

## **Eurex Clearing – C7 SCS XML Reports – Modification Notes**

Version 1.2.0

Date: 27.04.2022

Deutsche Börse AG (“DBAG”), Clearstream Banking AG (“Clearstream”), Eurex Frankfurt AG (“Eurex”), Eurex Clearing AG (“Eurex Clearing”), Eurex Securities Transactions Services GmbH (“Eurex STS”) and Eurex Repo GmbH (“Eurex Repo”) are corporate entities and are registered under German law. Eurex Global Derivatives AG is a corporate entity and is registered under Swiss law. Clearstream Banking S.A. is a corporate entity and is registered under Luxembourg law. Eurex Frankfurt AG is the administrating and operating institution of Eurex Deutschland. Eurex Deutschland is in the following referred to as the “Eurex Exchange”.

All intellectual property, proprietary and other rights and interests in this publication and the subject matter hereof (other than certain trademarks and service marks listed below) are owned by DBAG or its affiliates and subsidiaries or used under authorization by their respective owners, including, without limitation, all patent, registered design, copyright, trademark and service mark rights. While reasonable care has been taken in the preparation of this publication to provide details that are accurate and not misleading at the time of publication DBAG, Clearstream, Eurex, Eurex Clearing, Eurex Repo as well as the Eurex Exchange and their respective subsidiaries, servants and agents (a) do not make any representations or warranties regarding the information contained herein, whether express or implied, including without limitation any implied warranty of merchantability or fitness for a particular purpose or any warranty with respect to the accuracy, correctness, quality, completeness or timeliness of such information, and (b) shall not be responsible or liable for any third party’s use of any information contained herein under any circumstances, including, without limitation, in connection with actual trading or otherwise or for any errors or omissions contained in this publication.

This publication is published for information purposes only and shall not constitute investment advice respectively does not constitute an offer, solicitation or recommendation to acquire or dispose of any investment or to engage in any other transaction. This publication is not intended for solicitation purposes but only for use as general information. All descriptions, examples and calculations contained in this publication are for illustrative purposes only.

Eurex and Eurex Clearing offer services directly to members of the Eurex Exchange respectively to clearing members of Eurex Clearing. Those who desire to trade any products available on the Eurex market or who desire to offer and sell any such products to others or who desire to possess a clearing license of Eurex Clearing in order to participate in the clearing process provided by Eurex Clearing, should consider legal and regulatory requirements of those jurisdictions relevant to them, as well as the risks associated with such products, before doing so.

Only Eurex derivatives that are CFTC-approved may be traded via direct access in the United States or by United States persons. A complete, up-to-date list of Eurex derivatives that are CFTC-approved is available at:

<https://www.eurex.com/ex-en/rules-regs/eurex-derivatives-us>.

In addition, Eurex representatives and participants may familiarize U.S. Qualified Institutional Buyers (QIBs) and broker-dealers with certain eligible Eurex equity options and equity index options pursuant to the terms of the SEC’s July 1, 2013 Class No-Action Relief. A complete, up-to-date list of Eurex options that are eligible under the SEC Class No-Action Relief is available at: <https://www.eurex.com/ex-en/rules-regs/eurex-derivatives-us/eurex-options-in-the-us-for-eligible-customers>. Lastly, U.S. QIBs and broker-dealers trading on behalf of QIBs may trade certain single-security futures and narrow-based security index futures subject to terms and conditions of the SEC’s Exchange Act Release No. 60,194 (June 30, 2009), 74 Fed. Reg. 32,200 (July 7, 2009) and the CFTC’s Division of Clearing and Intermediary Oversight Advisory Concerning the Offer and Sale of Foreign Security Futures Products to Customers Located in the United States (June 8, 2010).

## Trademarks and Service Marks

Buxl®, DAX®, DivDAX®, eb.rexx®, Eurex®, Eurex Repo®, Eurex Strategy WizardSM, Euro GC Pooling®, FDAX®, FWB®, GC Pooling®, GCPI®, MDAX®, ODAX®, SDAX®, TecDAX®, USD GC Pooling®, VDAX®, VDAX-NEW® and Xetra® are registered trademarks of DBAG or its affiliates and subsidiaries. All MSCI indexes are service marks and the exclusive property of MSCI Barra. ATX®, ATX® five, CECE® and RDX® are registered trademarks of Vienna Stock Exchange AG. IPD® UK Quarterly Indexes are registered trademarks of Investment Property Databank Ltd. IPD and have been licensed for the use by Eurex for derivatives. SLI®, SMI® and SMIM® are registered trademarks of SIX Swiss Exchange AG. The STOXX® indexes, the data included therein, and the trademarks used in the index names are the intellectual property of STOXX Limited and/or its licensors. Eurex derivatives based on the STOXX® indexes are in no way sponsored, endorsed, sold or promoted by STOXX and its licensors and neither STOXX nor its licensors shall have any liability with respect thereto. PCS® and Property Claim Services® are registered trademarks of ISO Services, Inc. Korea Exchange, KRX, KOSPI and KOSPI 200 are registered trademarks of Korea Exchange Inc. The names of other companies and third party products may be trademarks or service marks of their respective owners.

Eurex Deutschland qualifies as manufacturer of packaged retail and insurance-based investment products (PRIIPs) under Regulation (EU) No 1286/2014 on key information documents for packaged retail and insurance-based investment products (PRIIPs Regulation), and provides key information documents (KIDs) covering PRIIPs traded on Eurex Deutschland on its website under the following link: <https://www.eurex.com/ex-en/rules-regs/priips-kids>.

In addition, according to Art. 14(1) PRIIPs Regulation the person advising on, or selling, a PRIIP shall provide the KID to retail investors free of charge.

## Contents

1	Introduction .....	4
1.1	Purpose of this Document .....	4
1.2	Conventions used in this Document.....	4
2	Common Chapters .....	5
2.1	In section Introduction .....	5
2.2	In Section 2.3 Common Report Engine .....	5
2.3	In Section 2.4 Common Report Engine .....	6
3	Report Layouts .....	7
3.1	Updated Reports .....	7
3.1.1	Description of Reports .....	7
3.1.2	XML Report Structure for reports.....	13
4	Changes to Data Fields .....	30
4.1	New Fields.....	30
4.1.1	acctTypOrig.....	30
4.1.2	membTrdngIdCodOrig.....	30
4.2	Updated Fields.....	30
4.2.1	accrIntAmnt .....	30
4.2.2	cashTranDesc .....	30
4.2.3	cashTranTyp .....	31
4.2.4	clgHseSettlAcct.....	31
4.2.5	clgHseSettlLoc .....	31
4.2.6	membClgIdCod .....	32
4.2.7	membTrdngIdCod .....	32
4.2.8	numbOfDaysLate .....	32
4.2.9	penDiscRate .....	33
4.2.10	penSecRate.....	33
4.2.11	PerformedBy .....	33
4.2.12	trdStat.....	33
5	Rebranding .....	34

# 1 Introduction

## 1.1 Purpose of this Document

This document provides an overview of the enhancements to the Eurex Clearing C7 SCS XML Reports that become effective with the introduction of Eurex Clearing C7 SCS Release **1.2.0**.

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

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

## 1.2 Conventions used in this Document

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

settlCurrency has been added in the ce890KeyGrp1.		ce890KeyGrp1
		settlLoc m
		settlAct m
		<b>settlCurrency m</b>

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

settlCurrency has been added in the ce890KeyGrp1.		ce890KeyGrp1
		settlLoc m
		settlAct m
		<b>settlCurrency m</b>

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

settlCurrency has been added in the ce890KeyGrp1.		ce890KeyGrp1
		settlLoc m
		settlAct m
		<del>settlCurrency m</del>

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

## 2 Common Chapters

### 2.1 In section Introduction

Additional information related to generic text reports is included.

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

For products not yet covered by C7 SCS and cleared by Eurex Clearing's Securities CCP (Securities CCP), Eurex Clearing's Securities CCP continues to generate and distribute the corresponding reports as done currently. Report Description for those reports continues to be described as part of the Securities CCP documentation being available under the following path:

[www.eurex.com](http://www.eurex.com) -> Clear-> Support-> Initiatives & Releases -> CCP Releases

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

[www.eurex.com](http://www.eurex.com) -> Trade-> Find-> Forms

#### Report Generation and Distribution

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

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

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

[www.eurex.com](http://www.eurex.com) -> Clear-> Find-> Forms

#### Separate Reports for Securities CCP and C7 SCS

With the introduction of the new C7 SCS system for equities and bonds business, transaction data and historic data were not migrated to the new platform. Pending trades and delivery instructions in equities and bonds from trading locations XETR, XFRA and XEUR continue to be processed and completed in current Securities CCP system.

Consequently, such trades and delivery instructions continue to be reported on current Securities CCP reports, while new transactions concluded after C7 SCS Release 1.0 are reported on new C7 SCS reports.

With C7 SCS Release 1.2 repo transactions as well as physical deliveries in UK and Irish securities resulting from Eurex derivatives (XEUR) which settle at Euroclear UK & Ireland (CCO, 'CREST') continue to be reported in Securities CCP reports only.

#### Common Reports for Securities CCP and C7 SCS

With the introduction of changes to comply with [Central Securities Depositories Regulation \(CSDR\)](#), two additional reports (CE840 and CE845) are provided which contain penalty information of both systems (Securities CCP and C7 SCS).

The Delivery References in the report will allow to differentiate between both systems as delivery references starting with POA or ALM belong to Securities CCP and the others to C7 SCS.

### 2.2 In Section 2.3 Common Report Engine

To access the Common Report Engine, a specific user account for the Common Reporting Engine must be setup and a public key must be uploaded in the Member Section of the Eurex website (<https://www.eurex.com/ec-en/find/Member-Section>). Participants having already an

activated user account for the Common Reporting Engine to receive Securities CCP reports do not have to take any further actions regarding a proper user setup. Please note that reports will only be generated for participants if an activated Common Reporting Engine user account exists.

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

Detailed information to the Common Reporting Engine is provided on the Eurex Homepage:

[www.eurex.com](http://www.eurex.com) -> Clear-> Support-> Technology-> Common Reporting Engine

## 2.3 In Section 2.4 Common Reporting Engine

C7 SCS Report ID	Report Name	Delivery Time <sup>1</sup>	RAW (XML) Format	Printable Format	Current CCP Reports	Description <sup>2</sup>
CE840	Daily CSDR Penalties Report	P+1(+x)	Yes	No	N/A	Daily penalty information received from (I)CSDs.
CE845	Monthly CSDR Penalties Report	EOD <sup>4</sup>	Yes	No	N/A	Aggregated monthly penalty information.

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

<sup>2</sup>For full description of reports refer to chapter 4.

<sup>3</sup>Net Clearing Reports are provided after Net Processing.

<sup>4</sup>14th business day of the calendar month following the month the trade/ delivery instruction was subject for penalty due to CSDR

### 3 Report Layouts

#### 3.1 Updated Reports

##### 3.1.1 Description of Reports

	SN	RPT ID	Description
Changed	1	CB830	<p>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 <del>by using C7 SCS Routing Service or</del> directly at the (I)CSD (provided status update was received from (I)CSD) are reported as well.</p> <p>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 chronological order.</p> <p>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).</p>
Changed	2	CB831	<p>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 <del>by using C7 SCS Routing Service or</del> directly at the (I)CSD (provided status update was received from (I)CSD) are reported as well.</p> <p>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 chronological order.</p> <p>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).</p>
Changed	3	CE860	<p>This report contains all Delivery Instructions that are partially pending or full 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 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.</p> <p>Report provides multiple references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are:</p> <ul style="list-style-type: none"> <li>a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD</li> <li>b-CSD Reference: generated by (I)CSD and only applicable for CBF representing the CASCADE reference</li> <li>c-Underlying Reference: original Delivery Reference in case Corporate Action events applied on a Delivery Instruction</li> <li>d-Delivery ID: unique identifier generated by C7 SCS for internal referencing</li> </ul> <p>Delivery Instructions are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information.</p> <p>Type of Information is used to distinguish between:</p> <ul style="list-style-type: none"> <li>1-NET DELIVERY INFORMATION: Pending Delivery Instructions/Net Position Trades resulting out of Net or Aggregate processing</li> <li>2-GROSS DELIVERY INFORMATION: Pending Delivery Instructions/Net Position</li> </ul>

		<p>Trades resulting out of Gross processing</p> <p>Within each block the Delivery Instructions are sorted by Delivery ID and their Contractual Settlement Date starting with the most overdue settlements. In case portions of remaining quantity and remaining amount of trades are not reflected in any active Delivery Instruction at the (I)CSD (e.g., in case of Buy-in processing or Flat (Zero) Net Position Trades), these portions are reported per Trade sorted by buy/sell indicator and trade number in ascending order and with Delivery ID 'NA'. In case the Delivery ID is filled with 'NA', delivery instruction specific fields <del>for</del> as remaining and total instructed quantity/amount <del>are shown as '0'</del> and buy/sell indicator <del>is shown with default value 'B'</del> are not filled.</p> <p>The report provides totals for pending amounts per Type of Information, Trading Member, Account Type, ISIN, Settlement Location/Settlement Account per currency.</p> <p>In case a trade or delivery instruction was created/adjusted due to a corporate action processed by and received from (I)CSD before creation of the report, the respective corporate action identifier (CSD's CORP ID) is reported.</p> <p>The report is generated at the end of each business day (EoD). In case no data are to be reported for a business day an empty report is provided (NO DATA Report).</p>
Changed	4	CE861 <p>This report contains all Delivery Instructions that are partially pending or full 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 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.</p> <p>Report provides multiple references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are:</p> <ul style="list-style-type: none"> <li>a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD</li> <li>b-CSD Reference: generated by (I)CSD and only applicable for CBF representing the CASCADE reference</li> <li>c-Underlying Reference: original Delivery Reference in case Corporate Action events applied on a Delivery Instruction</li> <li>d-Delivery ID: unique identifier generated by C7 SCS for internal referencing</li> </ul> <p>Delivery Instructions are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information.</p> <p>Type of Information is used to distinguish between:</p> <ul style="list-style-type: none"> <li>1-NET DELIVERY INFORMATION: Pending Delivery Instructions/Net Position Trades resulting out of Net or Aggregate processing</li> <li>2-GROSS DELIVERY INFORMATION: Pending Delivery Instructions/Net Position Trades resulting out of Gross processing</li> </ul> <p>Within each block the Delivery Instructions are sorted by Delivery ID and their Contractual Settlement Date starting with the most overdue settlements. In case portions of remaining quantity and remaining amount of trades are not reflected in any active Delivery Instruction at the (I)CSD (e.g., in case of Buy-in processing or Flat (Zero) Net Position Trades), these portions are reported per Trade sorted by buy/sell indicator and trade number in ascending order and with Delivery ID 'NA'. In case</p>



		<p>the Delivery ID is filled with 'NA', delivery instruction specific fields <del>for</del> as remaining and total instructed quantity/amount <del>are shown as '0'</del> and buy/sell indicator <del>is shown with default value 'B'</del> are not filled.</p> <p>The report provides totals for pending amounts per Type of Information, Trading Member, Account Type, ISIN, Settlement Location/Settlement Account per currency.</p> <p>In case a trade or delivery instruction was created/adjusted due to a corporate action processed by and received from (I)CSD before creation of the report, the respective corporate action identifier (CSD's CORP ID) is reported.</p> <p>The report is generated at the end of each business day (EoD). In case no data are to be reported for a business day an empty report is provided (NO DATA Report).</p>
Changed	5	<p>CE862</p> <p>This report contains all Delivery Instructions that are partially pending or full 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 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.</p> <p>Report provides multiple references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are:</p> <ul style="list-style-type: none"> <li>a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD</li> <li>b-CSD Reference: generated by (I)CSD and only applicable for CBF representing the CASCADE reference</li> <li>c-Underlying Reference: original Delivery Reference in case Corporate Action events applied on a Delivery Instruction</li> <li>d-Delivery ID: unique identifier generated by C7 SCS for internal referencing</li> </ul> <p>Delivery Instructions are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information.</p> <p>Type of Information is used to distinguish between:</p> <ul style="list-style-type: none"> <li>1-NET DELIVERY INFORMATION: Pending Delivery Instructions/Net Position Trades resulting out of Net or Aggregate processing</li> <li>2-GROSS DELIVERY INFORMATION: Pending Delivery Instructions/Net Position Trades resulting out of Gross processing</li> </ul> <p>Within each block the Delivery Instructions are sorted by Delivery ID and their Contractual Settlement Date starting with the most overdue settlements. In case portions of remaining quantity and remaining amount of trades are not reflected in any active Delivery Instruction at the (I)CSD (e.g., in case of Buy-in processing or Flat (Zero) Net Position Trades), these portions are reported per Trade sorted by buy/sell indicator and trade number in ascending order and with Delivery ID 'NA'. In case the Delivery ID is filled with 'NA', delivery instruction specific fields <del>for</del> as remaining and total instructed quantity/amount <del>are shown as '0'</del> and buy/sell indicator <del>is shown with default value 'B'</del> are not filled.</p> <p>The report provides totals for pending amounts per Type of Information, Trading Member, Account Type, ISIN, Settlement Location/Settlement Account per currency.</p> <p>In case a trade or delivery instruction was created/adjusted due to a corporate</p>

		<p>action processed by and received from (I)CSD before creation of the report, the respective corporate action identifier (CSD's CORP ID) is reported.</p> <p>The report is generated at the end of each business day (EoD). In case no data are to be reported for a business day an empty report is provided (NO DATA Report).</p>
Changed	6	<p>CE870</p> <p>This report contains all partial or full settlements for Delivery Instructions with Actual Settlement Date equal to current C7 SCS business day. The settlement of Cash-Only Delivery Instructions and Flat (Zero) Net Position Trades resulting from strange nets is also reported on this report. Settlements with Actual Settlement Date greater than current C7 SCS business day due to settlement after business day shift at (I)CSD are not considered and will be reported on the next C7 SCS business day.</p> <p>In opposite 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. Additionally, the reference to the Net Position Trade belonging to this Delivery Instruction including the settlement status of the Net Position Trade is provided. It is possible, that a Net Position Trade is settled via multiple Delivery Instructions being fully, partially, or not at all settled. Consequently, the settlement status of the Net Position Trade might deviate from the settlement status of an individual Delivery Instruction.</p> <p>Partial settlements which took place on the current C7 SCS business day before cancelling or aborting a Delivery Instruction will be reported on the corresponding Settled Delivery Report depending on the Actual Settlement Date. Consequently, it is possible that the Settled Delivery Report contains partial settlements for a Delivery Instruction which was already aborted or cancelled on the previous C7 SCS business day.</p> <p>Report provides multiple references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are:  a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD  b-CSD Reference: generated by (I)CSD and only applicable for CBF representing the CASCADE reference  c-Underlying Reference: original Delivery Reference in case of Corporate Action events applied on a Delivery Instruction  d-Delivery ID: unique identifier generated by C7 SCS for internal referencing</p> <p>Delivery Instructions are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information.</p> <p>Type of Information is used to distinguish between:  1-NET DELIVERY INFORMATION: Settlement for Delivery Instructions/Net Position Trades with applied Net or Aggregate processing  2-GROSS DELIVERY INFORMATION: Settlement for Delivery Instructions/Net Position Trades with applied Gross processing  3-BUY-IN OR CASH SETTLED: Settlement of Net Position Trades for which Buy-in processing was successfully executed</p> <p>Within each block the Delivery Instructions are sorted by Delivery ID and listing partial settlements in chronological order. In case no settlement confirmation was received from (I)CSD or settlement took place as part of Buy-in process (including cash settlement), such settlements are reported per Trade sorted by buy/sell indicator and trade number in ascending order and with Delivery ID 'NA'. This applies for reporting the settlement of Flat (Zero) Net Position Trades as well, which</p>

		<p>will be automatically set to SETTLED at Contractual Settlement Date on Net Position Trade level, as no Delivery Instructions are created for such trades. In case the Delivery ID is filled with 'NA', delivery instruction specific fields <del>for settled-as settled</del> and total instructed quantity/amount <del>are shown as '0'</del> and buy/sell indicator <del>is shown with default value 'B'</del> are not filled.</p> <p>The report provides totals for settled amounts per Type of Information, Trading Member, Account Type, ISIN, Settlement Location/Settlement Account per currency.</p> <p>In case a trade or delivery instruction was created/adjusted due to a corporate action processed by the (I)CSD, the respective corporate action identifier (CSD's CORP ID) is reported.</p> <p>The report is generated at the end of each business day (EoD). In case no data are to be reported for a business day an empty report is provided (NO DATA Report).</p>
Changed	7	<p>CE871</p> <p>This report contains all partial or full settlements for Delivery Instructions with Actual Settlement Date equal to current C7 SCS business day. The settlement of Cash-Only Delivery Instructions and Flat (Zero) Net Position Trades resulting from strange nets is also reported on this report. Settlements with Actual Settlement Date greater than current C7 SCS business day due to settlement after business day shift at (I)CSD are not considered and will be reported on the next C7 SCS business day.</p> <p>In opposite 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. Additionally, the reference to the Net Position Trade belonging to this Delivery Instruction including the settlement status of the Net Position Trade is provided. It is possible, that a Net Position Trade is settled via multiple Delivery Instructions being fully, partially, or not at all settled. Consequently, the settlement status of the Net Position Trade might deviate from the settlement status of an individual Delivery Instruction.</p> <p>Partial settlements which took place on the current C7 SCS business day before cancelling or aborting a Delivery Instruction will be reported on the corresponding Settled Delivery Report depending on the Actual Settlement Date. Consequently, it is possible that the Settled Delivery Report contains partial settlements for a Delivery Instruction which was already aborted or cancelled on the previous C7 SCS business day.</p> <p>Report provides multiple references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are:  a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD  b-CSD Reference: generated by (I)CSD and only applicable for CBF representing the CASCADE reference  c-Underlying Reference: original Delivery Reference in case of Corporate Action events applied on a Delivery Instruction  d-Delivery ID: unique identifier generated by C7 SCS for internal referencing</p> <p>Delivery Instructions are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information.</p> <p>Type of Information is used to distinguish between:  1-NET DELIVERY INFORMATION: Settlement for Delivery Instructions/Net Position Trades with applied Net or Aggregate processing  2-GROSS DELIVERY INFORMATION: Settlement for Delivery Instructions/Net Position</p>

		<p>Trades with applied Gross processing 3-BUY-IN OR CASH SETTLED: Settlement of Net Position Trades for which Buy-in processing was successfully executed</p> <p>Within each block the Delivery Instructions are sorted by Delivery ID and listing partial settlements in chronological order. In case no settlement confirmation was received from (I)CSD or settlement took place as part of Buy-in process (including cash settlement), such settlements are reported per Trade sorted by buy/sell indicator and trade number in ascending order and with Delivery ID 'NA'. This applies for reporting the settlement of Flat (Zero) Net Position Trades as well, which will be automatically set to SETTLED at Contractual Settlement Date on Net Position Trade level, as no Delivery Instructions are created for such trades. In case the Delivery ID is filled with 'NA', delivery instruction specific fields <del>for settled as settled</del> and total instructed quantity/amount <del>are shown as '0'</del> and buy/sell indicator <del>is shown with default value 'B'</del> are not filled.</p> <p>The report provides totals for settled amounts per Type of Information, Trading Member, Account Type, ISIN, Settlement Location/Settlement Account per currency.</p> <p>In case a trade or delivery instruction was created/adjusted due to a corporate action processed by the (I)CSD, the respective corporate action identifier (CSD's CORP ID) is reported.</p> <p>The report is generated at the end of each business day (EoD). In case no data are to be reported for a business day an empty report is provided (NO DATA Report).</p>
<p>Changed</p>	<p>8</p>	<p>CE872</p> <p>This report contains all partial or full settlements for Delivery Instructions with Actual Settlement Date equal to current C7 SCS business day. The settlement of Cash-Only Delivery Instructions and Flat (Zero) Net Position Trades resulting from strange nets is also reported on this report. Settlements with Actual Settlement Date greater than current C7 SCS business day due to settlement after business day shift at (I)CSD are not considered and will be reported on the next C7 SCS business day.</p> <p>In opposite 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. Additionally, the reference to the Net Position Trade belonging to this Delivery Instruction including the settlement status of the Net Position Trade is provided. It is possible, that a Net Position Trade is settled via multiple Delivery Instructions being fully, partially, or not at all settled. Consequently, the settlement status of the Net Position Trade might deviate from the settlement status of an individual Delivery Instruction.</p> <p>Partial settlements which took place on the current C7 SCS business day before cancelling or aborting a Delivery Instruction will be reported on the corresponding Settled Delivery Report depending on the Actual Settlement Date. Consequently, it is possible that the Settled Delivery Report contains partial settlements for a Delivery Instruction which was already aborted or cancelled on the previous C7 SCS business day.</p> <p>Report provides multiple references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are:  a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD  b-CSD Reference: generated by (I)CSD and only applicable for CBF representing the CASCADE reference  c-Underlying Reference: original Delivery Reference in case of Corporate Action events applied on a Delivery Instruction</p>

			<p>d-Delivery ID: unique identifier generated by C7 SCS for internal referencing</p> <p>Delivery Instructions are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information.</p> <p>Type of Information is used to distinguish between:  1-NET DELIVERY INFORMATION: Settlement for Delivery Instructions/Net Position Trades with applied Net or Aggregate processing  2-GROSS DELIVERY INFORMATION: Settlement for Delivery Instructions/Net Position Trades with applied Gross processing  3-BUY-IN OR CASH SETTLED: Settlement of Net Position Trades for which Buy-in processing was successfully executed</p> <p>Within each block the Delivery Instructions are sorted by Delivery ID and listing partial settlements in chronological order. In case no settlement confirmation was received from (I)CSD or settlement took place as part of Buy-in process (including cash settlement), such settlements are reported per Trade sorted by buy/sell indicator and trade number in ascending order and with Delivery ID 'NA'. This applies for reporting the settlement of Flat (Zero) Net Position Trades as well, which will be automatically set to SETTLED at Contractual Settlement Date on Net Position Trade level, as no Delivery Instructions are created for such trades. In case the Delivery ID is filled with 'NA', delivery instruction specific fields <del>for settled as settled</del> and total instructed quantity/amount <del>are shown as '0'</del> and buy/sell indicator <del>is shown with default value 'B'</del> are not filled.</p> <p>The report provides totals for settled amounts per Type of Information, Trading Member, Account Type, ISIN, Settlement Location/Settlement Account per currency.</p> <p>In case a trade or delivery instruction was created/adjusted due to a corporate action processed by the (I)CSD, the respective corporate action identifier (CSD's CORP ID) is reported.</p> <p>The report is generated at the end of each business day (EoD). In case no data are to be reported for a business day an empty report is provided (NO DATA Report).</p>
--	--	--	--

### 3.1.2 XML Report Structure for reports

	SN	RPT ID	Created on System Change
Changed	1	CE860	ce860 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLgINam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ce860Grp (0 ... variable times) ce860KeyGrp membClgIdCod m Clearing Member membClgIdNam o (part of Clearing Member) ce860Grp1 (1 ... variable times) ce860KeyGrp1 settlLoc m Settlement Location

settlAcct m Settlement Account  
 ce860Grp2 (1 ... variable times)  
 ce860KeyGrp2  
 settlCurrency m Settlement Currency  
 ce860Grp3 (1 ... variable times)  
 ce860KeyGrp3  
 isin m Instrument  
 instShtNam o (part of Instrument)  
 instLngNam o (part of Instrument)  
 instTypCod m Type  
 ce860Grp4 (1 ... variable times)  
 ce860KeyGrp4  
 acctTyp m Account Type  
 ce860Grp5 (1 ... variable times)  
 ce860KeyGrp5  
 membTrdngldCod m Trading Member  
 membTrdngldNam o (part of Trading Member)  
 ce860Grp6 (1 ... variable times)  
 ce860KeyGrp6  
 infoList m Information Listed  
 ce860Grp7 (1 ... variable times)  
 ce860KeyGrp7  
 settlDatCtrct m Contractual Settlement Date  
 ce860Grp8 (1 ... variable times)  
 ce860KeyGrp8  
 dlvlId m DeliveryID  
 dlvRef o DeliveryRef  
 csdRef o  
 underlyingDlvRef o  
 numbOfDaysLate o DaysLate  
 dlvSettlLoc m DlvStlLoc  
 dlvSettlAcct m DlvStlAcct  
 clgHseSettlLoc o CtrCSD  
 clgHseSettlAcct o CtrCSDAcct  
 buySellIndDlvld o B/S  
 totInstQtyDlvld o  
 totInstAmntDlvld o  
 remQtyDlvld o RemQtyDlv  
 remAmntDlvld o RemAmntDlv  
 corpActnRef o CAReference  
 releaseStatDlvld o RelStsDlv  
 qtyHoldDlvld o HoldQtyDlv  
 ce860Rec (1 ... variable times)  
 buySellInd m B/S  
 trdNum m TradeNumber  
 ordrNum m OrderNumber  
 trdLoc m TrdLoc  
 trdDat m TrdDate  
 acctPos o  
 corpActnInd m CA  
 totQty m  
 totAmnt m  
 remQty m RemQtyTrd  
 remAmnt m RemAmntTrd  
 totQtyTrdPerDlvld m  
 totAmntTrdPerDlvld m  
 remQtyTrdPerDlvld m RemQtyTrdPerDlv  
 remAmntTrdPerDlvld m RemAmntTrdPerDlv  
 trdStat m TrdSts  
 releaseStat m RelSts

			<p>             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           </p>
Changed	2	CE861	<p>             ce861              rptHdr              exchNam m              envText m              rptCod m              rptNam m              rptFlexKey o              membId o              membLglNam o              rptPrntEffDat m              rptPrntEffTim o              rptPrntRunDat m              ce861Grp (0 ... variable times)              ce861KeyGrp              membClgIdCod m Clearing Member              membClgIdNam o (part of Clearing Member)              ce861Grp1 (1 ... variable times)              ce861KeyGrp1              settlLoc m Settlement Location              settlAcct m Settlement Account              ce861Grp2 (1 ... variable times)              ce861KeyGrp2              settlCurrency m Settlement Currency              ce861Grp3 (1 ... variable times)              ce861KeyGrp3              isin m Instrument              instShtNam o (part of Instrument)              instLngNam o (part of Instrument)              instTypCod m Type              ce861Grp4 (1 ... variable times)              ce861KeyGrp4              acctTyp m Account Type              ce861Grp5 (1 ... variable times)              ce861KeyGrp5              membTrdngIdCod m Trading Member              membTrdngIdNam o (part of Trading Member)              ce861Grp6 (1 ... variable times)              ce861KeyGrp6              infoList m Information Listed              ce861Grp7 (1 ... variable times)              ce861KeyGrp7              settlDatCtrct m Contractual Settlement Date              ce861Grp8 (1 ... variable times)              ce861KeyGrp8              dlvlId m DeliveryID              dlvlRef o DeliveryRef              csdRef o              underlyingDlvRef o              numbOfDaysLate o DaysLate              dlvlSettlLoc m DlvStlLoc              dlvlSettlAcct m DlvStlAcct              clgHseSettlLoc o CtrCSD           </p>

			<ul style="list-style-type: none"> <li>clgHseSettlAcct o CtrCSDAcct</li> <li>buySellIndDlvld o B/S</li> <li>totInstQtyDlvld o</li> <li>totInstAmntDlvld o</li> <li>remQtyDlvld o RemQtyDlv</li> <li>remAmntDlvld o RemAmntDlv</li> <li>corpActnRef o CAReference</li> <li>releaseStatDlvld o RelStsDlv</li> <li>qtyHoldDlvld o HoldQtyDlv</li> <li>ce861Rec (1 ... variable times) <ul style="list-style-type: none"> <li>buySellInd m B/S</li> <li>trdNum m TradeNumber</li> <li>ordrNum m OrderNumber</li> <li>trdLoc m TrdLoc</li> <li>trdDat m TrdDate</li> <li>acctPos o</li> <li>corpActnInd m CA</li> <li>totQty m</li> <li>totAmnt m</li> <li>remQty m RemQtyTrd</li> <li>remAmnt m RemAmntTrd</li> <li>totQtyTrdPerDlvld m</li> <li>totAmntTrdPerDlvld m</li> <li>remQtyTrdPerDlvld m RemQtyTrdPerDlv</li> <li>remAmntTrdPerDlvld m RemAmntTrdPerDlv</li> <li>trdStat m TrdSts</li> <li>releaseStat m RelSts</li> <li>qtyHold o</li> </ul> </li> <li>totalRemAmntInfolist o Total Remaining Amount per Information Listed</li> <li>totalRemAmntMembTrdngld o Total Remaining Amount per Trading Member</li> <li>totalRemAmntAcctTyp o Total Remaining Amount per Account Type</li> <li>totalRemAmntIsin o Total Remaining Amount per ISIN</li> <li>totalRemAmntSettlAcctCur o Total Remaining Amount per Settlement Account</li> </ul>
Changed	3	CE862	<ul style="list-style-type: none"> <li>ce862</li> <li>rptHdr <ul style="list-style-type: none"> <li>exchNam m</li> <li>envText m</li> <li>rptCod m</li> <li>rptNam m</li> <li>rptFlexKey o</li> <li>membld o</li> <li>membLglNam o</li> <li>rptPrntEffDat m</li> <li>rptPrntEffTim o</li> <li>rptPrntRunDat m</li> </ul> </li> <li>ce862Grp (0 ... variable times) <ul style="list-style-type: none"> <li>ce862KeyGrp <ul style="list-style-type: none"> <li>membClgldCod m Clearing Member</li> <li>membClgldNam o (part of Clearing Member)</li> </ul> </li> <li>ce862Grp1 (1 ... variable times) <ul style="list-style-type: none"> <li>ce862KeyGrp1 <ul style="list-style-type: none"> <li>settlLoc m Settlement Location</li> <li>settlAcct m Settlement Account</li> </ul> </li> </ul> </li> <li>ce862Grp2 (1 ... variable times) <ul style="list-style-type: none"> <li>ce862KeyGrp2 <ul style="list-style-type: none"> <li>settlCurrency m Settlement Currency</li> </ul> </li> </ul> </li> <li>ce862Grp3 (1 ... variable times) <ul style="list-style-type: none"> <li>ce862KeyGrp3</li> </ul> </li> </ul> </li> </ul>



isin m Instrument  
 instShtNam o (part of Instrument)  
 instLngNam o (part of Instrument)  
 instTypCod m Type  
 ce862Grp4 (1 ... variable times)  
   ce862KeyGrp4  
     acctTyp m Account Type  
 ce862Grp5 (1 ... variable times)  
   ce862KeyGrp5  
     membTrdngldCod m Trading Member  
     membTrdngldNam o (part of Trading Member)  
 ce862Grp6 (1 ... variable times)  
   ce862KeyGrp6  
     infoList m Information Listed  
 ce862Grp7 (1 ... variable times)  
   ce862KeyGrp7  
     settlDatCtrct m Contractual Settlement Date  
 ce862Grp8 (1 ... variable times)  
   ce862KeyGrp8  
     dlvld m DeliveryID  
     dlvRef o DeliveryRef  
     csdRef o  
     underlyingDlvRef o  
     numbOfDaysLate o DaysLate  
     dlvSettlLoc m DlvStlLoc  
     dlvSettlAcct m DlvStlAcct  
     clgHseSettlLoc o CtrCSD  
     clgHseSettlAcct o CtrCSDAcct  
     buySellIndDlvld o B/S  
     totInstQtyDlvld o  
     totInstAmntDlvld o  
     remQtyDlvld o RemQtyDlv  
     remAmntDlvld o RemAmntDlv  
     corpActnRef o CAReference  
     releaseStatDlvld o RelStsDlv  
     qtyHoldDlvld o HoldQtyDlv  
 ce862Rec (1 ... variable times)  
   buySellInd m B/S  
   trdNum m TradeNumber  
   ordrNum m OrderNumber  
   trdLoc m TrdLoc  
   trdDat m TrdDate  
   acctPos o  
   corpActnInd m CA  
   totQty m  
   totAmnt m  
   remQty m RemQtyTrd  
   remAmnt m RemAmntTrd  
   totQtyTrdPerDlvld m  
   totAmntTrdPerDlvld m  
   remQtyTrdPerDlvld m RemQtyTrdPerDlv  
   remAmntTrdPerDlvld m RemAmntTrdPerDlv  
   trdStat m TrdSts  
   releaseStat m RelSts  
   qtyHold o  
   totalRemAmntInfoList o Total Remaining Amount per Information Listed  
   totalRemAmntMembTrdngld 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

Changed	4	CE870	ce870 rptHdr exchNam                  m envText                  m rptCod                   m rptNam                   m rptFlexKey               o membId                   o membLglNam               o rptPrntEffDat            m rptPrntEffTim            o rptPrntRunDat            m ce870Grp (0 ... variable times) ce870KeyGrp membClgldCod           m  Clearing Member membClgldNam           o  (part of Clearing Member) ce870Grp1 (1 ... variable times) ce870KeyGrp1 settlLoc              m  Settlement Location settlAcct             m  Settlement Account ce870Grp2 (1 ... variable times) ce870KeyGrp2 settlCurrency          m  Settlement Currency ce870Grp3 (1 ... variable times) ce870KeyGrp3 isin                  m  Instrument instShtNam            o  (part of Instrument) instLngNam            o  (part of Instrument) instTypCod            m  Type ce870Grp4 (1 ... variable times) ce870KeyGrp4 acctTyp              m  Account Type ce870Grp5 (1 ... variable times) ce870KeyGrp5 membTrdngldCod      m  Trading Member membTrdngldNam      o  (part of Trading Member) ce870Grp6 (1 ... variable times) ce870KeyGrp6 infoList             m  Information Listed ce870Grp7 (1 ... variable times) ce870KeyGrp7 dlvid                m  DeliveryID dlvRef               o  DeliveryRef csdRef               o underlyingDlvRef    o dlvSettlLoc          m  DlvStlLoc dlvSettlAcct         m  DlvStlAcct clgHseSettlLoc      o  CtrCSD clgHseSettlAcct     o  CtrCSDAcct buySellIndDlvld     o  B/S totInstQtyDlvld     o totInstAmntDlvld    o ce870Grp8 (1 ... variable times) ce870KeyGrp8 settlDatActual      m  ActStlDate corpActnRef         o settlQtyDlvldPerStlmnt o  StlQtyDlvPerStlmnt settlAmntDlvldPerStlmnt o  StlAmntDlvPerStlmnt
---------	---	-------	--

			settlStatDivId o StlStsDiv ce870Rec (1 ... variable times) buySellInd m B/S trdNum m TradeNumber ordrNum m OrderNumber trdLoc m TrdLoc trdDat m TrdDate acctPos o totQty m totAmnt m settlQty m settlAmnt m totQtyTrdPerDivId m totAmntTrdPerDivId m settlQtyTrdPerStlmnt m StlQtyTrdPerStlmnt settlAmntTrdPerStlmnt m StlAmntTrdPerStlmnt settlStat m StlStsTrd totalSettlQtyDivIdRptTdy o totalSettlAmntDivIdRptTdy o totalSettlAmntInfoListRptTdy o Total Settled Amount per Information Listed totalSettlAmntMembTrdngldRptTdy 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
Changed	5	CE871	ce871 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ce871Grp (0 ... variable times) ce871KeyGrp membClgldCod m Clearing Member membClgldNam o (part of Clearing Member) ce871Grp1 (1 ... variable times) ce871KeyGrp1 settlLoc m Settlement Location settlAcct m Settlement Account ce871Grp2 (1 ... variable times) ce871KeyGrp2 settlCurrency m Settlement Currency ce871Grp3 (1 ... variable times) ce871KeyGrp3 isin m Instrument instShtNam o (part of Instrument) instLngNam o (part of Instrument) instTypCod m Type ce871Grp4 (1 ... variable times) ce871KeyGrp4 acctTyp m Account Type ce871Grp5 (1 ... variable times) ce871KeyGrp5 membTrdngldCod m Trading Member

			<p>membTrdngIdNam o (part of Trading Member)</p> <p>ce871Grp6 (1 ... variable times)</p> <p>ce871KeyGrp6</p> <p>infoList m Information Listed</p> <p>ce871Grp7 (1 ... variable times)</p> <p>ce871KeyGrp7</p> <p>dlvId m DeliveryID</p> <p>dlvRef o DeliveryRef</p> <p>csdRef o</p> <p>underlyingDlvRef o</p> <p>dlvSettlLoc m DlvStlLoc</p> <p>dlvSettlAcct m DlvStlAcct</p> <p>clgHseSettlLoc o CtrCSD</p> <p>clgHseSettlAcct o CtrCSDAcct</p> <p>buySellIndDlvId o B/S</p> <p>totInstQtyDlvId o</p> <p>totInstAmntDlvId o</p> <p>ce871Grp8 (1 ... variable times)</p> <p>ce871KeyGrp8</p> <p>settlDatActual m ActStlDate</p> <p>corpActnRef o</p> <p>settlQtyDlvPerStlmnt o StlQtyDlvPerStlmnt</p> <p>settlAmntDlvPerStlmnt o StlAmntDlvPerStlmnt</p> <p>settlStatDlvId o StlStsDlv</p> <p>ce871Rec (1 ... variable times)</p> <p>buySellInd m B/S</p> <p>trdNum m TradeNumber</p> <p>ordrNum m OrderNumber</p> <p>trdLoc m TrdLoc</p> <p>trdDat m TrdDate</p> <p>acctPos o</p> <p>totQty m</p> <p>totAmnt m</p> <p>settlQty m</p> <p>settlAmnt m</p> <p>totQtyTrdPerDlvId m</p> <p>totAmntTrdPerDlvId m</p> <p>settlQtyTrdPerStlmnt m StlQtyTrdPerStlmnt</p> <p>settlAmntTrdPerStlmnt m StlAmntTrdPerStlmnt</p> <p>settlStat m StlStsTrd</p> <p>totalSettlQtyDlvIdRptTdy o</p> <p>totalSettlAmntDlvIdRptTdy o</p> <p>totalSettlAmntInfoListRptTdy o Total Settled Amount per Information Listed</p> <p>totalSettlAmntMembTrdngIdRptTdy o Total Settled Amount per Trading Member</p> <p>totalSettlAmntAcctTypRptTdy o Total Settled Amount per Account Type</p> <p>totalSettlAmntIsinRptTdy o Total Settled Amount per ISIN</p> <p>totalSettlAmntSettlAcctCurRptTdy o Total Settled Amount per Settlement Account</p>
Changed	6	CE872	<p>ce872</p> <p>rptHdr</p> <p>exchNam m</p> <p>envText m</p> <p>rptCod m</p> <p>rptNam m</p> <p>rptFlexKey o</p> <p>membId o</p> <p>membLglNam o</p> <p>rptPrntEffDat m</p> <p>rptPrntEffTim o</p> <p>rptPrntRunDat m</p>

ce872Grp (0 ... variable times)  
   ce872KeyGrp  
     membClgldCod                    m   Clearing Member  
     membClgldNam                    o   (part of Clearing Member)  
   ce872Grp1 (1 ... variable times)  
     ce872KeyGrp1  
       settlLoc                        m   Settlement Location  
       settlAcct                       m   Settlement Account  
   ce872Grp2 (1 ... variable times)  
     ce872KeyGrp2  
       settlCurrency                   m   Settlement Currency  
   ce872Grp3 (1 ... variable times)  
     ce872KeyGrp3  
       isin                            m   Instrument  
       instShtNam                      o   (part of Instrument)  
       instLngNam                      o   (part of Instrument)  
       instTypCod                      m   Type  
   ce872Grp4 (1 ... variable times)  
     ce872KeyGrp4  
       acctTyp                         m   Account Type  
   ce872Grp5 (1 ... variable times)  
     ce872KeyGrp5  
       membTrdngldCod                 m   Trading Member  
       membTrdngldNam                 o   (part of Trading Member)  
   ce872Grp6 (1 ... variable times)  
     ce872KeyGrp6  
       infoList                        m   Information Listed  
   ce872Grp7 (1 ... variable times)  
     ce872KeyGrp7  
       dlvid                           m   DeliveryID  
       dlvRef                          o   DeliveryRef  
       csdRef                          o  
       underlyingDlvRef                o  
       dlvSettlLoc                     m   DlvStlLoc  
       dlvSettlAcct                    m   DlvStlAcct  
       clgHseSettlLoc                 o   CtrCSD  
       clgHseSettlAcct                o   CtrCSDAcct  
       buySellIndDlvId                 o   B/S  
       totInstQtyDlvId                 o  
       totInstAmntDlvId                o  
   ce872Grp8 (1 ... variable times)  
     ce872KeyGrp8  
       settlDatActual                  m   ActStlDate  
       corpActnRef                     o  
       settlQtyDlvPerStlmnt           o   StlQtyDlvPerStlmnt  
       settlAmntDlvPerStlmnt          o   StlAmntDlvPerStlmnt  
       settlStatDlvId                  o   StlStsDlv  
   ce872Rec (1 ... variable times)  
     buySellInd                        m   B/S  
     trdNum                            m   TradeNumber  
     ordrNum                           m   OrderNumber  
     trdLoc                            m   TrdLoc  
     trdDat                            m   TrdDate  
     acctPos                           o  
     totQty                            m  
     totAmnt                           m  
     settlQty                           m  
     settlAmnt                         m  
     totQtyTrdPerDlvId                m  
     totAmntTrdPerDlvId               m

			settlQtyTrdPerStlmnt m StlQtyTrdPerStlmnt settlAmntTrdPerStlmnt m StlAmntTrdPerStlmnt settlStat m StlStsTrd totalSettlQtyDivldRptTdy o totalSettlAmntDivldRptTdy o totalSettlAmntInfoListRptTdy o Total Settled Amount per Information Listed totalSettlAmntMembTrdngldRptTdy 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
Changed	7	CE890	ce890 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ce890Grp (0 ... variable times) ce890KeyGrp membClgldCod m ce890Grp1 (1 ... variable times) ce890KeyGrp1 settlLoc m settlAcct m ce890Grp2 (1 ... variable times) ce890KeyGrp2 settlCurrency m ce890Grp3 (1 ... variable times) ce890KeyGrp3 isin m instTypCod m ce890Grp4 (1 ... variable times) ce890KeyGrp4 membTrdngldCod m ce890Grp5 (1 ... variable times) ce890KeyGrp5 acctTyp m ce890Grp6 (1 ... variable times) ce890KeyGrp6 trdDat m ce890Grp7 (1 ... variable times) ce890KeyGrp7 netPosTrdld m settlDatCtrct m acctPos o ce890Grp8 (1 ... variable times) ce890KeyGrp8 recTypTrd m linkRef o cashNetPosTrdld o ce890Grp9 (1 ... variable times) ce890KeyGrp9 trdLoc m ce890Rec (1 ... variable times)

membTrdngldCodOrig o  
 acctTypOrig o  
 trdNum m  
 surplusFlg m  
 ordNum o  
 dlvSettlLoc o  
 dlvSettlAcct o  
 dlvid o  
 dlvRef o  
 releaseStat o  
 processingMethod o  
 buySellInd m  
 totQty m  
 trdPrc m  
 totAmnt m  
 acclrntAmnt o  
 trdTim m  
 trdTypTI o

Changed

8

CE891

ce891  
 rptHdr  
   exchNam m  
   envText m  
   rptCod m  
   rptNam m  
   rptFlexKey o  
   membld o  
   membLglNam o  
   rptPrntEffDat m  
   rptPrntEffTim o  
   rptPrntRunDat m  
 ce891Grp (0 ... variable times)  
   ce891KeyGrp  
     membClgldCod m  
 ce891Grp1 (1 ... variable times)  
   ce891KeyGrp1  
     settlLoc m  
     settlAcct m  
 ce891Grp2 (1 ... variable times)  
   ce891KeyGrp2  
     settlCurrency m  
 ce891Grp3 (1 ... variable times)  
   ce891KeyGrp3  
     isin m  
   instTypCod m  
 ce891Grp4 (1 ... variable times)  
   ce891KeyGrp4  
     membTrdngldCod m  
 ce891Grp5 (1 ... variable times)  
   ce891KeyGrp5  
     acctTyp m  
 ce891Grp6 (1 ... variable times)  
   ce891KeyGrp6  
     trdDat m  
 ce891Grp7 (1 ... variable times)  
   ce891KeyGrp7  
     netPosTrld m  
   settlDatCtrct m  
   acctPos o  
 ce891Grp8 (1 ... variable times)

			ce891KeyGrp8 recTypTrd m linkRef o cashNetPosTrdId o ce891Grp9 (1 ... variable times) ce891KeyGrp9 trdLoc m ce891Rec (1 ... variable times) membTrdngldCodOrig o acctTypOrig o trdNum m surplusFlg m ordrNum o dlvSettlLoc o dlvSettlAcct o dlvld o dlvRef o releaseStat o processingMethod o buySellInd m totQty m trdPrc m totAmnt m accrIntAmnt o trdTim m trdTypTI o
Changed	9	CE892	ce892 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ce892Grp (0 ... variable times) ce892KeyGrp membClgldCod m ce892Grp1 (1 ... variable times) ce892KeyGrp1 settlLoc m settlAcct m ce892Grp2 (1 ... variable times) ce892KeyGrp2 settlCurrency m ce892Grp3 (1 ... variable times) ce892KeyGrp3 isin m instTypCod m ce892Grp4 (1 ... variable times) ce892KeyGrp4 membTrdngldCod m ce892Grp5 (1 ... variable times) ce892KeyGrp5 acctTyp m ce892Grp6 (1 ... variable times)



			ce892KeyGrp6 trdDat m ce892Grp7 (1 ... variable times) ce892KeyGrp7 netPosTrdId m settlDatCtrct m acctPos o ce892Grp8 (1 ... variable times) ce892KeyGrp8 recTypTrd m linkRef o cashNetPosTrdId o ce892Grp9 (1 ... variable times) ce892KeyGrp9 trdLoc m ce892Rec (1 ... variable times) <b>membTrdngldCodOrig o</b> <b>acctTypOrig o</b> trdNum m surplusFlg m ordrNum o dlvSettlLoc o dlvSettlAcct o dlvId o dlvRef o releaseStat o processingMethod o buySellInd m totQty m trdPrc m totAmnt m accrIntAmnt o trdTim m trdTypTl o
Changed	10	CE895	ce895 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ce895Grp (0 ... variable times) ce895KeyGrp membClgldCod m ce895Grp1 (1 ... variable times) ce895KeyGrp1 settlLoc m settlAcct m ce895Grp2 (1 ... variable times) ce895KeyGrp2 settlCurrency m ce895Grp3 (1 ... variable times) ce895KeyGrp3 isin m

			instTypCod m ce895Grp4 (1 ... variable times) ce895KeyGrp4 membTrdngldCod m ce895Grp5 (1 ... variable times) ce895KeyGrp5 acctTyp m ce895Grp6 (1 ... variable times) ce895KeyGrp6 trdDat m ce895Grp7 (1 ... variable times) ce895KeyGrp7 netPosTrdld m settlDatCtrct m acctPos o ce895Grp8 (1 ... variable times) ce895KeyGrp8 recTypTrd m linkRef o cashNetPosTrdld o ce895Grp9 (1 ... variable times) ce895KeyGrp9 trdLoc m ce895Rec (1 ... variable times) membTrdngldCodOrig o acctTypOrig o trdNum m surplusFlg m odrNum o dlvSettlLoc o dlvSettlAcct o dlvid o dlvRef o releaseStat o processingMethod o buySellInd m totQty m trdPrc m totAmnt m accrIntAmnt o trdTim m trdTypTI o
Changed	11	CE896	ce896 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ce896Grp (0 ... variable times) ce896KeyGrp membClgldCod m ce896Grp1 (1 ... variable times) ce896KeyGrp1

			settlLoc m settlAcct m ce896Grp2 (1 ... variable times) ce896KeyGrp2 settlCurrency m ce896Grp3 (1 ... variable times) ce896KeyGrp3 isin m instTypCod m ce896Grp4 (1 ... variable times) ce896KeyGrp4 membTrdngldCod m ce896Grp5 (1 ... variable times) ce896KeyGrp5 acctTyp m ce896Grp6 (1 ... variable times) ce896KeyGrp6 trdDat m ce896Grp7 (1 ... variable times) ce896KeyGrp7 netPosTrdld m settlDatCtrct m acctPos o ce896Grp8 (1 ... variable times) ce896KeyGrp8 recTypTrd m linkRef o cashNetPosTrdld o ce896Grp9 (1 ... variable times) ce896KeyGrp9 trdLoc m ce896Rec (1 ... variable times) <b>membTrdngldCodOrig o</b> <b>acctTypOrig o</b> trdNum m surplusFlg m ordrNum o dlvSettlLoc o dlvSettlAcct o dlvld o dlvRef o releaseStat o processingMethod o buySellInd m totQty m trdPrc m totAmnt m accrIntAmnt o trdTim m trdTypTI o
Changed	12	CE897	ce897 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLglNam o

rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m
ce897Grp (0 ... variable times)	
ce897KeyGrp	
membClgldCod	m
ce897Grp1 (1 ... variable times)	
ce897KeyGrp1	
settlLoc	m
settlAcct	m
ce897Grp2 (1 ... variable times)	
ce897KeyGrp2	
settlCurrency	m
ce897Grp3 (1 ... variable times)	
ce897KeyGrp3	
isin	m
instTypCod	m
ce897Grp4 (1 ... variable times)	
ce897KeyGrp4	
membTrdngldCod	m
ce897Grp5 (1 ... variable times)	
ce897KeyGrp5	
acctTyp	m
ce897Grp6 (1 ... variable times)	
ce897KeyGrp6	
trdDat	m
ce897Grp7 (1 ... variable times)	
ce897KeyGrp7	
netPosTrdld	m
settlDatCtrct	m
acctPos	o
ce897Grp8 (1 ... variable times)	
ce897KeyGrp8	
recTypTrd	m
linkRef	o
cashNetPosTrdld	o
ce897Grp9 (1 ... variable times)	
ce897KeyGrp9	
trdLoc	m
ce897Rec (1 ... variable times)	
membTrdngldCodOrig	o
acctTypOrig	o
trdNum	m
surplusFlg	m
ordrNum	o
dlvSettlLoc	o
dlvSettlAcct	o
dlvld	o
dlvRef	o
releaseStat	o
processingMethod	o
buySellInd	m
totQty	m
trdPrc	m
totAmnt	m
acclrntAmnt	o
trdTim	m
trdTypTI	o



## 4 Changes to Data Fields

### 4.1 New Fields

#### 4.1.1 acctTypOrig

Description of the field	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. Note: This field will always be omitted until the Optimized Trade Date Netting service is launched.		
Format:	alphanumeric 2		
Valid Values and Decodes:	Valid Value	Decodes	Description
	A1		account for agent business
	PP		account for proprietary (own) business
Where used:	<ul style="list-style-type: none"> <li>- CE890 Net Clearing Report - XEUR</li> <li>- CE891 Net Clearing Report - XEUR</li> <li>- CE892 Net Clearing Report - XEUR</li> <li>- CE895 Net Clearing Report - XETR and XFRA</li> <li>- CE896 Net Clearing Report - XETR and XFRA</li> <li>- CE897 Net Clearing Report - XETR and XFRA</li> </ul>		

#### 4.1.2 membTrdnIdCodOrig

Description of the field	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. Note: This field will always be omitted until the Optimized Trade Date Netting service is launched.		
Format:	alphanumeric 5		
Where used:	<ul style="list-style-type: none"> <li>- CE890 Net Clearing Report - XEUR</li> <li>- CE891 Net Clearing Report - XEUR</li> <li>- CE892 Net Clearing Report - XEUR</li> <li>- CE895 Net Clearing Report - XETR and XFRA</li> <li>- CE896 Net Clearing Report - XETR and XFRA</li> <li>- CE897 Net Clearing Report - XETR and XFRA</li> </ul>		

## 4.2 Updated Fields

#### 4.2.1 accrIntAmnt

Description of the field	This field contains the accrued interest of the trade if applicable for the traded ISIN. <b>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.</b> This field is only filled for Single Trades.		
Format:	numeric 15, 2		
Where used:	<ul style="list-style-type: none"> <li>- CE890 Net Clearing Report - XEUR</li> <li>- CE891 Net Clearing Report - XEUR</li> <li>- CE892 Net Clearing Report - XEUR</li> <li>- CE895 Net Clearing Report - XETR and XFRA</li> <li>- CE896 Net Clearing Report - XETR and XFRA</li> <li>- CE897 Net Clearing Report - XETR and XFRA</li> </ul>		

#### 4.2.2 cashTranDesc

Description of the field	This field contains the <b>Cash</b> Transaction <b>Type</b> description.		
--------------------------	--	--	--

Format:	Alphanumeric 50
Where used:	- CD850 Settled Cash Transactions Report - CD851 Settled Cash Transactions Report

### 4.2.3 cashTranTyp

Description of the field	This field contains the <b>transaction type code</b> code of the <b>Cash Transaction Type</b> .		
Format:	Alphanumeric 3		
Valid Values and Decodes:	Valid Value	Decodes	Description
	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
	472		CASH OFFSET SHR RCVD
	474		CASH OFFSET SHR 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		

### 4.2.4 clgHseSettlAcct

Description of the field	This field contains the settlement account of the clearing house. <b>This field is not filled when reporting trades that are not associated with a delivery instruction.</b>
Format:	alphanumeric 35
Where used:	- CE840 Daily CSDR Penalties - CE845 Monthly CSDR Penalties - CE860 Pending Delivery Report - CE861 Pending Delivery Report - CE862 Pending Delivery Report - CE870 Settled Delivery Report - CE871 Settled Delivery Report - CE872 Settled Delivery Report

### 4.2.5 clgHseSettlLoc

Description of the field	This field contains the settlement account location of the clearing house. <b>This field is not filled when reporting trades that are not associated with a Delivery Instruction.</b>		
Format:	alphanumeric 3		
Valid Values and Decodes:	Valid Value	Decodes	Description
	CBF		Clearstream Banking Frankfurt
	CBL		Clearstream Banking Luxembourg
	CCO		Euroclear UK & Ireland
	EOC		Euroclear Bank
	SIS		SegalInterSettle AG
Where used:	- CE840 Daily CSDR Penalties - CE845 Monthly CSDR Penalties - CE860 Pending Delivery Report - CE861 Pending Delivery Report - CE862 Pending Delivery Report		

	<ul style="list-style-type: none"> <li>- CE870 Settled Delivery Report</li> <li>- CE871 Settled Delivery Report</li> <li>- CE872 Settled Delivery Report</li> </ul>
--	---

#### 4.2.6 membClgIdCod

Description of the field	<p><del>This field indicates the clearing member.</del>  This field contains the Clearing Member ID.</p>
Format:	alphanumeric 5
Where used:	<ul style="list-style-type: none"> <li>- CB830 Trades Action Report</li> <li>- CB831 Trades Action Report</li> <li>- CD850 Settled Cash Transactions Report</li> <li>- CD851 Settled Cash Transactions Report</li> <li>- CE840 Daily CSDR Penalties</li> <li>- CE845 Monthly CSDR Penalties</li> <li>- CE860 Pending Delivery Report</li> <li>- CE861 Pending Delivery Report</li> <li>- CE862 Pending Delivery Report</li> <li>- CE870 Settled Delivery Report</li> <li>- CE871 Settled Delivery Report</li> <li>- CE872 Settled Delivery Report</li> <li>- CE890 Net Clearing Report - XEUR</li> <li>- CE891 Net Clearing Report - XEUR</li> <li>- CE892 Net Clearing Report - XEUR</li> <li>- CE895 Net Clearing Report - XETR and XFRA</li> <li>- CE896 Net Clearing Report - XETR and XFRA</li> <li>- CE897 Net Clearing Report - XETR and XFRA</li> </ul>

#### 4.2.7 membTrngIdCod

Description of the field	<p><del>This field indicates the trading member.</del>  This field contains the Trading Member ID.</p>
Format:	alphanumeric 5
Where used:	<ul style="list-style-type: none"> <li>- CB830 Trades Action Report</li> <li>- CB831 Trades Action Report</li> <li>- CD850 Settled Cash Transactions Report</li> <li>- CD851 Settled Cash Transactions Report</li> <li>- CE840 Daily CSDR Penalties</li> <li>- CE860 Pending Delivery Report</li> <li>- CE861 Pending Delivery Report</li> <li>- CE862 Pending Delivery Report</li> <li>- CE870 Settled Delivery Report</li> <li>- CE871 Settled Delivery Report</li> <li>- CE872 Settled Delivery Report</li> <li>- CE890 Net Clearing Report - XEUR</li> <li>- CE891 Net Clearing Report - XEUR</li> <li>- CE892 Net Clearing Report - XEUR</li> <li>- CE895 Net Clearing Report - XETR and XFRA</li> <li>- CE896 Net Clearing Report - XETR and XFRA</li> <li>- CE897 Net Clearing Report - XETR and XFRA</li> </ul>

#### 4.2.8 numbOfDaysLate

Description of the field	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:	<ul style="list-style-type: none"> <li>- CE860 Pending Delivery Report</li> <li>- CE861 Pending Delivery Report</li> </ul>



	- CE862 Pending Delivery Report
--	---------------------------------

#### 4.2.9 penDiscRate

Description of the field	This field <del>indicates</del> <b>contains</b> the Cash Discount Penalty Rate that is used to calculate the amount of the cash penalty depending on the relevant settlement currency.
Format:	<b>numeric 14, 13</b>
Where used:	- CE840 Daily CSDR Penalties

#### 4.2.10 penSecRate

Description of the field	This field contains the Security Penalty Rate, <del>as well as the value of such rate, which has been applied</del> <b>that is used</b> to calculate the amount of the cash penalty.
Format:	<b>numeric 14, 13</b>
Where used:	- CE840 Daily CSDR Penalties

#### 4.2.11 PerformedBy

Description of the field	This field contains the initiator <del>of the change of the reported action updating the trade.</del>		
Format:	alphanumeric 11		
Valid Values and Decodes:	Valid Value	Decodes	Description
	STL-INS-DAT		<del>if due to instruction sent via the settlement instruction data carrier from member</del> <b>if due to action performed by member</b>
	EUREX		if due to action by EUREX personnel
Where used:	<ul style="list-style-type: none"> <li>- CB830 Trades Action Report</li> <li>- CB831 Trades Action Report</li> </ul>		

#### 4.2.12 trdStat

Description of the field	This field contains the information about the <del>settlement</del> <b>trade</b> status of the Net Position Trade.		
Format:	alphanumeric 4		
Valid Values and Decodes:	Valid Value	Decodes	Description
	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:	<ul style="list-style-type: none"> <li>- CE860 Pending Delivery Report</li> <li>- CE861 Pending Delivery Report</li> <li>- CE862 Pending Delivery Report</li> </ul>		

## 5 Rebranding

In all XML schema files targetNamespace is updated according to the new Eurex Clearing Website address. The Namespace in all the XSDs has been changed as below.

```
<xs:schema xmlns:xs="http://www.w3.org/2001/XMLSchema"  
targetNamespace="http://www.eurex.com/ec-en/support/initiatives/c7-scs-releases"  
xmlns="http://www.eurex.com/ec-en/support/initiatives/c7-scs-releases"  
elementFormDefault="qualified">
```