Eurex Clearing - C7 SCS

XML Reports – Reference Manual

Eurex Clearing AG

V 2.0.2

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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.

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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.
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 -> Clear -> Support -> Initiatives & Releases -> CCP Releases

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

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

Report Generation and Distribution

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

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

The report ordering form for C7 SCS reports is available on:
www.eurex.com -> Clear -> Find -> Forms

Separate Reports for Securities CCP and C7 SCS

With 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 2.0 Repo transactions are migrated to the new platform. Pending trades in Repo business from trading locations XERE will be migrated to the new platform. Hence, Repo transactions will be reported on new C7 SCS reports. 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

To comply with Central Securities Depositories Regulation (CSDR), two reports (CE840 and CE845) are provided which contain penalty information of both systems (Securities CCP and C7 SCS).
The Delivery References in the report 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 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 the same participant-specific directory structure as used for Securities CCP reports. C7 SCS and Securities CCP Reports are distinguished via unique Report IDs.
Non-transactional and non-participant specific reports and files are available in the public area. Such reports are tagged as ***CRE Area : public*** in this manual.

The Common Report Engine can be accessed via leased line connectivity or via the internet.

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

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

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

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

www.eurex.com -> Clear -> Support -> Technology -> Common Report Engine

2.4 Available Reports

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

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

C7 SCS Report ID	Report Name	Delivery Time[1]	RAW (XML) Format	Printable Format	Current CCP Reports	Description[2]
CA870/ CA871	Repo Custody Payment Statement	EOD, T(+x)	Yes	No	CA160/ CA161	Cash Payments related to Corporate Actions on Repo Trades.
CB830/ CB831	Trades Action Report	EoD, T (+x)	Yes	Yes	CB230/ CB231	Manually inserted, deleted, buy-in Blocked/Released, Linking and Hold/ Released Status Update transactions.
CD850/ CD851	Settled Cash Transactions Report	EoD, T	Yes	Yes	CD250/ CD251	Cash Transactions sent to the corresponding Payment Bank and considered as settled.
CD852	Repo Settled Cash Transactions Report	EoD, T	Yes	Yes	N/A	Repo Cash Transactions sent to the corresponding Payment Bank and considered as settled.
CE840	Daily CSDR Penalties	P+1(+x)	Yes	No	N/A	Daily penalty information received from (I)CSDs.
CE845	Monthly CSDR Penalties	EOD[3]	Yes	No	N/A	Aggregated monthly penalty information.
CE860/ CE861/ CE862	Pending Delivery Report	EoD, T(+x)	Yes	Yes	CE260/ CE261/ CE262	Portion of Net Position Trades and Repo Trades that has not yet settled. Corporate action feedback and released/on-hold quantity are considered.

C7 SCS Report ID	Report Name	Delivery Time[1]	RAW (XML) Format	Printable Format	Current CCP Reports	Description[2]
CE870/ CE871/ CE872	Settled Delivery Report	EoD, T+1(+x)	Yes	Yes	CE270/ CE271/ CE272	Portion of Net Position Trades and Repo Trades that has been settled on the current business day.
CE890/ CE891/ CE892	Net Clearing Report (XEUR)	EoD[4], T	Yes	No	CE290/ CE291/ CE292	Single Trades from Eurex deliveries and Net Position Trades (resulting from Netting/Aggregation/Gross processing) incl. quantity, cash amount, Delivery ID and Delivery Reference.
CE895/ CE896/ CE897	Net Clearing Report (XETR and XFRA)	EoD[4], T	Yes	No	CE395/ CE396/ CE397	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	Yes	No	N/A	Trade level information of Repo Trades that are settled on current business day.
TC800/ TC801/ TC802	Repo Trade Confirmation Report	Intraday, T	Yes	No	TC100/ TC101/ TC102	Confirmation of new Repo Trades accepted and successfully validated by Eurex Clearing. This is a multi-frequency report. 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.
TC850/ TC851/ TC852	Repo Contracts Report	EOD, T(+x)	Yes	No	TC750/ TC751/ TC752	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.

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	SCSRep2.0.2
CONFIG_DATE	2022-09-12 12:01

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 for a business day, an empty report is provided (NO DATA Report).
Frequency	Daily.
Availability	This report is available for Clearing Members.

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

<u>ca870Grp</u>, repeated 0 ... variable times:
  <u>ca870KeyGrp</u>
    membClgIdCod m
  <u>ca870Grp1</u>, repeated 1 ... variable times:
    <u>ca870KeyGrp1</u>
      caSettlCurrency m
    <u>ca870Grp2</u>, repeated 1 ... variable times:
      <u>ca870KeyGrp2</u>
        cashValDat m
      <u>ca870Grp3</u>, repeated 1 ... variable times:
        <u>ca870KeyGrp3</u>
          settlLoc m
          settlAcct m
        <u>ca870Grp4</u>, repeated 1 ... variable times:
          <u>ca870KeyGrp4</u>
            membTrdngIdCod m
          <u>ca870Grp5</u>, repeated 1 ... variable times:
            <u>ca870KeyGrp5</u>
              acctTyp m
            <u>ca870Grp6</u>, repeated 1 ... variable times:
              <u>ca870KeyGrp6</u>
                caEntlDat m
              <u>ca870Grp7</u>, repeated 1 ... variable times:
                <u>ca870KeyGrp7</u>
                  caTypRpo m
                <u>ca870Rec</u>, 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 for a business day, an empty report is provided (NO DATA Report).
Frequency	Daily.
Availability	This report is available for Settlement Institutions.

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

ca871KeyGrp3
  settlLoc m
  settlAcct m
ca871Grp4, repeated 1 ... variable times:
  ca871KeyGrp4
    membTrdngIdCod m
  ca871Grp5, repeated 1 ... variable times:
    ca871KeyGrp5
      acctTyp m
    ca871Grp6, repeated 1 ... variable times:
      ca871KeyGrp6
        caEntlDat m
      ca871Grp7, repeated 1 ... variable times:
        ca871KeyGrp7
          caTypRpo m
        ca871Rec, repeated 1 ... variable times:
          trdDat m
          trdLoc m
          caSettlRun o
          trdNum m
          ordrNum m
          isin m
          tranSrc m
          buySellInd m
          caNomAmt m
          cashAmntCredit m
          cashAmntDebit m
          caRevrCompInd o
  totalCaDebAmntPerMembTrdngIdCod o
  totalCaCredAmntPerMembTrdngIdCod o
totalCaDebAmntPerSettlAcct o
totalCaCredAmntPerSettlAcct o
totalDebAmntPerMembClgIdCodCur o
totalCredAmntPerMembClgIdCodCur o

Text Report Structure

```
NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CA871.
```

4.2 CB - Trades Action Report

4.2.1 CB830 Trades Action Report

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

XML Report Structure	M/O	Text Report Heading
cb830		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
cb830Grp, repeated 0 ... variable times:		
cb830KeyGrp		
membClgIdCod	m	Clearing Member
membClgIdNam	o	(part of Clearing Member)

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

Text Report Structure

```
Clearing Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Settlement Location: XXX Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Trading Member : XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Instrument: XXXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
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   XXXXXXXXXXXXXXXXXXXX
                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   XXXXXXXXXXXXXXXXXXXX
                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.

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

cb831Grp2, repeated 1 ... variable times:		
cb831KeyGrp2		
membTrdngIdCod	m	Trading Member
membTrdngIdNam	o	(part of Trading Member)
cb831Grp3, repeated 1 ... variable times:		
cb831KeyGrp3		
isin	m	Instrument
instShtNam	o	(part of Instrument)
instLngNam	o	(part of Instrument)
cb831Grp4, repeated 1 ... variable times:		
cb831KeyGrp4		
settlCurrency	m	Settlement Currency
cb831Grp5, repeated 1 ... variable times:		
cb831KeyGrp5		
trdLoc	m	Trading Location
cb831Grp6, repeated 1 ... variable times:		
cb831KeyGrp6		
trdDat	m	Trade Date
cb831Grp7, repeated 1 ... variable times:		
cb831KeyGrp7		
trdNum	m	TradeNumber
trdTypTI	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	

Text Report Structure

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

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

4.3 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 (CashOnly 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 ECAG 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 for a business day an empty report is provided (NO DATA Report)
Frequency	Daily.
Availability	This report is available for Clearing Members.

XML Report Structure	M/O	Text Report Heading
cd850		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	

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

cashTranTyp	m	Transaction Type
cashTranDesc	m	(part of Transaction Type)
cd850Rec, repeated 1 ... variable times:		
cashTranDat	m	TrnDate
cashTranTim	m	TrnTime
cashRef	m	CashReference
trdNum	m	TradeNumber
ordrNum	o	OrderNumber
isin	m	ISIN
cashAmntDebit	m	Debit
cashAmntCredit	m	Credit
acctPos	o	PositionAccount
totalDebAmntPerCashTranTyp	m	Total Cash Amount per Transaction Type
totalCredAmntPerCashTranTyp	m	Total Cash Amount per Transaction Type
totalDebAmntPerAcctTyp	m	Total Cash Amount per Account Type
totalCredAmntPerAcctTyp	m	Total Cash Amount per Account Type
totalDebAmntPerMembTrdngIdCod	m	Total Cash Amount per Trading Member
totalCredAmntPerMembTrdngIdCod	m	Total Cash Amount per Trading Member
totalDebAmntPerDlvSettlAcct	m	Total Cash Amount per Settlement Account
totalCredAmntPerDlvSettlAcct	m	Total Cash Amount per Settlement Account
totalDebAmntPerCashSettlAcct	m	Total Cash Amount per Cash Settlement Account
totalCredAmntPerCashSettlAcct	m	Total Cash Amount per Cash Settlement Account
totalDebAmntPerCashSettlLoc	m	Total Cash Amount per Cash Settlement Location
totalCredAmntPerCashSettlLoc	m	Total Cash Amount per Cash Settlement Location
totalDebAmntPerMembClgIdCodCur	m	Total Cash Amount per Clearing Member
totalCredAmntPerMembClgIdCodCur	m	Total Cash Amount per Clearing Member

Text Report Structure

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

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

                                        Total Cash Amount per Transaction Type:          9,999,999,999,999.99 9,999,999,999,999.99
                                        Total Cash Amount per Account Type:              9,999,999,999,999.99 9,999,999,999,999.99
                                        Total Cash Amount per Trading Member:            9,999,999,999,999.99 9,999,999,999,999.99
                                        Total Cash Amount per Settlement Account:        9,999,999,999,999.99 9,999,999,999,999.99
                                        Total Cash Amount per Cash Settlement Account:   9,999,999,999,999.99 9,999,999,999,999.99
                                        Total Cash Amount per Cash Settlement Location:  9,999,999,999,999.99 9,999,999,999,999.99
                                        Total Cash Amount per Clearing Member:           9,999,999,999,999.99 9,999,999,999,999.99
```

4.3.2 CD851 Settled Cash Transactions Report

Description	The report contains all cash transactions that have been booked (and therefore considered as paid) on the current C7 SCS Business Day (value date equals current C7 SCS Business Day). The report includes manually generated cash transactions as well as cash transactions automatically created as a result of netting (CashOnly 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 ECAG 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 for a business day an empty report is provided (NO DATA Report).
Frequency	Daily.
Availability	This report is available for Settlement Institutions.

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

rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
cd851Grp, repeated 0 ... variable times:		
cd851KeyGrp		
membClgIdCod	m	Clearing Member
membClgIdNam	o	(part of Clearing Member)
cd851Grp1, repeated 1 ... variable times:		
cd851KeyGrp1		
settlCurrency	m	Currency
cd851Grp2, repeated 1 ... variable times:		
cd851KeyGrp2		
cashSettlLoc	m	Cash Settlement Location
bic	m	(part of Cash Settlement Location)
cd851Grp3, repeated 1 ... variable times:		
cd851KeyGrp3		
cashSettlAcct	m	Cash Settlement Account
cd851Grp4, repeated 1 ... variable times:		
cd851KeyGrp4		
cashValDat	m	Value Date
cd851Grp5, repeated 1 ... variable times:		
cd851KeyGrp5		
cashSettlRun	m	Settlement Run
cd851Grp6, repeated 1 ... variable times:		
cd851KeyGrp6		
dlvSettlLoc	m	Delivery Settlement Location
dlvSettlAcct	m	Delivery Settlement Account
cd851Grp7, repeated 1 ... variable times:		
cd851KeyGrp7		
membTrdngIdCod	m	Trading Member
membTrdngIdNam	o	(part of Trading Member)
cd851Grp8, repeated 1 ... variable times:		
cd851KeyGrp8		
acctTyp	m	Account Type
cd851Grp9, repeated 1 ... variable times:		
cd851KeyGrp9		
cashTranTyp	m	Transaction Type
cashTranDesc	m	(part of Transaction Type)
cd851Rec, repeated 1 ... variable times:		
cashTranDat	m	TrnDate

cashTranTim	m	TrnTime
cashRef	m	CashReference
trdNum	m	TradeNumber
ordrNum	o	OrderNumber
isin	m	ISIN
cashAmntDebit	m	Debit
cashAmntCredit	m	Credit
acctPos	o	PositionAccount
totalDebAmntPerCashTranTyp	m	Total Cash Amount per Transaction Type
totalCredAmntPerCashTranTyp	m	Total Cash Amount per Transaction Type
totalDebAmntPerAcctTyp	m	Total Cash Amount per Account Type
totalCredAmntPerAcctTyp	m	Total Cash Amount per Account Type
totalDebAmntPerMembTrdngIdCod	m	Total Cash Amount per Trading Member
totalCredAmntPerMembTrdngIdCod	m	Total Cash Amount per Trading Member
totalDebAmntPerDlvSettlAcct	m	Total Cash Amount per Settlement Account
totalCredAmntPerDlvSettlAcct	m	Total Cash Amount per Settlement Account
totalDebAmntPerCashSettlAcct	m	Total Cash Amount per Cash Settlement Account
totalCredAmntPerCashSettlAcct	m	Total Cash Amount per Cash Settlement Account
totalDebAmntPerCashSettlLoc	m	Total Cash Amount per Cash Settlement Location
totalCredAmntPerCashSettlLoc	m	Total Cash Amount per Cash Settlement Location
totalDebAmntPerMembClgIdCodCur	m	Total Cash Amount per Clearing Member
totalCredAmntPerMembClgIdCodCur	m	Total Cash Amount per Clearing Member

Text Report Structure

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

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

                                        Total Cash Amount per Transaction Type:          9,999,999,999,999.99 9,999,999,999,999.99
                                        Total Cash Amount per Account Type:              9,999,999,999,999.99 9,999,999,999,999.99
                                        Total Cash Amount per Trading Member:            9,999,999,999,999.99 9,999,999,999,999.99
                                        Total Cash Amount per Settlement Account:        9,999,999,999,999.99 9,999,999,999,999.99
                                        Total Cash Amount per Cash Settlement Account:   9,999,999,999,999.99 9,999,999,999,999.99
                                        Total Cash Amount per Cash Settlement Location:  9,999,999,999,999.99 9,999,999,999,999.99
                                        Total Cash Amount per Clearing Member:           9,999,999,999,999.99 9,999,999,999,999.99
```

4.3.3 CD852 Repo Settled Cash Transactions Report

Description	The report contains all cash transactions for Repo Trades that have been booked (and therefore considered as paid) on the current C7 SCS Business Day (value date equals current C7 SCS Business Day). The report includes manually generated cash transactions as well as cash transactions automatically created as a result of netting and fixing. Cash transactions related to payments initiated by an (I)CSD in context of corporate actions/income events are not reported in this report , however Cash transactions created by ECAG 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 for a business day an empty report is provided (NO DATA Report).
Frequency	Daily.
Availability	This report is available for Trading Members.

XML Report Structure	M/O	Text Report Heading
cd852		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
cd852Grp, repeated 0 ... variable times:		

cd852KeyGrp		
membClgIdCod	m	Clearing Member
membClgIdNam	o	(part of Clearing Member)
cd852Grp1, repeated 1 ... variable times:		
cd852KeyGrp1		
settlCurrency	m	Currency
cd852Grp2, repeated 1 ... variable times:		
cd852KeyGrp2		
cashSettlLoc	m	Cash Settlement Location
bic	m	(part of Cash Settlement Location)
cd852Grp3, repeated 1 ... variable times:		
cd852KeyGrp3		
cashSettlAcct	m	Cash Settlement Account
cd852Grp4, repeated 1 ... variable times:		
cd852KeyGrp4		
cashValDat	m	Value Date
cd852Grp5, repeated 1 ... variable times:		
cd852KeyGrp5		
cashSettlRun	m	Settlement Run
cd852Grp6, repeated 1 ... variable times:		
cd852KeyGrp6		
dlvSettlLoc	m	Delivery Settlement Location
dlvSettlAcct	m	Delivery Settlement Account
cd852Grp7, repeated 1 ... variable times:		
cd852KeyGrp7		
membTrdngIdCod	m	Trading Member
membTrdngIdNam	o	(part of Trading Member)
cd852Grp8, repeated 1 ... variable times:		
cd852KeyGrp8		
acctTyp	m	Account Type
cd852Grp9, repeated 1 ... variable times:		
cd852KeyGrp9		
cashTranTyp	m	Transaction Type
cashTranDesc	m	(part of Transaction Type)
cd852Rec, repeated 1 ... variable times:		
cashTranDat	m	TrnDate
cashTranTim	m	TrnTime
cashRef	m	CashReference
trdNum	m	TradeNumber
ordrNum	o	OrderNumber

isin	m	ISIN
cashAmntDebit	m	Debit
cashAmntCredit	m	Credit
acctPos	o	PositionAccount
totalDebAmntPerCashTranTyp	m	Total Cash Amount per Transaction Type
totalCredAmntPerCashTranTyp	m	Total Cash Amount per Transaction Type
totalDebAmntPerAcctTyp	m	Total Cash Amount per Account Type
totalCredAmntPerAcctTyp	m	Total Cash Amount per Account Type
totalDebAmntPerMembTrdngIdCod	m	Total Cash Amount per Trading Member
totalCredAmntPerMembTrdngIdCod	m	Total Cash Amount per Trading Member
totalDebAmntPerDlvSettlAcct	m	Total Cash Amount per Settlement Account
totalCredAmntPerDlvSettlAcct	m	Total Cash Amount per Settlement Account
totalDebAmntPerCashSettlAcct	m	Total Cash Amount per Cash Settlement Account
totalCredAmntPerCashSettlAcct	m	Total Cash Amount per Cash Settlement Account
totalDebAmntPerCashSettlLoc	m	Total Cash Amount per Cash Settlement Location
totalCredAmntPerCashSettlLoc	m	Total Cash Amount per Cash Settlement Location
totalDebAmntPerMembClgIdCodCur	m	Total Cash Amount per Clearing Member
totalCredAmntPerMembClgIdCodCur	m	Total Cash Amount per Clearing Member

Text Report Structure

```
Clearing Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 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 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 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, Settlement and Penalty Reports

4.4.1 CE840 Daily CSDR Penalties

Description	This report contains information about cash penalties as reported by the (I)CSDs in the daily statement. The report contains penalty data for both Securities CCP and C7 SCS. This report provides detailed overview of penalties that are calculated by the (I)CSDs (including penalty calculation criteria), together with the details of the delivery instructions that led to the cash penalty being applied. Delivery instructions being reported with a Delivery Reference starting with RPA or RAM were generated for Repo business. Delivery Instructions being reported with a Delivery Reference starting with POA or ALM were generated by Securities CCP system. Daily penalties information provided in the report is grouped per Clearing Member, Clearing House Settlement Location, Clearing House Settlement Account, Clearing Member Settlement Location, Clearing Member Settlement Account, Currency of the Penalty, ISIN, Penalty details, Penalty Calculation details, Delivery Instruction details, Trade details. The report is generated at the end of each business day (EoD). In case no data are to be reported for a business day an empty report is provided (NO DATA Report).
Frequency	Daily.
Availability	This report is available for Clearing Members.

XML Report Structure	M/O	Text Report Heading
ce840		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
ce840Grp, repeated 0 ... variable times:		
ce840KeyGrp		

membClgIdCod	m
<u>ce840Grp1</u>, repeated 1 ... variable times:	
<u>ce840KeyGrp1</u>	
clgHseSettlLoc	m
<u>ce840Grp2</u>, repeated 1 ... variable times:	
<u>ce840KeyGrp2</u>	
clgHseSettlAcct	m
<u>ce840Grp3</u>, repeated 1 ... variable times:	
<u>ce840KeyGrp3</u>	
dlvSettlLoc	m
<u>ce840Grp4</u>, repeated 1 ... variable times:	
<u>ce840KeyGrp4</u>	
dlvSettlAcct	m
<u>ce840Grp5</u>, repeated 1 ... variable times:	
<u>ce840KeyGrp5</u>	
penCurrency	m
<u>ce840Grp6</u>, repeated 1 ... variable times:	
<u>ce840KeyGrp6</u>	
isin	m
<u>ce840Grp7</u>, repeated 1 ... variable times:	
<u>ce840KeyGrp7</u>	
penComRef	m
penTyp	m
penCalcMthd	m
penStatus	m
penDaysLate	m
penAmnt	m
debCredInd	m
penDat	m
liquFlg	o
penInstClassTyp	m
smeGwthMktFlg	m
penSecRate	o
penDiscRate	o
dlvId	m
dlvRef	o
buySellIndDlvId	m
dlvPaymInd	m
penFailQty	m
penFailQtyTyp	m

penFailAmnt o
ce840Rec, repeated 1 ... variable times:
  membTrdngIdCod m
  trdNum m

Text Report Structure

```
NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE840.
```

4.4.2 CE845 Monthly CSDR Penalties

Description	This report contains the monthly aggregation of penalties incurred due to late delivery from previous month and respective net amount of cash penalties to be paid or received as reported by the (I)CSD. The report contains penalty data for both Securities CCP and C7 SCS. This report provides detailed overview of penalties applicable for the previous month, including the summarized amount of penalties to be paid or received by the Clearing Member. Additionally, individual records of Delivery Instructions associated to the individual penalty (per Penalty Common Reference) is included in the report to ensure the transparency. Delivery Instructions being reported with a Delivery Reference starting with RPA or RAM were generated for Repo Business. Delivery Instructions being reported with a Delivery Reference starting with POA or ALM were generated by Securities CCP system. Monthly penalties information provided in the report is grouped per Clearing Member, Currency of the Penalty, Clearing House Settlement Location, Clearing House Settlement Account, Clearing Member Settlement Location, Clearing Member Settlement Account, ISIN, Penalty details and Delivery Instruction details. The report is generated on 14th business day of each month (EoD) for the previous calendar month. In case no data are to be reported for this reporting period an empty report is provided (NO DATA Report).
Frequency	Monthly - 14th business day of the month (EoD).
Availability	This report is available for Clearing Members.

XML Report Structure	M/O	Text Report Heading
ce845		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
ce845Grp, repeated 0 ... variable times:		
ce845KeyGrp		
membClgIdCod	m	

ce845Grp1, repeated 1 ... variable times:	
ce845KeyGrp1	
penCurrency	m
ce845Grp2, repeated 1 ... variable times:	
ce845KeyGrp2	
clgHseSettlLoc	m
ce845Grp3, repeated 1 ... variable times:	
ce845KeyGrp3	
clgHseSettlAcct	m
ce845Grp4, repeated 1 ... variable times:	
ce845KeyGrp4	
dlvSettlLoc	m
ce845Grp5, repeated 1 ... variable times:	
ce845KeyGrp5	
dlvSettlAcct	m
ce845Grp6, repeated 1 ... variable times:	
ce845KeyGrp6	
isin	m
ce845Rec, repeated 1 ... variable times:	
penComRef	m
penTyp	m
penAmnt	m
debCredInd	m
dlvId	m
dlvRef	o
buySellIndDlvId	m
dlvPaymInd	m
totalPenAmntCur	m
debCredInd	m

Text Report Structure

```
NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE845.
```

4.4.3 CE860 Pending Delivery Report

Description

This report contains all Delivery Instructions that are partially pending or fully pending on the current C7 SCS business day including Cash-Only Delivery Instructions resulting from strange nets. Settlements with Actual Settlement Date greater than current C7 SCS business day due to settlement after business day shift at (I)CSD will be considered as pending in C7 SCS and will be reported in Pending Delivery Report. However, the same will be reported as SETTLED on the next C7 SCS business day in Settled Delivery Report. The report shows remaining quantity and remaining amount per Delivery Instruction and provides a reference to the Net Position Trade or Repo Trade belonging to this Delivery Instruction. For Flat (Zero) Net Position 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 and only applicable for CBF representing the CASCADE reference

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

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

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

Type of Information is used to distinguish between:

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

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

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

4-REPO 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 for a business day an empty report is provided (NO DATA Report).
Frequency	Daily.
Availability	This report is available for Clearing Members.

XML Report Structure	M/O	Text Report Heading
ce860		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
ce860Grp, repeated 0 ... variable times:		
ce860KeyGrp		
membClgIdCod	m	Clearing Member

membClgIdNam	o	(part of Clearing Member)
ce860Grp1, repeated 1 ... variable times:		
ce860KeyGrp1		
settlLoc	m	Settlement Location
settlAcct	m	Settlement Account
ce860Grp2, repeated 1 ... variable times:		
ce860KeyGrp2		
settlCurrency	m	Settlement Currency
ce860Grp3, repeated 1 ... variable times:		
ce860KeyGrp3		
isin	m	Instrument
instShtNam	o	(part of Instrument)
instLngNam	o	(part of Instrument)
instTypCod	m	Type
ce860Grp4, repeated 1 ... variable times:		
ce860KeyGrp4		
acctTyp	m	Account Type
ce860Grp5, repeated 1 ... variable times:		
ce860KeyGrp5		
membTrdngIdCod	m	Trading Member
membTrdngIdNam	o	(part of Trading Member)
ce860Grp6, repeated 1 ... variable times:		
ce860KeyGrp6		
infoList	m	Information Listed
ce860Grp7, repeated 1 ... variable times:		
ce860KeyGrp7		
settlDatCtrct	m	Contractual Settlement Date
ce860Grp8, repeated 1 ... variable times:		
ce860KeyGrp8		
dlvId	m	DeliveryID
dlvRef	o	DeliveryRef
csdRef	o	
underlyingDlvRef	o	
numbOfDaysLate	o	DaysLate
dlvSettlLoc	m	DlvStlLoc
dlvSettlAcct	m	DlvStlAcct
clgHseSettlLoc	o	CtrCSD
clgHseSettlAcct	o	CtrCSDAcct
buySellIndDlvId	o	B/S
totInstQtyDlvId	o	

totInstAmntDlvId	o	
remQtyDlvId	o	RemQtyDlv
remAmntDlvId	o	RemAmntDlv
corpActnRef	o	CAReference
releaseStatDlvId	o	RelStsDlv
qtyHoldDlvId	o	HoldQtyDlv
ce860Rec, repeated 1 ... variable times:		
buySellInd	m	B/S
trdNum	m	TradeNumber
ordrNum	m	OrderNumber
trdLoc	m	TrdLoc
rpoTrdTyp	o	
rpoUTI	o	
rpoNPUId	o	
trdDat	m	TrdDate
acctPos	o	
corpActnInd	o	CA
legNo	o	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 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Settlement Location: XXX Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Settlement Currency: XXX
Instrument: XXXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Type: XXX
Account Type: XX Trading Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Information Listed: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Contractual Settlement Date: YY-MM-DD

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

XXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX      999 XXX       XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
                 X   9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXXXXXXXX X        9,999,999,999,999.999999
                 X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD X  9
                     9,999,999,999,999.999999 9,999,999,999,999.99 9,999,999,999,999.999999  9,999,999,999,999.99 XXXX   X
                 X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD X  9
                     9,999,999,999,999.999999 9,999,999,999,999.99 9,999,999,999,999.999999  9,999,999,999,999.99 XXXX   X

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

4.4.4 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 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 and only applicable for CBF representing the CASCADE reference

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

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

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

Type of Information is used to distinguish between:

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

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

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

4-REPO 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 for a business day an empty report is provided (NO DATA Report).

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

XML Report Structure	M/O	Text Report Heading
ce861		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
ce861Grp, repeated 0 ... variable times:		
ce861KeyGrp		
membClgIdCod	m	Clearing Member

membClgIdNam	o	(part of Clearing Member)
ce861Grp1, repeated 1 ... variable times:		
ce861KeyGrp1		
settlLoc	m	Settlement Location
settlAcct	m	Settlement Account
ce861Grp2, repeated 1 ... variable times:		
ce861KeyGrp2		
settlCurrency	m	Settlement Currency
ce861Grp3, repeated 1 ... variable times:		
ce861KeyGrp3		
isin	m	Instrument
instShtNam	o	(part of Instrument)
instLngNam	o	(part of Instrument)
instTypCod	m	Type
ce861Grp4, repeated 1 ... variable times:		
ce861KeyGrp4		
acctTyp	m	Account Type
ce861Grp5, repeated 1 ... variable times:		
ce861KeyGrp5		
membTrdngIdCod	m	Trading Member
membTrdngIdNam	o	(part of Trading Member)
ce861Grp6, repeated 1 ... variable times:		
ce861KeyGrp6		
infoList	m	Information Listed
ce861Grp7, repeated 1 ... variable times:		
ce861KeyGrp7		
settlDatCtrct	m	Contractual Settlement Date
ce861Grp8, repeated 1 ... variable times:		
ce861KeyGrp8		
dlvId	m	DeliveryID
dlvRef	o	DeliveryRef
csdRef	o	
underlyingDlvRef	o	
numbOfDaysLate	o	DaysLate
dlvSettlLoc	m	DlvStlLoc
dlvSettlAcct	m	DlvStlAcct
clgHseSettlLoc	o	CtrCSD
clgHseSettlAcct	o	CtrCSDAcct
buySellIndDlvId	o	B/S
totInstQtyDlvId	o	

totInstAmntDlvId	o	
remQtyDlvId	o	RemQtyDlv
remAmntDlvId	o	RemAmntDlv
corpActnRef	o	CAReference
releaseStatDlvId	o	RelStsDlv
qtyHoldDlvId	o	HoldQtyDlv
ce861Rec, repeated 1 ... variable times:		
buySellInd	m	B/S
trdNum	m	TradeNumber
ordrNum	m	OrderNumber
trdLoc	m	TrdLoc
rpoTrdTyp	o	
rpoUTI	o	
rpoNPUId	o	
trdDat	m	TrdDate
acctPos	o	
corpActnInd	o	CA
legNo	o	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 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Settlement Location: XXX Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Settlement Currency: XXX
Instrument: XXXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Type: XXX
Account Type: XX Trading Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Information Listed: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Contractual Settlement Date: YY-MM-DD

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

XXXXXXXXXXXXXXX  XXXXXXXXXXXXXXXX      999 XXX       XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
                  X   9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXXXXXXXX X         9,999,999,999,999.999999
                  X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD X  9
                      9,999,999,999,999.999999 9,999,999,999,999.99 9,999,999,999,999.999999  9,999,999,999,999.99 XXXX   X
                  X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD X  9
                      9,999,999,999,999.999999 9,999,999,999,999.99 9,999,999,999,999.999999  9,999,999,999,999.99 XXXX   X

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

4.4.5 CE862 Pending Delivery Report

Description	This report contains all Delivery Instructions that are partially pending or fully pending on the current C7 SCS business day including Cash-Only Delivery Instructions resulting from strange nets. Settlements with Actual Settlement Date greater than current C7 SCS business day due to settlement after business day shift at (I)CSD will be considered as pending in C7 SCS and will be reported in Pending Delivery Report. However, the same will be reported as SETTLED on the next C7 SCS business day in Settled Delivery Report. The report shows remaining quantity and remaining amount per Delivery Instruction and provides a reference to the Net Position Trade or Repo Trade belonging to this Delivery Instruction. For Flat (Zero) Net Position 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 and only applicable for CBF representing the CASCADE reference c-Underlying Reference: original Delivery Reference in case Corporate Action events applied on a Delivery Instruction d-Delivery ID: unique identifier generated by C7 SCS for internal referencing Delivery Instructions are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information. Type of Information is used to distinguish between: 1-NET DELIVERY INFORMATION: Pending Delivery Instructions/ Net Position Trades resulting out of Net or Aggregate processing 2-GROSS DELIVERY INFORMATION: Pending Delivery Instructions/ Net Position Trades resulting out of Gross processing 3-REPO NET DELIVERY INFORMATION: Pending Delivery Instructions/ Surplus Repo Trades resulting out of Net processing 4-REPO 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 for a business day an empty report is provided (NO DATA Report).

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

XML Report Structure	M/O	Text Report Heading
ce862		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
ce862Grp, repeated 0 ... variable times:		
ce862KeyGrp		
membClgIdCod	m	Clearing Member

membClgIdNam	o	(part of Clearing Member)
ce862Grp1, repeated 1 ... variable times:		
ce862KeyGrp1		
settlLoc	m	Settlement Location
settlAcct	m	Settlement Account
ce862Grp2, repeated 1 ... variable times:		
ce862KeyGrp2		
settlCurrency	m	Settlement Currency
ce862Grp3, repeated 1 ... variable times:		
ce862KeyGrp3		
isin	m	Instrument
instShtNam	o	(part of Instrument)
instLngNam	o	(part of Instrument)
instTypCod	m	Type
ce862Grp4, repeated 1 ... variable times:		
ce862KeyGrp4		
acctTyp	m	Account Type
ce862Grp5, repeated 1 ... variable times:		
ce862KeyGrp5		
membTrdngIdCod	m	Trading Member
membTrdngIdNam	o	(part of Trading Member)
ce862Grp6, repeated 1 ... variable times:		
ce862KeyGrp6		
infoList	m	Information Listed
ce862Grp7, repeated 1 ... variable times:		
ce862KeyGrp7		
settlDatCtrct	m	Contractual Settlement Date
ce862Grp8, repeated 1 ... variable times:		
ce862KeyGrp8		
dlvId	m	DeliveryID
dlvRef	o	DeliveryRef
csdRef	o	
underlyingDlvRef	o	
numbOfDaysLate	o	DaysLate
dlvSettlLoc	m	DlvStlLoc
dlvSettlAcct	m	DlvStlAcct
clgHseSettlLoc	o	CtrCSD
clgHseSettlAcct	o	CtrCSDAcct
buySellIndDlvId	o	B/S
totInstQtyDlvId	o	

totInstAmntDlvId	o	
remQtyDlvId	o	RemQtyDlv
remAmntDlvId	o	RemAmntDlv
corpActnRef	o	CAReference
releaseStatDlvId	o	RelStsDlv
qtyHoldDlvId	o	HoldQtyDlv
ce862Rec, repeated 1 ... variable times:		
buySellInd	m	B/S
trdNum	m	TradeNumber
ordrNum	m	OrderNumber
trdLoc	m	TrdLoc
rpoTrdTyp	o	
rpoUTI	o	
rpoNPUId	o	
trdDat	m	TrdDate
acctPos	o	
corpActnInd	o	CA
legNo	o	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: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Contractual Settlement Date: YY-MM-DD

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

XXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX      999 XXX       XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
                 X   9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXXXXXXXX X        9,999,999,999,999.999999
                 X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD X  9
                     9,999,999,999,999.999999 9,999,999,999,999.99 9,999,999,999,999.999999  9,999,999,999,999.99 XXXX   X
                 X   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX XXXX   YY-MM-DD X  9
                     9,999,999,999,999.999999 9,999,999,999,999.99 9,999,999,999,999.999999  9,999,999,999,999.99 XXXX   X

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

4.4.6 CE870 Settled Delivery Report

Description	This report contains all partial or full settlements for Delivery Instructions with Actual Settlement Date equal to the current C7 SCS business day. The settlement of the offsetting Repo Trades resulting out of Settlement Date Netting and the settlement of Cash-Only Delivery Instructions and Flat (Zero) Net Position Trades resulting from strange nets are also reported on this report. Settlements with Actual Settlement Date later than current C7 SCS business day due to settlement after business day shift at (I)CSD are not considered and will be reported on the next C7 SCS business day. In contrary to the Pending Delivery Report, partial settlements are shown individually and not as one aggregated entry per Delivery Instruction. The report shows per Delivery Instruction the quantity and amount settled with this settlement confirmation and provides the information whether the Delivery Instruction is fully or partially settled. It is possible, that a Net Position Trade or Repo Trade is settled fully or partially settled via multiple Delivery Instructions. Therefore, the settlement status of the Net Position Trade or Repo Trade might deviate from the settlement status of an individual Delivery Instruction. Partial settlements that took place on the current C7 SCS business day before cancelling or aborting of a Delivery Instruction, will be reported on the Settled Delivery Report depending on the Actual Settlement Date and Time. Therefore, it is possible that the Settled Delivery Report may contain the partial settlements for a Delivery Instruction which is already aborted or cancelled on the previous C7 SCS business day. Report provides multiple references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are: a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD b-CSD Reference: generated by (I)CSD 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 The records in this report are reported at the level of Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information. Type of Information is used to distinguish between: 1-NET DELIVERY INFORMATION: Settlement for Delivery Instructions / Net Position Trades with applied Net or Aggregate processing

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

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

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

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

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

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

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

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

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

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

- Settlement of Offsetting Repo Trades will be automatically set to SETTLED at Contractual Settlement Date for DIN netting model.

- Settlement of Offsetting Special Repo Trades with SIN netting model will be reported only after all the Delivery Instructions of the corresponding Surplus Positions are fully settled.

- Settlement of Offsetting GC Pooling Repo Trades with SIN netting model will be reported as settled after the Repo Interest Amount is settled.

GC Pooling Repo Trades are instructed as Exposure Adjustments and are referred to as Delivery Instructions in this report. In case of GC Pooling trades, the Buy/Sell indicator at Delivery instruction level is derived as SELL for net Collateral Giver exposure and BUY for net Collateral Receiver exposure. It is possible, that a single GC Pooling Trade is settled via multiple instructions when the net exposure changes from collateral giver to collateral receiver and vice versa. The Repo Interest Amount payments of GC Pooling surplus-positions are also reported in this report.

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

	The report provides total values for settled amounts per Type of Information, Trading Member, Account Type, ISIN, and Settlement Location/Settlement Account per currency. In case a trade or delivery instruction was created/adjusted due to a corporate action processed by the (I)CSD, the respective corporate action identifier (CSD's CORP ID) is reported. The report is generated at the end of each business day (EoD). In case no data are to be reported for a business day an empty report is provided (NO DATA Report).
Frequency	Daily.
Availability	This report is available for Clearing Members.

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

instLngNam	o	(part of Instrument)
instTypCod	m	Type
ce870Grp4, repeated 1 ... variable times:		
ce870KeyGrp4		
acctTyp	m	Account Type
ce870Grp5, repeated 1 ... variable times:		
ce870KeyGrp5		
membTrdngIdCod	m	Trading Member
membTrdngIdNam	o	(part of Trading Member)
ce870Grp6, repeated 1 ... variable times:		
ce870KeyGrp6		
infoList	m	Information Listed
ce870Grp7, repeated 1 ... variable times:		
ce870KeyGrp7		
dlvId	m	DeliveryID
dlvRef	o	DeliveryRef
csdRef	o	
underlyingDlvRef	o	
dlvSettlLoc	m	DlvStlLoc
dlvSettlAcct	m	DlvStlAcct
clgHseSettlLoc	o	CtrCSD
clgHseSettlAcct	o	CtrCSDAcct
buySellIndDlvId	o	B/S
totInstQtyDlvId	o	
totInstAmntDlvId	o	
ce870Grp8, repeated 1 ... variable times:		
ce870KeyGrp8		
settlDatActual	m	ActStlDate
corpActnRef	o	
settlQtyDlvIdPerStlmnt	o	StlQtyDlvPerStlmnt
settlAmntDlvIdPerStlmnt	o	StlAmntDlvPerStlmnt
settlStatDlvId	o	StlStsDlv
ce870Rec, repeated 1 ... variable times:		
buySellInd	m	B/S
trdNum	m	TradeNumber
ordrNum	m	OrderNumber
trdLoc	m	TrdLoc
trdDat	m	TrdDate
legNo	o	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 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Settlement Location: XXX Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Settlement Currency: XXX
Instrument: XXXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Type: XXX
Account Type: XX Trading Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Information Listed: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

                Total Settled Amount per Information Listed: S9,999,999,999,999.99
                Total Settled Amount per Trading Member:     S9,999,999,999,999.99
                Total Settled Amount per Account Type:       S9,999,999,999,999.99
                Total Settled Amount per ISIN:               S9,999,999,999,999.99
                Total Settled Amount per Settlement Account: S9,999,999,999,999.99
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4.4.7 CE871 Settled Delivery Report

Description	This report contains all partial or full settlements for Delivery Instructions with Actual Settlement Date equal to the current C7 SCS business day. The settlement of the offsetting Repo Trades resulting out of Settlement Date Netting and the settlement of Cash-Only Delivery Instructions and Flat (Zero) Net Position Trades resulting from strange nets are also reported on this report. Settlements with Actual Settlement Date later than current C7 SCS business day due to settlement after business day shift at (I)CSD are not considered and will be reported on the next C7 SCS business day. In contrary to the Pending Delivery Report, partial settlements are shown individually and not as one aggregated entry per Delivery Instruction. The report shows per Delivery Instruction the quantity and amount settled with this settlement confirmation and provides the information whether the Delivery Instruction is fully or partially settled. It is possible, that a Net Position Trade or Repo Trade is settled fully or partially settled via multiple Delivery Instructions. Therefore, the settlement status of the Net Position Trade or Repo Trade might deviate from the settlement status of an individual Delivery Instruction. Partial settlements that took place on the current C7 SCS business day before cancelling or aborting of a Delivery Instruction, will be reported on the Settled Delivery Report depending on the Actual Settlement Date and Time. Therefore, it is possible that the Settled Delivery Report may contain the partial settlements for a Delivery Instruction which is already aborted or cancelled on the previous C7 SCS business day. Report provides multiple references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are: a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD b-CSD Reference: generated by (I)CSD 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 The records in this report are reported at the level of Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information. Type of Information is used to distinguish between: 1-NET DELIVERY INFORMATION: Settlement for Delivery Instructions / Net Position Trades with applied Net or Aggregate processing

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

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

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

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

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

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

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

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

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

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

- Settlement of Offsetting Repo Trades will be automatically set to SETTLED at Contractual Settlement Date for DIN netting model.

- Settlement of Offsetting Special Repo Trades with SIN netting model will be reported only after all the Delivery Instructions of the corresponding Surplus Positions are fully settled.

- Settlement of Offsetting GC Pooling Repo Trades with SIN netting model will be reported as settled after the Repo Interest Amount is settled.

GC Pooling Repo Trades are instructed as Exposure Adjustments and are referred to as Delivery Instructions in this report. In case of GC Pooling trades, the Buy/Sell indicator at Delivery instruction level is derived as SELL for net Collateral Giver exposure and BUY for net Collateral Receiver exposure. It is possible, that a single GC Pooling Trade is settled via multiple instructions when the net exposure changes from collateral giver to collateral receiver and vice versa. The Repo Interest Amount payments of GC Pooling surplus-positions are also reported in this report.

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

	The report provides total values for settled amounts per Type of Information, Trading Member, Account Type, ISIN, and Settlement Location/Settlement Account per currency. In case a trade or delivery instruction was created/adjusted due to a corporate action processed by the (I)CSD, the respective corporate action identifier (CSD's CORP ID) is reported. The report is generated at the end of each business day (EoD). In case no data are to be reported for a business day an empty report is provided (NO DATA Report).
Frequency	Daily.
Availability	This report is available for Settlement Institutions.

XML Report Structure	M/O	Text Report Heading
ce871		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
ce871Grp, repeated 0 ... variable times:		
ce871KeyGrp		
membClgIdCod	m	Clearing Member
membClgIdNam	o	(part of Clearing Member)
ce871Grp1, repeated 1 ... variable times:		
ce871KeyGrp1		
settlLoc	m	Settlement Location
settlAcct	m	Settlement Account
ce871Grp2, repeated 1 ... variable times:		
ce871KeyGrp2		
settlCurrency	m	Settlement Currency
ce871Grp3, repeated 1 ... variable times:		
ce871KeyGrp3		
isin	m	Instrument
instShtNam	o	(part of Instrument)

instLngNam	o	(part of Instrument)
instTypCod	m	Type
ce871Grp4, repeated 1 ... variable times:		
ce871KeyGrp4		
acctTyp	m	Account Type
ce871Grp5, repeated 1 ... variable times:		
ce871KeyGrp5		
membTrdngIdCod	m	Trading Member
membTrdngIdNam	o	(part of Trading Member)
ce871Grp6, repeated 1 ... variable times:		
ce871KeyGrp6		
infoList	m	Information Listed
ce871Grp7, repeated 1 ... variable times:		
ce871KeyGrp7		
dlvId	m	DeliveryID
dlvRef	o	DeliveryRef
csdRef	o	
underlyingDlvRef	o	
dlvSettlLoc	m	DlvStlLoc
dlvSettlAcct	m	DlvStlAcct
clgHseSettlLoc	o	CtrCSD
clgHseSettlAcct	o	CtrCSDAcct
buySellIndDlvId	o	B/S
totInstQtyDlvId	o	
totInstAmntDlvId	o	
ce871Grp8, repeated 1 ... variable times:		
ce871KeyGrp8		
settlDatActual	m	ActStlDate
corpActnRef	o	
settlQtyDlvIdPerStlmnt	o	StlQtyDlvPerStlmnt
settlAmntDlvIdPerStlmnt	o	StlAmntDlvPerStlmnt
settlStatDlvId	o	StlStsDlv
ce871Rec, repeated 1 ... variable times:		
buySellInd	m	B/S
trdNum	m	TradeNumber
ordrNum	m	OrderNumber
trdLoc	m	TrdLoc
trdDat	m	TrdDate
legNo	o	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

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

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

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

4.4.8 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 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

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

Type of Information is used to distinguish between:

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

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

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

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

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

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

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

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

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

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

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

- Settlement of Offsetting Repo Trades will be automatically set to SETTLED at Contractual Settlement Date for DIN netting model.

- Settlement of Offsetting Special Repo Trades with SIN netting model will be reported only after all the Delivery Instructions of the corresponding Surplus Positions are fully settled.

- Settlement of Offsetting GC Pooling Repo Trades with SIN netting model will be reported as settled after the Repo Interest Amount is settled.

GC Pooling Repo Trades are instructed as Exposure Adjustments and are referred to as Delivery Instructions in this report. In case of GC Pooling trades, the Buy/Sell indicator at Delivery instruction level is derived as SELL for net Collateral Giver exposure and BUY for net Collateral Receiver exposure. It is possible, that a single GC Pooling Trade is settled via multiple instructions when the net exposure changes from collateral giver to collateral receiver and vice versa. The Repo Interest Amount payments of GC Pooling surplus-positions are also reported in this report.

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

	The report provides total values for settled amounts per Type of Information, Trading Member, Account Type, ISIN, and Settlement Location/Settlement Account per currency. In case a trade or delivery instruction was created/adjusted due to a corporate action processed by the (I)CSD, the respective corporate action identifier (CSD's CORP ID) is reported. The report is generated at the end of each business day (EoD). In case no data are to be reported for a business day an empty report is provided (NO DATA Report).
Frequency	Daily.
Availability	This report is available for Trading Members.

XML Report Structure	M/O	Text Report Heading
ce872		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
ce872Grp, repeated 0 ... variable times:		
ce872KeyGrp		
membClgIdCod	m	Clearing Member
membClgIdNam	o	(part of Clearing Member)
ce872Grp1, repeated 1 ... variable times:		
ce872KeyGrp1		
settlLoc	m	Settlement Location
settlAcct	m	Settlement Account
ce872Grp2, repeated 1 ... variable times:		
ce872KeyGrp2		
settlCurrency	m	Settlement Currency
ce872Grp3, repeated 1 ... variable times:		
ce872KeyGrp3		
isin	m	Instrument
instShtNam	o	(part of Instrument)

instLngNam	o	(part of Instrument)
instTypCod	m	Type
ce872Grp4, repeated 1 ... variable times:		
ce872KeyGrp4		
acctTyp	m	Account Type
ce872Grp5, repeated 1 ... variable times:		
ce872KeyGrp5		
membTrdngIdCod	m	Trading Member
membTrdngIdNam	o	(part of Trading Member)
ce872Grp6, repeated 1 ... variable times:		
ce872KeyGrp6		
infoList	m	Information Listed
ce872Grp7, repeated 1 ... variable times:		
ce872KeyGrp7		
dlvId	m	DeliveryID
dlvRef	o	DeliveryRef
csdRef	o	
underlyingDlvRef	o	
dlvSettlLoc	m	DlvStlLoc
dlvSettlAcct	m	DlvStlAcct
clgHseSettlLoc	o	CtrCSD
clgHseSettlAcct	o	CtrCSDAcct
buySellIndDlvId	o	B/S
totInstQtyDlvId	o	
totInstAmntDlvId	o	
ce872Grp8, repeated 1 ... variable times:		
ce872KeyGrp8		
settlDatActual	m	ActStlDate
corpActnRef	o	
settlQtyDlvIdPerStlmnt	o	StlQtyDlvPerStlmnt
settlAmntDlvIdPerStlmnt	o	StlAmntDlvPerStlmnt
settlStatDlvId	o	StlStsDlv
ce872Rec, repeated 1 ... variable times:		
buySellInd	m	B/S
trdNum	m	TradeNumber
ordrNum	m	OrderNumber
trdLoc	m	TrdLoc
trdDat	m	TrdDate
legNo	o	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 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Settlement Location: XXX Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Settlement Currency: XXX
Instrument: XXXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Type: XXX
Account Type: XX Trading Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Information Listed: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

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

4.4.9 CE890 Net Clearing Report - XEUR

Description	This report contains Net Position Trades created on the current C7 SCS Business Day for Physical Delivery Transactions received from trading location XEUR as a result of Exercise/Assignment or Notification/Allocation (In the following referenced as Single Trades). Net Position Trades are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Trading Member, Account Type and Trade Date. Detailed information about the Single Trades is provided as well. The Net Position Trade ID can be used to identify which Single Trades belong to a particular Net Position Trade. All Net Position Trades and Single Trades referencing the same Net Position Trade ID are listed together including Cash-Only Net Position Trades potentially created due to Strange Net processing. Flat (Zero) Net Position Trades are reported as well on this report. A Net Position Trade representing a physical delivery request is always reported first followed by Cash-Only Net Position Trades and Single Trades referencing the same Net Position Trade ID. The Single Trades are sorted by Trading Location and Trade Number. If a Single Trade is split into one surplus and one 'no surplus' part during the netting process each part will be reported separately. After reporting Single Trades and their reference to the corresponding Net Position Trade further reporting is provided for Net Position Trades and Delivery Instructions. There is no further information on Single Trade level provided. The report also provides a Delivery Reference that represents the C7 SCS generated reference of Delivery Instructions associated with a Net Position Trade. This reference is sent to the respective (I)CSDs and can be used by members to identify the Delivery Instruction in (I)CSD reporting. Please note that for Flat (Zero) Net Position Trades no Delivery Instruction will be created and consequently, no Delivery Reference is provided on the Net Clearing Report. The report is generated each business day after completion of Trade Date Netting for trading location XEUR. In case no data are to be reported for a business day an empty report is provided (NO DATA Report).
Frequency	Daily.
Availability	This report is available for Clearing Members.

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

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

cashNetPosTrdId o

ce890Grp9, repeated 1 ... variable times:

  ce890KeyGrp9

    trdLoc m

  ce890Rec, repeated 1 ... variable times:

    membTrdngIdCodOrig o

    acctTypOrig o

    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

Text Report Structure

```
NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE890.
```

4.4.10 CE891 Net Clearing Report - XEUR

Description	This report contains Net Position Trades created on the current C7 SCS Business Day for Physical Delivery Transactions received from trading location XEUR as a result of Exercise/Assignment or Notification/Allocation (In the following referenced as Single Trades). Net Position Trades are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Trading Member, Account Type and Trade Date. Detailed information about the Single Trades is provided as well. The Net Position Trade ID can be used to identify which Single Trades belong to a particular Net Position Trade. All Net Position Trades and Single Trades referencing the same Net Position Trade ID are listed together including Cash-Only Net Position Trades potentially created due to Strange Net processing. Flat (Zero) Net Position Trades are reported as well on this report. A Net Position Trade representing a physical delivery request is always reported first followed by Cash-Only Net Position Trades and Single Trades referencing the same Net Position Trade ID. The Single Trades are sorted by Trading Location and Trade Number. If a Single Trade is split into one surplus and one 'no surplus' part during the netting process each part will be reported separately. After reporting Single Trades and their reference to the corresponding Net Position Trade further reporting is provided for Net Position Trades and Delivery Instructions. There is no further information on Single Trade level provided. The report also provides a Delivery Reference that represents the C7 SCS generated reference of Delivery Instructions associated with a Net Position Trade. This reference is sent to the respective (I)CSDs and can be used by members to identify the Delivery Instruction in (I)CSD reporting. Please note that for Flat (Zero) Net Position Trades no Delivery Instruction will be created and consequently, no Delivery Reference is provided on the Net Clearing Report. The report is generated each business day after completion of Trade Date Netting for trading location XEUR. In case no data are to be reported for a business day an empty report is provided (NO DATA Report).
Frequency	Daily.
Availability	This report is available for Settlement Institutions.

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

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

cashNetPosTrdId o
ce891Grp9, repeated 1 ... variable times:
ce891KeyGrp9
trdLoc m
ce891Rec, repeated 1 ... variable times:
membTrdngIdCodOrig o
acctTypOrig o
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

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE891.

4.4.11 CE892 Net Clearing Report - XEUR

Description	This report contains Net Position Trades created on the current C7 SCS Business Day for Physical Delivery Transactions received from trading location XEUR as a result of Exercise/Assignment or Notification/Allocation (In the following referenced as Single Trades). Net Position Trades are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Trading Member, Account Type and Trade Date. Detailed information about the Single Trades is provided as well. The Net Position Trade ID can be used to identify which Single Trades belong to a particular Net Position Trade. All Net Position Trades and Single Trades referencing the same Net Position Trade ID are listed together including Cash-Only Net Position Trades potentially created due to Strange Net processing. Flat (Zero) Net Position Trades are reported as well on this report. A Net Position Trade representing a physical delivery request is always reported first followed by Cash-Only Net Position Trades and Single Trades referencing the same Net Position Trade ID. The Single Trades are sorted by Trading Location and Trade Number. If a Single Trade is split into one surplus and one 'no surplus' part during the netting process each part will be reported separately. After reporting Single Trades and their reference to the corresponding Net Position Trade further reporting is provided for Net Position Trades and Delivery Instructions. There is no further information on Single Trade level provided. The report also provides a Delivery Reference that represents the C7 SCS generated reference of Delivery Instructions associated with a Net Position Trade. This reference is sent to the respective (I)CSDs and can be used by members to identify the Delivery Instruction in (I)CSD reporting. Please note that for Flat (Zero) Net Position Trades no Delivery Instruction will be created and consequently, no Delivery Reference is provided on the Net Clearing Report. The report is generated each business day after completion of Trade Date Netting for trading location XEUR. In case no data are to be reported for a business day an empty report is provided (NO DATA Report).
Frequency	Daily.
Availability	This report is available for Trading Members.

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

rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m
ce892Grp, repeated 0 ... variable times:	
ce892KeyGrp	
membClgIdCod	m
ce892Grp1, repeated 1 ... variable times:	
ce892KeyGrp1	
settlLoc	m
settlAcct	m
ce892Grp2, repeated 1 ... variable times:	
ce892KeyGrp2	
settlCurrency	m
ce892Grp3, repeated 1 ... variable times:	
ce892KeyGrp3	
isin	m
instTypCod	m
ce892Grp4, repeated 1 ... variable times:	
ce892KeyGrp4	
membTrdngIdCod	m
ce892Grp5, repeated 1 ... variable times:	
ce892KeyGrp5	
acctTyp	m
ce892Grp6, repeated 1 ... variable times:	
ce892KeyGrp6	
trdDat	m
ce892Grp7, repeated 1 ... variable times:	
ce892KeyGrp7	
netPosTrdId	m
settlDatCtrct	m
acctPos	o
ce892Grp8, repeated 1 ... variable times:	
ce892KeyGrp8	
recTypTrd	m
linkRef	o

cashNetPosTrdId o
ce892Grp9, repeated 1 ... variable times:
  ce892KeyGrp9
    trdLoc m
  ce892Rec, repeated 1 ... variable times:
    membTrdngIdCodOrig o
    acctTypOrig o
    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

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE892.

4.4.12 CE895 Net Clearing Report - XETR and XFRA

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

XML Report Structure	M/O	Text Report Heading
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
ce895Grp9, repeated 1 ... variable times:	
ce895KeyGrp9	
trdLoc	m
ce895Rec, repeated 1 ... variable times:	
membTrdngIdCodOrig	o
acctTypOrig	o
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

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE895.

4.4.13 CE896 Net Clearing Report - XETR and XFRA

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

XML Report Structure	M/O	Text Report Heading
ce896		
rptHdr		

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

recTypTrd m
linkRef o
cashNetPosTrdId o
ce896Grp9, repeated 1 ... variable times:
ce896KeyGrp9
trdLoc m
ce896Rec, repeated 1 ... variable times:
membTrdngIdCodOrig o
acctTypOrig o
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
trdTypTI o

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE896.

4.4.14 CE897 Net Clearing Report - XETR and XFRA

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

XML Report Structure	M/O	Text Report Heading
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	

recTypTrd	m
linkRef	o
cashNetPosTrdId	o
ce897Grp9, repeated 1 ... variable times:	
ce897KeyGrp9	
trdLoc	m
ce897Rec, repeated 1 ... variable times:	
membTrdngIdCodOrig	o
acctTypOrig	o
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
trdTypTI	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 day as a delta report which contains the settlement (partial or full) of Repo Trades that are received since the last run. In case no data are to be reported for a particular reporting run, an empty report is provided (NO DATA Report). As this report is generated multiple times per day, the report name contains a run number to uniquely distinguish the various intraday reports.
Frequency	Daily; From 07:00 until 19:00, this report is generated every 1 hour.
Availability	This report is available for Clearing Members.

XML Report Structure	M/O	Text Report Heading
ci870		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
ci870Grp, repeated 0 ... variable times:		
ci870KeyGrp		
membClgIdCod	m	
membClgIdNam	o	

ci870Grp1, repeated 1 ... variable times:
ci870KeyGrp1
settlLoc m
settlAcct m
ci870Grp2, repeated 1 ... variable times:
ci870KeyGrp2
settlCurrency m
ci870Grp3, repeated 1 ... variable times:
ci870KeyGrp3
isin m
instShtNam o
instLngNam o
instTypCod m
ci870Grp4, repeated 1 ... variable times:
ci870KeyGrp4
acctTyp m
ci870Grp5, repeated 1 ... variable times:
ci870KeyGrp5
membTrdngIdCod m
membTrdngIdNam o
ci870Grp6, repeated 1 ... variable times:
ci870KeyGrp6
settlDatActual m
ci870Grp7, repeated 1 ... variable times:
ci870KeyGrp7
settlDatCtrct m
ci870Rec, repeated 1 ... variable times:
buySellInd m
trdNum m
ordrNum m
trdLoc m
trdDat m
rpoUTI m
rpoTrdTyp m
legNo o
totQty m
totAmnt m
settlQty m
settlAmnt m
settlQtyTrdPerStlmnt m

settlAmntTrdPerStlmnt	m
settlStat	m

Text Report Structure

```
NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CI870.
```

4.5.2 CI871 Repo Intraday Settled Trade Report

Description	This report contains partial or full settlement of Repo Trades (Special Repo and GC Pooling) with Actual settlement date equal to the current C7 SCS business day. Partial settlements are shown individually and not as one aggregated entry. The records in this report are reported at the level of Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member, Actual Settlement Date and Contractual Settlement Date. This report is created multiple times during the day as a delta report which contains the settlement (partial or full) of Repo Trades that are received since the last run. In case no data are to be reported for a particular reporting run, an empty report is provided (NO DATA Report). As this report is generated multiple times per day, the report name contains a run number to uniquely distinguish the various intraday reports.
Frequency	Daily; From 07:00 until 19:00, this report is generated every 1 hour.
Availability	This report is available for Settlement Institutions.

XML Report Structure	M/O	Text Report Heading
ci871		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
ci871Grp, repeated 0 ... variable times:		
ci871KeyGrp		
membClgIdCod	m	
membClgIdNam	o	
ci871Grp1, repeated 1 ... variable times:		
ci871KeyGrp1		
settlLoc	m	
settlAcct	m	

ci871Grp2, repeated 1 ... variable times:	
ci871KeyGrp2	
settlCurrency	m
ci871Grp3, repeated 1 ... variable times:	
ci871KeyGrp3	
isin	m
instShtNam	o
instLngNam	o
instTypCod	m
ci871Grp4, repeated 1 ... variable times:	
ci871KeyGrp4	
acctTyp	m
ci871Grp5, repeated 1 ... variable times:	
ci871KeyGrp5	
membTrdngIdCod	m
membTrdngIdNam	o
ci871Grp6, repeated 1 ... variable times:	
ci871KeyGrp6	
settlDatActual	m
ci871Grp7, repeated 1 ... variable times:	
ci871KeyGrp7	
settlDatCtrct	m
ci871Rec, repeated 1 ... variable times:	
buySellInd	m
trdNum	m
ordrNum	m
trdLoc	m
trdDat	m
rpoUTI	m
rpoTrdTyp	m
legNo	o
totQty	m
totAmnt	m
settlQty	m
settlAmnt	m
settlQtyTrdPerStlmnt	m
settlAmntTrdPerStlmnt	m
settlStat	m

Text Report Structure

```
NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CI871.
```

4.5.3 CI872 Repo Intraday Settled Trade Report

Description	This report contains partial or full settlement of Repo Trades (Special Repo and GC Pooling) with Actual settlement date equal to the current C7 SCS business day. Partial settlements are shown individually and not as one aggregated entry. The records in this report are reported at the level of Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member, Actual Settlement Date and Contractual Settlement Date. This report is created multiple times during the day as a delta report which contains the settlement (partial or full) of Repo Trades that are received since the last run. In case no data are to be reported for a particular reporting run, an empty report is provided (NO DATA Report). As this report is generated multiple times per day, the report name contains a run number to uniquely distinguish the various intraday reports.
Frequency	Daily; From 07:00 until 19:00, this report is generated every 1 hour.
Availability	This report is available for Trading Members.

XML Report Structure	M/O	Text Report Heading
ci872		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
ci872Grp, repeated 0 ... variable times:		
ci871KeyGrp		
membClgIdCod	m	
membClgIdNam	o	
ci872Grp1, repeated 1 ... variable times:		
ci872KeyGrp1		
settlLoc	m	
settlAcct	m	

ci872Grp2, repeated 1 ... variable times:

- ci872KeyGrp2
  - settlCurrency m
- ci872Grp3, repeated 1 ... variable times:
  - ci872KeyGrp3
    - isin m
  - instShtNam o
  - instLngNam o
  - instTypCod m
  - ci872Grp4, repeated 1 ... variable times:
    - ci872KeyGrp4
      - acctTyp m
    - ci872Grp5, repeated 1 ... variable times:
      - ci872KeyGrp5
        - membTrdngIdCod m
      - membTrdngIdNam o
      - ci872Grp6, repeated 1 ... variable times:
        - ci872KeyGrp6
          - settlDatActual m
        - ci872Grp7, repeated 1 ... variable times:
          - ci872KeyGrp7
            - settlDatCtrct m
          - ci872Rec, repeated 1 ... variable times:
            - buySellInd m
            - trdNum m
            - ordrNum m
            - trdLoc m
            - trdDat m
            - rpoUTI m
            - rpoTrdTyp m
            - legNo o
            - totQty m
            - totAmnt m
            - settlQty m
            - settlAmnt m
            - settlQtyTrdPerStlmnt m
            - settlAmntTrdPerStlmnt m
            - settlStat m

Text Report Structure

```
NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CI872.
```

4.6 TC - Trade Confirmation

4.6.1 TC800 Repo Trade Confirmation Report

Description	This report contains the details of special and GC Pooling Repo Trades (Open Repo, Fixed Repo, Variable Repo and Open Variable Repo) received by C7 SCS for current business day. This report is required to confirm new trades to the members once trade is accepted and successfully validated by Eurex Clearing. This report will not contain any modification performed on the Repo Trade. Also, cancelled Repo will be displayed once in this report. This report is created multiple times during the day as a delta report which contains the trades that are received since the last run. The EOD report version is created as a consolidated report with all the trades for the current C7 SCS Business Day. In case no data are to be reported for a particular reporting run, an empty report is provided (NO DATA Report). As this report is generated multiple times per day, the report name contains a run number to uniquely distinguish the various intraday reports.
Frequency	Daily; Multiple times per day, From 08:00 until 13:00, this report is generated every 30 minutes. From 13:00 until Completion of Trading, this report is generated every hour.
Availability	This report is available for Clearing Members.

XML Report Structure	M/O	Text Report Heading
tc800		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tc800Grp, repeated 0 ... variable times:		
tc800KeyGrp		
membClgIdCod	m	

tc800Grp1, repeated 1 ... variable times:	
tc800KeyGrp1	
settlLoc	m
settlAcct	m
tc800Grp2, repeated 1 ... variable times:	
tc800KeyGrp2	
settlCurrency	m
tc800Grp3, repeated 1 ... variable times:	
tc800KeyGrp3	
isin	m
instTypCod	m
tc800Grp4, repeated 1 ... variable times:	
tc800KeyGrp4	
membTrdngIdCod	m
tc800Grp5, repeated 1 ... variable times:	
tc800KeyGrp5	
acctTyp	m
tc800Grp6, repeated 1 ... variable times:	
tc800KeyGrp6	
trdDat	m
tc800Grp7, repeated 1 ... variable times:	
tc800KeyGrp7	
trdLoc	m
trdNum	m
rpoTrdTyp	m
ordrNum	m
rpoBankIntRef	m
rpoUTI	m
rpoTrdTmStmp	m
rpoClgTmStmp	m
rpoCmpTrd	m
tc800Rec, repeated 1 ... variable times:	
legNo	m
buySellInd	m
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 business day. This report is required to confirm new trades to the members once trade is accepted and successfully validated by Eurex Clearing. This report will not contain any modification performed on the Repo Trade. Also, cancelled Repo will be displayed once in this report. This report is created multiple times during the day as a delta report which contains the trades that are received since the last run. The EOD report version is created as a consolidated report with all the trades for the current C7 SCS Business Day. In case no data are to be reported for a particular reporting run, an empty report is provided (NO DATA Report). As this report is generated multiple times per day, the report name contains a run number to uniquely distinguish the various intraday reports.
Frequency	Daily; Multiple times per day, From 08:00 until 13:00, this report is generated every 30 minutes. From 13:00 until Completion of Trading, this report is generated every hour.
Availability	This report is available for Settlement Institutions.

XML Report Structure	**M/O**	**Text Report Heading**
tc801		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tc801Grp, repeated 0 ... variable times:		
tc801KeyGrp		
membClgIdCod	m	
tc801Grp1, repeated 1 ... variable times:		
tc801KeyGrp1		
settlLoc	m	

settlAcct	m
tc801Grp2, repeated 1 ... variable times:	
tc801KeyGrp2	
settlCurrency	m
tc801Grp3, repeated 1 ... variable times:	
tc801KeyGrp3	
isin	m
instTypCod	m
tc801Grp4, repeated 1 ... variable times:	
tc801KeyGrp4	
membTrdngIdCod	m
tc801Grp5, repeated 1 ... variable times:	
tc801KeyGrp5	
acctTyp	m
tc801Grp6, repeated 1 ... variable times:	
tc801KeyGrp6	
trdDat	m
tc801Grp7, repeated 1 ... variable times:	
tc801KeyGrp7	
trdLoc	m
trdNum	m
rpoTrdTyp	m
ordrNum	m
rpoBankIntRef	m
rpoUTI	m
rpoTrdTmStmp	m
rpoClgTmStmp	m
rpoCmpTrd	m
tc801Rec, repeated 1 ... variable times:	
legNo	m
buySellInd	m
rpoRefRtCod	o
rpoTotQty	m
rpoTotAmnt	m
rpoIntRt	m
rpoBps	o
rpoIntAmt	m
settlDatCtrct	m

Text Report Structure

```
NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR TC801.
```

4.6.3 TC802 Repo Trade Confirmation Report

Description	This report contains the details of special and GC Pooling Repo Trades (Open Repo, Fixed Repo, Variable Repo and Open Variable Repo) received by C7 SCS for current business day. This report is required to confirm new trades to the members once trade is accepted and successfully validated by Eurex Clearing. This report will not contain any modification performed on the Repo Trade. Also, cancelled Repo will be displayed once in this report. This report is created multiple times during the day as a delta report which contains the trades that are received since the last run. The EOD report version is created as a consolidated report with all the trades for the current C7 SCS Business Day. In case no data are to be reported for a particular reporting run, an empty report is provided (NO DATA Report). As this report is generated multiple times per day, the report name contains a run number to uniquely distinguish the various intraday reports.
Frequency	Daily; Multiple times per day, From 08:00 until 13:00, this report is generated every 30 minutes. From 13:00 until Completion of Trading, this report is generated every hour.
Availability	This report is available for Trading Members.

XML Report Structure	M/O	Text Report Heading
tc802		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tc802Grp, repeated 0 ... variable times:		
tc802KeyGrp		
membClgIdCod	m	
tc802Grp1, repeated 1 ... variable times:		
tc802KeyGrp1		
settlLoc	m	

settlAcct	m
tc802Grp2, repeated 1 ... variable times:	
tc802KeyGrp2	
settlCurrency	m
tc802Grp3, repeated 1 ... variable times:	
tc802KeyGrp3	
isin	m
instTypCod	m
tc802Grp4, repeated 1 ... variable times:	
tc802KeyGrp4	
membTrdngIdCod	m
tc802Grp5, repeated 1 ... variable times:	
tc802KeyGrp5	
acctTyp	m
tc802Grp6, repeated 1 ... variable times:	
tc802KeyGrp6	
trdDat	m
tc802Grp7, repeated 1 ... variable times:	
tc802KeyGrp7	
trdLoc	m
trdNum	m
rpoTrdTyp	m
ordrNum	m
rpoBankIntRef	m
rpoUTI	m
rpoTrdTmStmp	m
rpoClgTmStmp	m
rpoCmpTrd	m
tc802Rec, repeated 1 ... variable times:	
legNo	m
buySellInd	m
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 for a business day an empty report is provided (NO DATA Report).
Frequency	Daily.
Availability	This report is available for Clearing Members.

XML Report Structure	M/O	Text Report Heading
tc850		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tc850Grp, repeated 0 ... variable times:		
tc850KeyGrp		
membClgIdCod	m	
tc850Grp1, repeated 1 ... variable times:		
tc850KeyGrp1		
settlLoc	m	
settlAcct	m	
tc850Grp2, repeated 1 ... variable times:		
tc850KeyGrp2		
settlCurrency	m	
tc850Grp3, repeated 1 ... variable times:		
tc850KeyGrp3		
isin	m	

instTypCod	m
tc850Grp4, repeated 1 ... variable times:	
tc850KeyGrp4	
membTrdngIdCod	m
tc850Grp5, repeated 1 ... variable times:	
tc850KeyGrp5	
acctTyp	m
tc850Grp6, repeated 1 ... variable times:	
tc850KeyGrp6	
trdDat	m
tc850Grp7, repeated 1 ... variable times:	
tc850KeyGrp7	
trdLoc	m
trdNum	m
rpoTrdTyp	m
ordrNum	m
rpoUTI	m
rpoCmpTrd	m
rpoClgTmStmp	m
rpoFlxClosPrd	o
rpoRefRtCod	o
rpoIntRt	m
rpoBps	o
rpoIntAmt	m
bonPrc	o
collVal	o
tc850Rec, repeated 1 ... variable times:	
legNo	m
buySellInd	m
rpoTotQty	m
rpoTotAmnt	m
rpoRemQty	m
settlDatCtrct	m
settlDatActual	o
rpoTrdStat	m
rpoClosReqPend	o

Text Report Structure

```
NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR TC850.
```

4.6.5 TC851 Repo Contracts Report

Description	This report contains the details of special and GC Pooling Repo Trades (Open Repo, Fixed Repo, Variable Repo and Open Variable Repo) for the current C7 SCS Business Day. For every leg, the trade status is displayed separately. The details reported are based on End of C7 SCS Business Day. Front leg and Term leg of Repo Trades are reported until the term leg is fully settled. Cancelled Repo Trades are not part of this report. The report is generated at the end of each C7 SCS Business Day (EoD). In case no data are to be reported for a business day an empty report is provided (NO DATA Report).
Frequency	Daily.
Availability	This report is available for Settlement Institutions.

XML Report Structure	M/O	Text Report Heading
tc851		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tc851Grp, repeated 0 ... variable times:		
tc851KeyGrp		
membClgIdCod	m	
tc851Grp1, repeated 1 ... variable times:		
tc851KeyGrp1		
settlLoc	m	
settlAcct	m	
tc851Grp2, repeated 1 ... variable times:		
tc851KeyGrp2		
settlCurrency	m	
tc851Grp3, repeated 1 ... variable times:		
tc851KeyGrp3		
isin	m	

instTypCod	m
tc851Grp4, repeated 1 ... variable times:	
tc851KeyGrp4	
membTrdngIdCod	m
tc851Grp5, repeated 1 ... variable times:	
tc851KeyGrp5	
acctTyp	m
tc851Grp6, repeated 1 ... variable times:	
tc851KeyGrp6	
trdDat	m
tc851Grp7, repeated 1 ... variable times:	
tc851KeyGrp7	
trdLoc	m
trdNum	m
rpoTrdTyp	m
ordrNum	m
rpoUTI	m
rpoCmpTrd	m
rpoClgTmStmp	m
rpoFlxClosPrd	o
rpoRefRtCod	o
rpoIntRt	m
rpoBps	o
rpoIntAmt	m
bonPrc	o
collVal	o
tc851Rec, repeated 1 ... variable times:	
legNo	m
buySellInd	m
rpoTotQty	m
rpoTotAmnt	m
rpoRemQty	m
settlDatCtrct	m
settlDatActual	o
rpoTrdStat	m
rpoClosReqPend	o

Text Report Structure

```
NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR 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 for a business day an empty report is provided (NO DATA Report).
Frequency	Daily.
Availability	This report is available for Trading Members.

XML Report Structure	M/O	Text Report Heading
tc852		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tc852Grp, repeated 0 ... variable times:		
tc852KeyGrp		
membClgIdCod	m	
tc852Grp1, repeated 1 ... variable times:		
tc852KeyGrp1		
settlLoc	m	
settlAcct	m	
tc852Grp2, repeated 1 ... variable times:		
tc852KeyGrp2		
settlCurrency	m	
tc852Grp3, repeated 1 ... variable times:		
tc852KeyGrp3		
isin	m	

instTypCod	m
tc852Grp4, repeated 1 ... variable times:	
tc852KeyGrp4	
membTrdngIdCod	m
tc852Grp5, repeated 1 ... variable times:	
tc852KeyGrp5	
acctTyp	m
tc852Grp6, repeated 1 ... variable times:	
tc852KeyGrp6	
trdDat	m
tc852Grp7, repeated 1 ... variable times:	
tc852KeyGrp7	
trdLoc	m
trdNum	m
rpoTrdTyp	m
ordrNum	m
rpoUTI	m
rpoCmpTrd	m
rpoClgTmStmp	m
rpoFlxClosPrd	o
rpoRefRtCod	o
rpoIntRt	m
rpoBps	o
rpoIntAmt	m
bonPrc	o
collVal	o
tc852Rec, repeated 1 ... variable times:	
legNo	m
buySellInd	m
rpoTotQty	m
rpoTotAmnt	m
rpoRemQty	m
settlDatCtrct	m
settlDatActual	o
rpoTrdStat	m
rpoClosReqPend	o

Text Report Structure

```
NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR 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 TimeFormat216 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 hh:mm:ss	A DateTimeFormat tag may contain the value "2021-08-02 23:59:59"

Table 5.1 - Tag Formats

Valid Values Some tags have a predefined limited set of values they may contain.

Decodes	The decoded literals belonging to the valid values constants as used in the generic text reports.
Descriptions	A short description of the value’s functional meaning.
Where used	A reference to the XML reports which contain this tag in their structure.

6 XML Report Tag Descriptions

The following sections provide specific information on XML Report tags.

6.1 accrIntAmnt

Description	This field contains the accrued interest of the trade if applicable for the traded ISIN. If the trade is reported in two parts (Surplus and not Surplus) the accrued interest is reported accordingly based on the reported total quantity for each part. This field is only filled for Single Trades.
Format	numeric 15, 2
Where used:	CE890 Net Clearing Report - XEUR CE891 Net Clearing Report - XEUR CE892 Net Clearing Report - XEUR CE895 Net Clearing Report - XETR and XFRA CE896 Net Clearing Report - XETR and XFRA CE897 Net Clearing Report - XETR and XFRA

6.2 acctPos

Description	This field contains the position account, if provided with the trade. Currently only applicable for trading location XEUR.
Format	alphanumeric 35
Where used:	CD850 Settled Cash Transactions Report CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report CE860 Pending Delivery Report CE861 Pending Delivery Report CE862 Pending Delivery Report CE870 Settled Delivery Report CE871 Settled Delivery Report CE872 Settled Delivery Report CE890 Net Clearing Report - XEUR CE891 Net Clearing Report - XEUR

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

6.3 acctTyp

Description: This field contains the account type.

Format: alphanumeric 2

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

Where used:

CA870 Repo Custody Payment Statement
CA871 Repo Custody Payment Statement
CD850 Settled Cash Transactions Report
CD851 Settled Cash Transactions Report
CD852 Repo Settled Cash Transactions Report
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
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

6.4 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. Note: This field will always be omitted until the Optimized Trade Date Netting service is launched.

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 ECAG (Single Trades, Repo Trades)
DEL	DEL	Trade was deleted manually by ECAG
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 ECAG for SFTR reporting and is expressed in Percentage. This field is not filled for GC Pooling.

Format: numeric 19, 6

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

6.8 buySellInd

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

Format: alphanumeric 1

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

Where used: CA870 Repo Custody Payment Statement
CA871 Repo Custody Payment Statement
CB830 Trades Action Report
CB831 Trades Action Report
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
CE890 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR
CE892 Net Clearing Report - XEUR
CE895 Net Clearing Report - XETR and XFRA
CE896 Net Clearing Report - XETR and XFRA
CE897 Net Clearing Report - XETR and XFRA
CI870 Repo Intraday Settled Trade Report
CI871 Repo Intraday Settled Trade Report
CI872 Repo Intraday Settled Trade Report
TC800 Repo Trade Confirmation Report
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:
CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report

6.10 caEntlDat

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

Format: DateFormat

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

6.11 caNomAmt

Description: This field contains the Nominal considered for income event.

Format: numeric 15, 2

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

6.12 caRevrCompInd

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
R		due to reverse compensation

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

6.13 caSettlCurrency

Description: This field contains the currency of the income payment.

Format: alphanumeric 3

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

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

6.14 caSettlRun

Description: This field contains the processing run at Clearstream in which the cash bookings were processed. This field will not be filled if the cash booking is performed by ECAG.

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 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
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:
CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report

6.29 clgHseSettlLoc

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

Format alphanumeric 3

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

Where used:
CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report

6.30 collVal

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

Format: numeric 19, 6

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

6.31 corpActnInd

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

Format: alphanumeric 1

Valid Values	**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

6.32 corpActnRef

Description: This field contains the Corporate Action Reference 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

6.33 csdRef

Description This field contains a unique identifier of the Delivery Instruction generated by the settlement location. It is currently only applicable for CBF and represents the CASCADE reference unique for each leg of the trade. This field is not filled for Repo Trades.

Format alphanumeric 16

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

6.34 debCredInd

Description This field contains the debit/credit flag.

Format alphanumeric 1

Valid Values	Decodes	Descriptions
C		Credit the cash penalty to the member cash account
D		Debit the cash penalty from the member cash account

Where used:
CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties

6.35 dlvId

Description	This field contains a unique identifier of the Delivery Instruction. Delivery Instruction in case of GC Pooling Repo is the unique identifier of the Exposure Adjustment used for the settlement of specified quantity and amount. This identifier is not communicated to the (I)CSD but used as internal reference.
Format	alphanumeric 16
Where used:	CE840 Daily CSDR Penalties CE845 Monthly CSDR Penalties CE860 Pending Delivery Report CE861 Pending Delivery Report CE862 Pending Delivery Report CE870 Settled Delivery Report CE871 Settled Delivery Report CE872 Settled Delivery Report CE890 Net Clearing Report - XEUR CE891 Net Clearing Report - XEUR CE892 Net Clearing Report - XEUR CE895 Net Clearing Report - XETR and XFRA CE896 Net Clearing Report - XETR and XFRA CE897 Net Clearing Report - XETR and XFRA

6.36 dlvPaymInd

Description	This field contains the Payment Indicator.
Format	alphanumeric 4

Valid Values	Decodes	Descriptions
APMT		against payment
FREE		free of payment

Where used:	CE840 Daily CSDR Penalties CE845 Monthly CSDR Penalties

6.37 dlvRef

Description

This field contains a unique reference of the Delivery Instruction used for the settlement of specified quantity and amount. This reference is generated in Securities CCP/C7 SCS and communicated to the (I)CSD. This reference is not populated for Cash-Only and Flat (Zero) Net Position Trades and Delivery Instructions generated by the (I)CSD due to Corporate Actions. This field is filled with Triparty collateral reference for GC pooling.

Format

alphanumeric 16

Where used:

CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
CE890 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR
CE892 Net Clearing Report - XEUR
CE895 Net Clearing Report - XETR and XFRA
CE896 Net Clearing Report - XETR and XFRA
CE897 Net Clearing Report - XETR and XFRA

6.38 dlvSettlAcct

Description

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

Format

alphanumeric 35

Where used:

CD850 Settled Cash Transactions Report
CD851 Settled Cash Transactions Report
CD852 Repo Settled Cash Transactions Report
CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties
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

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:

CD850 Settled Cash Transactions Report
CD851 Settled Cash Transactions Report
CD852 Repo Settled Cash Transactions Report
CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
CE890 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR
CE892 Net Clearing Report - XEUR
CE895 Net Clearing Report - XETR and XFRA
CE896 Net Clearing Report - XETR and XFRA
CE897 Net Clearing Report - XETR and XFRA

6.40 envText

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
P		Production
S		Simulation

Where used:

CA870 Repo Custody Payment Statement
CA871 Repo Custody Payment Statement
CB830 Trades Action Report
CB831 Trades Action Report
CD850 Settled Cash Transactions Report
CD851 Settled Cash Transactions Report
CD852 Repo Settled Cash Transactions Report
CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
CE890 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR
CE892 Net Clearing Report - XEUR
CE895 Net Clearing Report - XETR and XFRA
CE896 Net Clearing Report - XETR and XFRA
CE897 Net Clearing Report - XETR and XFRA
CI870 Repo Intraday Settled Trade Report
CI871 Repo Intraday Settled Trade Report
CI872 Repo Intraday Settled Trade Report
TC800 Repo Trade Confirmation Report
TC801 Repo Trade Confirmation Report
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
CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
CE890 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR
CE892 Net Clearing Report - XEUR
CE895 Net Clearing Report - XETR and XFRA
CE896 Net Clearing Report - XETR and XFRA
CE897 Net Clearing Report - XETR and XFRA
CI870 Repo Intraday Settled Trade Report
CI871 Repo Intraday Settled Trade Report
CI872 Repo Intraday Settled Trade Report
TC800 Repo Trade Confirmation Report
TC801 Repo Trade Confirmation Report
TC802 Repo Trade Confirmation Report
TC850 Repo Contracts Report
TC851 Repo Contracts Report
TC852 Repo Contracts Report

6.42 infoList

Description	This field contains the Type of Information provided in a specific block of the report. Applicable values are report specific and explained in detail in the functional description of the report.
Format	alphanumeric 50

Valid Values	Decodes	Descriptions
BUY-IN OR CASH SETTLED		
GROSS DELIVERY INFORMATION		
NET DELIVERY INFORMATION		
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

6.43 instLngNam

Description	This field contains the long name of the instrument.
Format	alphanumeric 30

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

6.44 instShtNam

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

Format: alphanumeric 5

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

6.45 instTypCod

Description: This field contains the type of the instrument.

Format: alphanumeric 3

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
CE890 Net Clearing Report - XEUR

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

6.46 isin

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

Format: alphanumeric 12

Where used:
CA870 Repo Custody Payment Statement
CA871 Repo Custody Payment Statement
CB830 Trades Action Report
CB831 Trades Action Report
CD850 Settled Cash Transactions Report
CD851 Settled Cash Transactions Report
CD852 Repo Settled Cash Transactions Report
CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
CE890 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR
CE892 Net Clearing Report - XEUR
CE895 Net Clearing Report - XETR and XFRA
CE896 Net Clearing Report - XETR and XFRA
CE897 Net Clearing Report - XETR and XFRA
CI870 Repo Intraday Settled Trade Report
CI871 Repo Intraday Settled Trade Report

CI872 Repo Intraday Settled Trade Report
TC800 Repo Trade Confirmation Report
TC801 Repo Trade Confirmation Report
TC802 Repo Trade Confirmation Report
TC850 Repo Contracts Report
TC851 Repo Contracts Report
TC852 Repo Contracts Report

6.47 legNo

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

Format: numeric 1

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

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

6.48 linkRef

Description	This field contains a reference to identify linked Single Trades and Cash-Only Net Position Trades as well as Flat (Zero) Net Position Trades created for this group of Single Trades during the netting process. This field is not filled for trades from trading location XEUR and also not filled for Repo Trades.
Format	alphanumeric 16
Where used:	CB830 Trades Action Report CB831 Trades Action Report CE890 Net Clearing Report - XEUR CE891 Net Clearing Report - XEUR CE892 Net Clearing Report - XEUR CE895 Net Clearing Report - XETR and XFRA CE896 Net Clearing Report - XETR and XFRA CE897 Net Clearing Report - XETR and XFRA

6.49 liquFlg

Description	This field indicates whether the underlying financial instrument is considered a liquid financial instrument.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
N		Illiquid
Y		Liquid

Where used:	CE840 Daily CSDR Penalties

6.50 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
CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
CE890 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR
CE892 Net Clearing Report - XEUR
CE895 Net Clearing Report - XETR and XFRA
CE896 Net Clearing Report - XETR and XFRA
CE897 Net Clearing Report - XETR and XFRA
CI870 Repo Intraday Settled Trade Report
CI871 Repo Intraday Settled Trade Report
CI872 Repo Intraday Settled Trade Report
TC800 Repo Trade Confirmation Report
TC801 Repo Trade Confirmation Report
TC802 Repo Trade Confirmation Report
TC850 Repo Contracts Report
TC851 Repo Contracts Report
TC852 Repo Contracts Report

6.51 membClgIdNam

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

Format: alphanumeric 40

Where used:

CB830 Trades Action Report
CB831 Trades Action Report
CD850 Settled Cash Transactions Report
CD851 Settled Cash Transactions Report
CD852 Repo Settled Cash Transactions Report
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report

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

6.52 membId

Description

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

Format

alphanumeric 5

Where used:

CA870 Repo Custody Payment Statement
CA871 Repo Custody Payment Statement
CB830 Trades Action Report
CB831 Trades Action Report
CD850 Settled Cash Transactions Report
CD851 Settled Cash Transactions Report
CD852 Repo Settled Cash Transactions Report
CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
CE890 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR
CE892 Net Clearing Report - XEUR
CE895 Net Clearing Report - XETR and XFRA
CE896 Net Clearing Report - XETR and XFRA
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

6.53 membLglNam

Description | This field contains the legal name of the member.

Format | alphanumeric 40

Where used:

CA870 Repo Custody Payment Statement
CA871 Repo Custody Payment Statement
CB830 Trades Action Report
CB831 Trades Action Report
CD850 Settled Cash Transactions Report
CD851 Settled Cash Transactions Report
CD852 Repo Settled Cash Transactions Report
CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
CE890 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR
CE892 Net Clearing Report - XEUR
CE895 Net Clearing Report - XETR and XFRA
CE896 Net Clearing Report - XETR and XFRA
CE897 Net Clearing Report - XETR and XFRA
CI870 Repo Intraday Settled Trade Report
CI871 Repo Intraday Settled Trade Report
CI872 Repo Intraday Settled Trade Report
TC800 Repo Trade Confirmation Report
TC801 Repo Trade Confirmation Report
TC802 Repo Trade Confirmation Report
TC850 Repo Contracts Report
TC851 Repo Contracts Report
TC852 Repo Contracts Report

6.54 membTrdngIdCod

Description | This field contains the Trading Member ID.

Format | alphanumeric 5

Where used:	CA870 Repo Custody Payment Statement CA871 Repo Custody Payment Statement CB830 Trades Action Report CB831 Trades Action Report CD850 Settled Cash Transactions Report CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report CE840 Daily CSDR Penalties CE860 Pending Delivery Report CE861 Pending Delivery Report CE862 Pending Delivery Report CE870 Settled Delivery Report CE871 Settled Delivery Report CE872 Settled Delivery Report CE890 Net Clearing Report - XEUR CE891 Net Clearing Report - XEUR CE892 Net Clearing Report - XEUR CE895 Net Clearing Report - XETR and XFRA CE896 Net Clearing Report - XETR and XFRA CE897 Net Clearing Report - XETR and XFRA CI870 Repo Intraday Settled Trade Report CI871 Repo Intraday Settled Trade Report CI872 Repo Intraday Settled Trade Report TC800 Repo Trade Confirmation Report TC801 Repo Trade Confirmation Report TC802 Repo Trade Confirmation Report TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report

6.55 membTrdngIdCodOrig

Description	This field is filled if the Trading Member is considered for Optimized Trade Date Netting. It contains the Trading Member ID under which the original Trading Member is known in the Clearing House. This field is only filled for Single Trades. Note: This field will always be omitted until the Optimized Trade Date Netting service is launched.
Format	alphanumeric 5

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

6.56 membTrdngIdNam

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

Format: alphanumeric 40

Where used: CB830 Trades Action Report
CB831 Trades Action Report
CD850 Settled Cash Transactions Report
CD851 Settled Cash Transactions Report
CD852 Repo Settled Cash Transactions Report
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
CI870 Repo Intraday Settled Trade Report
CI871 Repo Intraday Settled Trade Report
CI872 Repo Intraday Settled Trade Report

6.57 netPosTrdId

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

Format: alphanumeric 14

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

6.58 numbOfDaysLate

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

Format: numeric 3

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

6.59 ordrNum

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

Format: alphanumeric 20

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

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

6.60 penAmnt

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

Format: numeric 15, 2

Where used:
CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties

6.61 penCalcMthd

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

Format: alphanumeric 4

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

Where used: CE840 Daily CSDR Penalties

6.62 penComRef

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

Format: alphanumeric 16

Where used: CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties

6.63 penCurrency

Description: This field contains the currency of the penalty.

Format: alphanumeric 3

Where used: CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties

6.64 penDat

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

Format: DateFormat

Where used: CE840 Daily CSDR Penalties

6.65 penDaysLate

Description	This field contains the number of business days on which the cash penalty is applied.
Format	numeric 3
Where used:	CE840 Daily CSDR Penalties

6.66 penDiscRate

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

6.67 penFailAmnt

Description	This field contains the failed amount of the Delivery Instruction.
Format	numeric 15, 2
Where used:	CE840 Daily CSDR Penalties

6.68 penFailQty

Description	This field contains the failed quantity of the Delivery Instruction.
Format	numeric 19, 6

Where used: CE840 Daily CSDR Penalties

6.69 penFailQtyTyp

Description: This field contains the failed quantity type.

Format: alphanumeric 4

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

Where used: CE840 Daily CSDR Penalties

6.70 penInstClassTyp

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

Format: alphanumeric 4

Where used: CE840 Daily CSDR Penalties

6.71 penSecRate

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

Format: numeric 14, 13

Where used: CE840 Daily CSDR Penalties

6.72 penStatus

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

Format: alphanumeric 4

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

Where used: CE840 Daily CSDR Penalties

6.73 penTyp

Description: This field contains the type of cash penalty.

Format: alphanumeric 4

Valid Values	Decodes	Descriptions
LMFP		Late Matching Fail Penalty
SEFP		Settlement Fail Penalty

Where used: CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties

6.74 performedBy

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

Format alphanumeric 11

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

Where used: CB830 Trades Action Report
CB831 Trades Action Report

6.75 processingMethod

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

Format alphanumeric 1

Valid Values	Decodes	Descriptions
N		Net
A		Aggregate
G		Gross

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

6.76 qtyBlock

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

Format numeric 19, 6

Where used: CB830 Trades Action Report
CB831 Trades Action Report

6.77 qtyHold

Description: This field contains the quantity of the Net Position Trade currently being blocked due to member action (Hold/Release Functionality). This field is not filled for Repo Trades.

Format: numeric 19, 6

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

6.78 qtyHoldDlvId

Description: This field contains the quantity of the Delivery Instruction currently being blocked due to member action (Hold/Release Functionality). This field is not filled for Delivery Instructions of Repo Trades.

Format: numeric 19, 6

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

6.79 recTypTrd

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

Format: alphanumeric 3

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

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

6.80 releaseStat

Description: This field contains the 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

6.81 releaseStatDlvId

Description	This field contains the current release status of the Delivery Instruction. This field is not filled for Delivery Instructions of Repo Trades.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
H		Hold
P		Partially Released
R		Released

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

6.82 remAmnt

Description	This field contains the not yet settled amount. For Net Position Trades and Repo Trades, it includes a potential Buy-in Blocked amount. For Single Trades the remaining amount always equals the total amount as settlement takes only place for Net Position Trades.
Format	numeric 15, 2
Where used:	CB830 Trades Action Report CB831 Trades Action Report CE860 Pending Delivery Report CE861 Pending Delivery Report CE862 Pending Delivery Report

6.83 remAmntDlvId

Description	This field contains the not yet settled amount for the Delivery Instruction. This field is not filled for GC Pooling.
Format	numeric 15, 2

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

6.84 remAmntTrdPerDlvId

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

Format: numeric 15, 2

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

6.85 remQty

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

Format: numeric 19, 6

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

6.86 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

6.87 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

6.88 rpoBankIntRef

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

Format: alphanumeric 16

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

6.89 rpoBps

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

Format: numeric signed 8, 1

Where used:	TC800 Repo Trade Confirmation Report TC801 Repo Trade Confirmation Report TC802 Repo Trade Confirmation Report TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report

6.90 rpoClgTmStmp

Description	This field contains clearing timestamp.
Format	DateTimeFormat
Where used:	TC800 Repo Trade Confirmation Report TC801 Repo Trade Confirmation Report TC802 Repo Trade Confirmation Report TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report

6.91 rpoClosReqPend

Description	This field contains whether a closing request is required for Open repo Trade. This field will be filled from S-5 for Open and Open Variable Repos where S denotes the maximum Term Leg settlement date.
Format	alphanumeric 1

Valid Values	**Decodes**	**Descriptions**
R		Closing Request is Required and will be filled from S-5 for Open and Open Variable Repos
O		Optional for Open and Open Variable Repos where closing request is still not received

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

6.92 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

6.93 rpoFlxClosPrd

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

Format numeric 5

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

6.94 rpoIntAmt

Description This field contains the repo interest amount.

Format numeric signed 15, 2

Where used: TC800 Repo Trade Confirmation Report
TC801 Repo Trade Confirmation Report
TC802 Repo Trade Confirmation Report
TC850 Repo Contracts Report
TC851 Repo Contracts Report
TC852 Repo Contracts Report

6.95 rpoIntRt

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

Format: numeric signed 13, 7

Where used: TC800 Repo Trade Confirmation Report
TC801 Repo Trade Confirmation Report
TC802 Repo Trade Confirmation Report
TC850 Repo Contracts Report
TC851 Repo Contracts Report
TC852 Repo Contracts Report

6.96 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

6.97 rpoRefRtCod

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

Format: alphanumeric 5

Valid Values	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:
TC800 Repo Trade Confirmation Report
TC801 Repo Trade Confirmation Report
TC802 Repo Trade Confirmation Report
TC850 Repo Contracts Report
TC851 Repo Contracts Report
TC852 Repo Contracts Report

6.98 rpoRemQty

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

Format
numeric 19, 6

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

6.99 rpoTotAmnt

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

Format
numeric 19, 6

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

6.100 rpoTotQty

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

Format: numeric 19, 6

Where used: TC800 Repo Trade Confirmation Report
TC801 Repo Trade Confirmation Report
TC802 Repo Trade Confirmation Report
TC850 Repo Contracts Report
TC851 Repo Contracts Report
TC852 Repo Contracts Report

6.101 rpoTrdStat

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

Format: alphanumeric 4

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

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

6.102 rpoTrdTmStmp

Description: This field contains Trading execution time stamp captured at the trading location when the Repo Trade was finalised.

Format: DateTimeFormat

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

6.103 rpoTrdTyp

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

Format: 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
CI870 Repo Intraday Settled Trade Report
CI871 Repo Intraday Settled Trade Report
CI872 Repo Intraday Settled Trade Report
TC800 Repo Trade Confirmation Report
TC801 Repo Trade Confirmation Report
TC802 Repo Trade Confirmation Report
TC850 Repo Contracts Report
TC851 Repo Contracts Report
TC852 Repo Contracts Report

6.104 rpoUTI

Description

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

Format

alphanumeric 52

Where used:

CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CI870 Repo Intraday Settled Trade Report
CI871 Repo Intraday Settled Trade Report
CI872 Repo Intraday Settled Trade Report
TC800 Repo Trade Confirmation Report
TC801 Repo Trade Confirmation Report
TC802 Repo Trade Confirmation Report
TC850 Repo Contracts Report
TC851 Repo Contracts Report
TC852 Repo Contracts Report

6.105 rptCod

Description	This field contains the report code.
Format	alphanumeric 5
Where used:	CA870 Repo Custody Payment Statement CA871 Repo Custody Payment Statement CB830 Trades Action Report CB831 Trades Action Report CD850 Settled Cash Transactions Report CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report CE840 Daily CSDR Penalties CE845 Monthly CSDR Penalties CE860 Pending Delivery Report CE861 Pending Delivery Report CE862 Pending Delivery Report CE870 Settled Delivery Report CE871 Settled Delivery Report CE872 Settled Delivery Report CE890 Net Clearing Report - XEUR CE891 Net Clearing Report - XEUR CE892 Net Clearing Report - XEUR CE895 Net Clearing Report - XETR and XFRA CE896 Net Clearing Report - XETR and XFRA CE897 Net Clearing Report - XETR and XFRA CI870 Repo Intraday Settled Trade Report CI871 Repo Intraday Settled Trade Report CI872 Repo Intraday Settled Trade Report TC800 Repo Trade Confirmation Report TC801 Repo Trade Confirmation Report TC802 Repo Trade Confirmation Report TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report

6.106 rptFlexKey

Description	This field contains the report flexible key.
Format	alphanumeric 14

Where used:

CA870 Repo Custody Payment Statement
CA871 Repo Custody Payment Statement
CB830 Trades Action Report
CB831 Trades Action Report
CD850 Settled Cash Transactions Report
CD851 Settled Cash Transactions Report
CD852 Repo Settled Cash Transactions Report
CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
CE890 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR
CE892 Net Clearing Report - XEUR
CE895 Net Clearing Report - XETR and XFRA
CE896 Net Clearing Report - XETR and XFRA
CE897 Net Clearing Report - XETR and XFRA
CI870 Repo Intraday Settled Trade Report
CI871 Repo Intraday Settled Trade Report
CI872 Repo Intraday Settled Trade Report
TC800 Repo Trade Confirmation Report
TC801 Repo Trade Confirmation Report
TC802 Repo Trade Confirmation Report
TC850 Repo Contracts Report
TC851 Repo Contracts Report
TC852 Repo Contracts Report

6.107 rptNam

Description

This field contains the report name.

Format

alphanumeric 50

Where used:

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

CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
CE890 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR
CE892 Net Clearing Report - XEUR
CE895 Net Clearing Report - XETR and XFRA
CE896 Net Clearing Report - XETR and XFRA
CE897 Net Clearing Report - XETR and XFRA
CI870 Repo Intraday Settled Trade Report
CI871 Repo Intraday Settled Trade Report
CI872 Repo Intraday Settled Trade Report
TC800 Repo Trade Confirmation Report
TC801 Repo Trade Confirmation Report
TC802 Repo Trade Confirmation Report
TC850 Repo Contracts Report
TC851 Repo Contracts Report
TC852 Repo Contracts Report

6.108 rptPrntEffDat

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

Format: DateFormat

Where used:
CA870 Repo Custody Payment Statement
CA871 Repo Custody Payment Statement
CB830 Trades Action Report
CB831 Trades Action Report
CD850 Settled Cash Transactions Report
CD851 Settled Cash Transactions Report
CD852 Repo Settled Cash Transactions Report
CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report

CE872 Settled Delivery Report
CE890 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR
CE892 Net Clearing Report - XEUR
CE895 Net Clearing Report - XETR and XFRA
CE896 Net Clearing Report - XETR and XFRA
CE897 Net Clearing Report - XETR and XFRA
CI870 Repo Intraday Settled Trade Report
CI871 Repo Intraday Settled Trade Report
CI872 Repo Intraday Settled Trade Report
TC800 Repo Trade Confirmation Report
TC801 Repo Trade Confirmation Report
TC802 Repo Trade Confirmation Report
TC850 Repo Contracts Report
TC851 Repo Contracts Report
TC852 Repo Contracts Report

6.109 rptPrntEffTim

Description	This field contains the report print effective time of the report.
Format	TimeFormat
Where used:	CA870 Repo Custody Payment Statement CA871 Repo Custody Payment Statement CB830 Trades Action Report CB831 Trades Action Report CD850 Settled Cash Transactions Report CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report CE840 Daily CSDR Penalties CE845 Monthly CSDR Penalties CE860 Pending Delivery Report CE861 Pending Delivery Report CE862 Pending Delivery Report CE870 Settled Delivery Report CE871 Settled Delivery Report CE872 Settled Delivery Report CE890 Net Clearing Report - XEUR CE891 Net Clearing Report - XEUR CE892 Net Clearing Report - XEUR CE895 Net Clearing Report - XETR and XFRA CE896 Net Clearing Report - XETR and XFRA CE897 Net Clearing Report - XETR and XFRA CI870 Repo Intraday Settled Trade Report

CI871 Repo Intraday Settled Trade Report
CI872 Repo Intraday Settled Trade Report
TC800 Repo Trade Confirmation Report
TC801 Repo Trade Confirmation Report
TC802 Repo Trade Confirmation Report
TC850 Repo Contracts Report
TC851 Repo Contracts Report
TC852 Repo Contracts Report

6.110 rptPrntRunDat

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

Format: DateFormat

Where used:
CA870 Repo Custody Payment Statement
CA871 Repo Custody Payment Statement
CB830 Trades Action Report
CB831 Trades Action Report
CD850 Settled Cash Transactions Report
CD851 Settled Cash Transactions Report
CD852 Repo Settled Cash Transactions Report
CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
CE890 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR
CE892 Net Clearing Report - XEUR
CE895 Net Clearing Report - XETR and XFRA
CE896 Net Clearing Report - XETR and XFRA
CE897 Net Clearing Report - XETR and XFRA
CI870 Repo Intraday Settled Trade Report
CI871 Repo Intraday Settled Trade Report
CI872 Repo Intraday Settled Trade Report
TC800 Repo Trade Confirmation Report
TC801 Repo Trade Confirmation Report

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

6.111 settlAcct

Description: This field contains the settlement account used for netting.

Format: alphanumeric 35

Where used:
CA870 Repo Custody Payment Statement
CA871 Repo Custody Payment Statement
CB830 Trades Action Report
CB831 Trades Action Report
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
CE890 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR
CE892 Net Clearing Report - XEUR
CE895 Net Clearing Report - XETR and XFRA
CE896 Net Clearing Report - XETR and XFRA
CE897 Net Clearing Report - XETR and XFRA
CI870 Repo Intraday Settled Trade Report
CI871 Repo Intraday Settled Trade Report
CI872 Repo Intraday Settled Trade Report
TC800 Repo Trade Confirmation Report
TC801 Repo Trade Confirmation Report
TC802 Repo Trade Confirmation Report
TC850 Repo Contracts Report
TC851 Repo Contracts Report
TC852 Repo Contracts Report

6.112 settlAmnt

Description

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

Format

numeric signed 15, 2

Where used:

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

6.113 settlAmntDlvIdPerStlmnt

Description

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

Format

numeric signed 15, 2

Where used:

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

6.114 settlAmntTrdPerStlmnt

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

Format: numeric signed 15, 2

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

6.115 settlCurrency

Description: This field contains the currency used for settlement.

Format: alphanumeric 3

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

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

6.116 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

6.117 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

6.118 settlLoc

Description: This field contains the settlement location.

Format: alphanumeric 3

Valid Values	Decodes	Descriptions
CBF		Clearstream Banking Frankfurt
CBL		Clearstream Banking Luxembourg
CCO		Euroclear UK & International
EOC		Euroclear Bank
SIS		SIX 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
CE890 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR
CE892 Net Clearing Report - XEUR
CE895 Net Clearing Report - XETR and XFRA
CE896 Net Clearing Report - XETR and XFRA
CE897 Net Clearing Report - XETR and XFRA
CI870 Repo Intraday Settled Trade Report
CI871 Repo Intraday Settled Trade Report
CI872 Repo Intraday Settled Trade Report
TC800 Repo Trade Confirmation Report
TC801 Repo Trade Confirmation Report
TC802 Repo Trade Confirmation Report
TC850 Repo Contracts Report
TC851 Repo Contracts Report
TC852 Repo Contracts Report

6.119 settlQty

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

Format: numeric 19, 6

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

6.120 settlQtyDlvIdPerStlmnt

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

Format: numeric 19, 6

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

6.121 settlQtyTrdPerStlmnt

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

Format: numeric 19, 6

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

6.122 settlStat

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

Format: alphanumeric 20

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

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

6.123 settlStatDlvId

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

Format: alphanumeric 20

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

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

6.124 smeGwthMktFlg

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
N		Non SME Growth Market
Y		SME Growth Market

Where used: CE840 Daily CSDR Penalties

6.125 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

6.126 totalCaCredAmntPerMembTrdngIdCod

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

Format: numeric 15, 2

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

6.127 totalCaCredAmntPerSettlAcct

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

6.128 totalCaDebAmntPerMembTrdngIdCod

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

6.129 totalCaDebAmntPerSettlAcct

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

6.130 totalCredAmntPerAcctTyp

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

Format
numeric 15, 2

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

6.131 totalCredAmntPerCashSettlAcct

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

Format
numeric 15, 2

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

6.132 totalCredAmntPerCashSettlLoc

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

Format
numeric 15, 2

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

6.133 totalCredAmntPerCashTranTyp

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

Format
numeric 15, 2

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

6.134 totalCredAmntPerDlvSettlAcct

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

Format
numeric 15, 2

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

6.135 totalCredAmntPerMembClgIdCodCur

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

Format
numeric 15, 2

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

6.136 totalCredAmntPerMembTrdngIdCod

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

Format: numeric 15, 2

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

6.137 totalDebAmntPerAcctTyp

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

Format: numeric 15, 2

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

6.138 totalDebAmntPerCashSettlAcct

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

Format numeric 15, 2

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

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 totalPenAmntCur

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

Format: numeric 15, 2

Where used: CE845 Monthly CSDR Penalties

6.145 totalRemAmntAcctTyp

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

Format: numeric signed 15, 2

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

6.146 totalRemAmntInfoList

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

Format: numeric signed 15, 2

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

6.147 totalRemAmntIsin

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

Format numeric signed 15, 2

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

6.148 totalRemAmntMembTrdngId

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

Format numeric signed 15, 2

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

6.149 totalRemAmntSettlAcctCur

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

Format numeric signed 15, 2

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

6.150 totalSettlAmntAcctTypRptTdy

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

Format numeric signed 15, 2

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

6.151 totalSettlAmntDlvIdRptTdy

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

Format numeric signed 15, 2

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

6.152 totalSettlAmntInfoListRptTdy

Description

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

Format

numeric signed 15, 2

Where used:

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

6.153 totalSettlAmntIsinRptTdy

Description

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

Format

numeric signed 15, 2

Where used:

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

6.154 totalSettlAmntMembTrdngIdRptTdy

Description

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

Format

numeric signed 15, 2

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

6.155 totalSettlAmntSettlAcctCurRptTdy

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

Format: numeric signed 15, 2

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

6.156 totalSettlQtyDlvIdRptTdy

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

Format: numeric 19, 6

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

6.157 totAmnt

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

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
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

6.158 totAmntTrdPerDlvId

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

Format numeric signed 15, 2

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

6.159 totInstAmntDlvId

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

6.160 totInstQtyDlvId

Description	This field contains the total instructed quantity of the Delivery Instruction for settlement.
Format	numeric 19, 6
Where used:	CE860 Pending Delivery Report CE861 Pending Delivery Report CE862 Pending Delivery Report CE870 Settled Delivery Report CE871 Settled Delivery Report CE872 Settled Delivery Report

6.161 totQty

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

Format numeric 19, 6

Where used:
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
CE890 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR
CE892 Net Clearing Report - XEUR
CE895 Net Clearing Report - XETR and XFRA
CE896 Net Clearing Report - XETR and XFRA
CE897 Net Clearing Report - XETR and XFRA
CI870 Repo Intraday Settled Trade Report
CI871 Repo Intraday Settled Trade Report
CI872 Repo Intraday Settled Trade Report

6.162 totQtyTrdPerDlvId

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

Format numeric 19, 6

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 ECAG

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

6.166 trdNum

Description	This field contains the Net Position Trade ID if trade is Net Position Trade. This field contains the Cash-Only Net Position Trade ID if trade is Cash-Only Net Position Trade. It will be External Trade ID if trade was received from the trading location.
Format	alphanumeric 14
Where used:	CA870 Repo Custody Payment Statement CA871 Repo Custody Payment Statement CB830 Trades Action Report CB831 Trades Action Report CD850 Settled Cash Transactions Report CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report CE840 Daily CSDR Penalties CE860 Pending Delivery Report CE861 Pending Delivery Report CE862 Pending Delivery Report CE870 Settled Delivery Report CE871 Settled Delivery Report CE872 Settled Delivery Report CE890 Net Clearing Report - XEUR CE891 Net Clearing Report - XEUR CE892 Net Clearing Report - XEUR CE895 Net Clearing Report - XETR and XFRA CE896 Net Clearing Report - XETR and XFRA CE897 Net Clearing Report - XETR and XFRA CI870 Repo Intraday Settled Trade Report CI871 Repo Intraday Settled Trade Report CI872 Repo Intraday Settled Trade Report TC800 Repo Trade Confirmation Report TC801 Repo Trade Confirmation Report TC802 Repo Trade Confirmation Report TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report

6.167 trdPrc

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

Format numeric 19, 6

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

6.168 trdStat

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

Format alphanumeric 4

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

6.169 trdTim

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

Format: TimeFormat

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

6.170 trdTypTl

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

Format: alphanumeric 20

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

6.171 trdUpdDat

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

Format: DateFormat

Where used: CB830 Trades Action Report
CB831 Trades Action Report

6.172 trdUpdTim

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

6.173 underlyingDlvRef

Description	This field is only filled in case of a Corporate Action event and contains the C7 SCS generated unique reference of the original Delivery Instruction that was subject to this event. This field is not filled for Repo Trades.
Format	alphanumeric 16
Where used:	CE860 Pending Delivery Report CE861 Pending Delivery Report CE862 Pending Delivery Report CE870 Settled Delivery Report CE871 Settled Delivery Report CE872 Settled Delivery Report

7 Glossary

Term	Explanation
(I)CSD	(International) Central Securities Depository
BBK	Bundesbank Germany
C7 SCS	C7 Securities Clearing Service – new securities clearing system
CBF	Clearstream Banking Frankfurt
CBF-i	Clearstream Banking Frankfurt international
CBL	Clearstream Banking Luxembourg or Clearstream Banking Frankfurt international (CBF-i)
CCP	Central Clearing Counterparty
CCO	Euroclear UK & International
CM	Clearing Member
CSDR	Central Securities Depositories Regulation
EOC	Euroclear Bank
EoD	End of the Day
FWB	Frankfurter Wertpapierbörse
Securities CCP	Eurex Clearing’s Security CCP – legacy securities clearing system
SFTR	Securities Financing Transactions Regulation
SI	Settlement Institution
SIS	SIX SegaIntersettle Zürich
TDN	Trade Date Netting
TM	Trading Member

Table 7.1 - Glossary