR and XFRA
CE897 Net Clearing Report - XETR and XFRA

6.57   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
CE870 Settled Delivery Report

CE871 Settled Delivery Report
CE872 Settled Delivery 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

6.58　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

6.59   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
	CE870 Settled Delivery Report
	CE871 Settled Delivery Report
	CE872 Settled Delivery 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

6.60   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
	CE870 Settled Delivery Report
	CE871 Settled Delivery Report
	CE872 Settled Delivery 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

6.61   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

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CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery 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   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

6.63   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

6.64   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

6.65   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

6.66   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

6.67   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

6.68   numbOfDaysLate

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

Format	numeric 3

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

6.69   ordrNum

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

Format	alphanumeric 20

Where used:	CA870 Repo Custody Payment Statement
	CA871 Repo Custody Payment Statement
	CB830 Trades Action Report
	CB831 Trades Action Report
	CD850 Settled Cash Transactions Report
	CD851 Settled Cash Transactions Report
	CD852 Repo Settled Cash Transactions Report
	CE860 Pending Delivery Report
	CE861 Pending Delivery Report
	CE862 Pending Delivery Report
	CE870 Settled Delivery Report
	CE871 Settled Delivery Report
	CE872 Settled Delivery Report
	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

6.70   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

6.71   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

6.72   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

6.73   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

6.74   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

6.75 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

6.76 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

6.77 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

6.78   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

6.79   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

6.80   remAmntDlvId

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

Format   numeric 15, 2

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

6.81   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

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6.82   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

6.83   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

6.84   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

6.85   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

6.86   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

6.87   rpoBps

Description	This field contains Basis points to adjust the repo interest rate for variable and open variable repos.

Format	numeric signed 8, 1

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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

6.88   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

6.89   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

6.90   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

6.91   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

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6.92   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

6.93   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

6.94   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

6.95 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

6.96 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

6.97   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

6.98   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

6.99   rpoTrdStat

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

Format   alphanumeric 4

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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

6.100 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

6.101 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
	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

6.102   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
	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

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TC801 Repo Trade Confirmation Report
TC802 Repo Trade Confirmation Report
TC850 Repo Contracts Report
TC851 Repo Contracts Report
TC852 Repo Contracts Report

6.103 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
                              CE870 Settled Delivery Report
                              CE871 Settled Delivery Report
                              CE872 Settled Delivery Report
                              CE880 GC Pooling Collateral Allocation Report
                              CE881 GC Pooling Collateral Allocation Report
                              CE882 GC Pooling Collateral Allocation Report
                              CE890 Net Clearing Report - XEUR
                              CE891 Net Clearing Report - XEUR
                              CE892 Net Clearing Report - XEUR
                              CE895 Net Clearing Report - XETR and XFRA
                              CE896 Net Clearing Report - XETR and XFRA
                              CE897 Net Clearing Report - XETR and XFRA
                              CI870 Repo Intraday Settled Trade Report
                              CI871 Repo Intraday Settled Trade Report
                              CI872 Repo Intraday Settled Trade Report
                              TC800 Repo Trade Confirmation Report
                              TC801 Repo Trade Confirmation Report
                              TC802 Repo Trade Confirmation Report
                              TC850 Repo Contracts Report
                              TC851 Repo Contracts Report
                              TC852 Repo Contracts Report

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6.104   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
	CE870 Settled Delivery Report
	CE871 Settled Delivery Report
	CE872 Settled Delivery 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

6.105   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
                             CE870 Settled Delivery Report
                             CE871 Settled Delivery Report
                             CE872 Settled Delivery 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

6.106   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
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery 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

6.107   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
                         CE870 Settled Delivery Report
                         CE871 Settled Delivery Report

CE872 Settled Delivery 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

6.108   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
                        CE870 Settled Delivery Report
                        CE871 Settled Delivery Report
                        CE872 Settled Delivery 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

6.109 settlAcct

Description This field contains the settlement account used for netting.

Format alphanumeric 35

Where used: CA870 Repo Custody Payment Statement
CA871 Repo Custody Payment Statement
CB830 Trades Action Report
CB831 Trades Action Report
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
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

6.110   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

6.111   settlAmntDlvldPerStlmnt

Description	This field contains the amount settled with this particular settlement confirmation for the Delivery Instruction. This field also contains the Repo interest payment for GC Pooling. This field can be negative only for GC Pooling and must be interpreted based on the Buy Sell indicator of the exposure. If the Buy Sell indicator of the delivery is Buy, then positive amount indicates Debit and negative amount indicates Credit. If the Buy Sell indicator of the delivery is Sell, then positive amount indicates Credit and negative amount indicates Debit.
Format	numeric signed 15, 2

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

6.112 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

6.113 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
	CE870 Settled Delivery Report
	CE871 Settled Delivery Report
	CE872 Settled Delivery Report
	CE880 GC Pooling Collateral Allocation Report
	CE881 GC Pooling Collateral Allocation Report
	CE882 GC Pooling Collateral Allocation Report
	CE890 Net Clearing Report - XEUR
	CE891 Net Clearing Report - XEUR
	CE892 Net Clearing Report - XEUR
	CE895 Net Clearing Report - XETR and XFRA
	CE896 Net Clearing Report - XETR and XFRA
	CE897 Net Clearing Report - XETR and XFRA
	CI870 Repo Intraday Settled Trade Report
	CI871 Repo Intraday Settled Trade Report
	CI872 Repo Intraday Settled Trade Report
	TC800 Repo Trade Confirmation Report
	TC801 Repo Trade Confirmation Report
	TC802 Repo Trade Confirmation Report
	TC850 Repo Contracts Report
	TC851 Repo Contracts Report
	TC852 Repo Contracts Report

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6.114   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

6.115   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
                           CE890 Net Clearing Report - XEUR
                           CE891 Net Clearing Report - XEUR
                           CE892 Net Clearing Report - XEUR
                           CE895 Net Clearing Report - XETR and XFRA
                           CE896 Net Clearing Report - XETR and XFRA
                           CE897 Net Clearing Report - XETR and XFRA
                           CI870 Repo Intraday Settled Trade Report
                           CI871 Repo Intraday Settled Trade Report
                           CI872 Repo Intraday Settled Trade Report
                           TC800 Repo Trade Confirmation Report
                           TC801 Repo Trade Confirmation Report
                           TC802 Repo Trade Confirmation Report
                           TC850 Repo Contracts Report
                           TC851 Repo Contracts Report
                           TC852 Repo Contracts Report

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6.116   settlLoc

Description	This field contains the settlement location.

Format	alphanumeric 3

Valid Values	Decodes	Descriptions
CBF		Clearstream Banking Frankfurt
CBL		Clearstream Banking Luxembourg
CCO		Euroclear UK & International
CIK		Euroclear Belgium
EOC		Euroclear Bank
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
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery 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   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

6.118   settlQtyDlvldPerStlmnt

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

6.119   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

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Where used:	CE870 Settled Delivery Report
	CE871 Settled Delivery Report
	CE872 Settled Delivery Report
	CI870 Repo Intraday Settled Trade Report
	CI871 Repo Intraday Settled Trade Report
	CI872 Repo Intraday Settled Trade Report

6.120   settlStat

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

| Format | alphanumeric 20 |

Valid Values	Decodes	Descriptions
PARTIALLY SETTLED		Total instructed quantity not fully settled yet
SETTLED		fully settled at (I)CSD or external settled by Eurex Clearing; for Cash-Only and Flat (Zero) Net Position Trades set to fully settled on Contractual Settlement Date in C7 SCS
BUY-IN SETTLED		fully settled via successful Buy-in process
CASH SETTLED		fully settled via cash settlement
PAIR-OFF SETTLED		fully settled via Pair-Off process

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

6.121   settlStatDlvId

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

| Format | alphanumeric 20 |

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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

6.122 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

6.123 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

6.124   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

6.125   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

6.126   totalCaCredAmntPerMembTrdngIdCod

Description	This field contains the aggregated CREDIT amount reported on the given report for one trading member per settlement account, settlement location, cash settlement run, cash value date, currency, clearing member.
Format	numeric 15, 2
Where used:	CA870 Repo Custody Payment Statement CA871 Repo Custody Payment Statement

6.127   totalCaCredAmntPerSettlAcct

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

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Format	numeric 15, 2

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

6.128   totalCaDebAmntPerMembTrdngIdCod

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

Format	numeric 15, 2

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

6.129   totalCaDebAmntPerSettlAcct

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

Format	numeric 15, 2

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

6.130   totalCredAmntPerAcctTyp

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

Format	numeric 15, 2

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

6.131   totalCredAmntPerCashSettlAcct

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

Format   numeric 15, 2

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

6.132   totalCredAmntPerCashSettlLoc

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

Format   numeric 15, 2

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

6.133   totalCredAmntPerCashTranTyp

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

Format   numeric 15, 2

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

6.134   totalCredAmntPerDlvSettlAcct

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

Format   numeric 15, 2

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

6.135   totalCredAmntPerMembClgIdCodCur

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

Format   numeric 15, 2

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

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6.136   totalCredAmntPerMembTrdngIdCod

Description	This field contains the aggregated CREDIT amount reported on the given report for one trading member per settlement account, settlement location, cash settlement run, cash value date, cash settlement account, cash settlement location, settlement currency, clearing member.
Format	numeric 15, 2
Where used:	CD850 Settled Cash Transactions Report CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report

6.137   totalDebAmntPerAcctTyp

Description	This field contains the aggregated DEBIT amount reported on the given report for one account type per trading member, settlement account, settlement location, cash settlement run, cash value date, cash settlement account, cash settlement location, settlement currency, clearing member.
Format	numeric 15, 2
Where used:	CD850 Settled Cash Transactions Report CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report

6.138   totalDebAmntPerCashSettlAcct

Description	This field contains the aggregated DEBIT amount reported on the given report for one cash settlement account per cash settlement location, settlement currency, clearing member.
Format	numeric 15, 2
Where used:	CD850 Settled Cash Transactions Report CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report

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6.139   totalDebAmntPerCashSettlLoc

Description	This field contains the aggregated DEBIT amount reported on the given report for one cash settlement location per settlement currency, clearing member.
Format	numeric 15, 2
Where used:	CD850 Settled Cash Transactions Report CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report

6.140   totalDebAmntPerCashTranTyp

Description	This field contains the aggregated DEBIT amount reported on the given report for one cash transaction type per account type, trading member, settlement account, settlement location, cash settlement run, cash value date, cash settlement account, cash settlement location, settlement currency, clearing member.
Format	numeric 15, 2
Where used:	CD850 Settled Cash Transactions Report CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report

6.141   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

6.142   totalDebAmntPerMembClgIdCodCur

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

| Format | numeric 15, 2 |

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

6.143   totalDebAmntPerMembTrdngIdCod

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

| Format | numeric 15, 2 |

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

6.144   totalRemAmntAcctTyp

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

Format	numeric signed 15, 2

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

6.145 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

6.146 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

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6.147   totalRemAmntMembTrdngId

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

Format | numeric signed 15, 2

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

6.148   totalRemAmntSettlAcctCur

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

Format | numeric signed 15, 2

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

6.149   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

6.150   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

6.151   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

6.152   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.

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Format	numeric signed 15, 2

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

6.153   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

6.154   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

6.155 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

6.156 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
	CE870 Settled Delivery Report
	CE871 Settled Delivery Report
	CE872 Settled Delivery 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

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6.157   totAmntTrdPerDlvId

Description	This field contains the portion of the total amount of the trade instructed with one Delivery Instruction. This field can be negative only for GC Pooling and must be interpreted based on the Buy Sell indicator of the trade. If the Buy Sell indicator of the trade is Buy, then positive amount indicates Debit and negative amount indicates Credit. If the Buy Sell indicator of the trade is Sell, then positive amount indicates Credit and negative amount indicates Debit.
Format	numeric signed 15, 2
Where used:	CE860 Pending Delivery Report CE861 Pending Delivery Report CE862 Pending Delivery Report CE870 Settled Delivery Report CE871 Settled Delivery Report CE872 Settled Delivery Report

6.158   totInstAmntDlvId

Description	This field contains the total instructed amount of the Delivery Instruction for settlement. This field can be negative only for GC Pooling business and must be interpreted based on the Buy Sell indicator of the exposure. If the Buy Sell indicator of the delivery is Buy, then positive amount indicates Debit and negative amount indicates Credit. If the Buy Sell indicator of the delivery is Sell, then positive amount indicates Credit and negative amount indicates Debit.
Format	numeric signed 15, 2
Where used:	CE860 Pending Delivery Report CE861 Pending Delivery Report CE862 Pending Delivery Report CE870 Settled Delivery Report CE871 Settled Delivery Report CE872 Settled Delivery Report CE890 Net Clearing Report - XEUR CE891 Net Clearing Report - XEUR CE892 Net Clearing Report - XEUR CE895 Net Clearing Report - XETR and XFRA CE896 Net Clearing Report - XETR and XFRA CE897 Net Clearing Report - XETR and XFRA

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6.159   totInstQtyDlvId

Description	This field contains the total instructed quantity of the Delivery Instruction for settlement.
Format	numeric 19, 6
Where used:	CE860 Pending Delivery Report
	CE861 Pending Delivery Report
	CE862 Pending Delivery Report
	CE870 Settled Delivery Report
	CE871 Settled Delivery Report
	CE872 Settled Delivery Report
	CE890 Net Clearing Report - XEUR
	CE891 Net Clearing Report - XEUR
	CE892 Net Clearing Report - XEUR
	CE895 Net Clearing Report - XETR and XFRA
	CE896 Net Clearing Report - XETR and XFRA
	CE897 Net Clearing Report - XETR and XFRA

6.160   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

6.161   totQty

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

Format   numeric 19, 6

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

6.162   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
                               CE870 Settled Delivery Report
                               CE871 Settled Delivery Report
                               CE872 Settled Delivery Report

6.163   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

6.164   trdDat

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

Format   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
                    CE870 Settled Delivery Report
                    CE871 Settled Delivery Report
                    CE872 Settled Delivery 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

6.165   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

6.166   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		Xetra
XEUR		Eurex Frankfurt
XFRA		Xetra Frankfurt 2

Where used:

CA870 Repo Custody Payment Statement
CA871 Repo Custody Payment Statement
CB830 Trades Action Report
CB831 Trades Action Report
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
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

6.167 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

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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

6.168   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

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6.169   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

6.170   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

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6.171 trdTypTl

Description

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

Format

alphanumeric 20

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

6.172   trdUpdDat

Description	This field contains the calendar date the trade was updated.
Format	DateFormat
Where used:	CB830 Trades Action Report CB831 Trades Action Report

6.173   trdUpdTim

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

6.174   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

6.175   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

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Term	Explanation
(I)CSD	(International) Central Securities Depository
BBK	Bundesbank Germany
C7 SCS	C7 Securities Clearing Service – new securities clearing system
CBF	Clearstream Banking Frankfurt
CBF-i	Clearstream Banking Frankfurt international
CBL	Clearstream Banking Luxembourg or Clearstream Banking Frankfurt international (CBF-i)
CCO	Euroclear UK & International
CCP	Central Clearing Counterparty
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
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

Table 7.1 - Glossary