EUREX

Eurex Clearing – C7 SCS XML Reports – Modification Notes

Version 1.0.0

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Contents

1 Introduction

1.1 Purpose of this Document

This document provides an overview of the enhancements to the Eurex Clearing C7 SCS XML Reports that become effective with the introduction of Eurex Clearing C7 SCS Release 1.0.

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

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

The above mention changes will be reflected in the “Eurex Clearing C7 SCS XML Reports - Reference Manual” in the next available version.

1.2 Conventions used in this Document

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

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

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

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

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

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

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

2 Report Layouts

2.1 Updated Reports

2.1.1 Description of Reports

	SN	RPT ID	Description
Modified	1	CD850	The report contains all cash transactions that have been booked (and therefore considered as paid) on the current C7 SCS business day (value date equals current C7 SCS business day). The report includes manually generated cash transactions as well as cash transactions automatically created as a result of netting (Cash-Only Net Position Trades created due to strange nets). 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. 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 is shown as 'NA' and Order Number is left blank as such transactions might relate to more than one Net Position 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).
Modified	2	CD851	The report contains all cash transactions that have been booked (and therefore considered as paid) on the current C7 SCS business day (value date equals current C7 SCS business day). The report includes manually generated cash transactions as well as cash transactions automatically created as a result of netting (Cash-Only Net Position Trades created due to strange nets). 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. 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 is shown as 'NA' and Order Number is left blank as such transactions might relate to more than one Net Position 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).
Modified	3	CE860	This report contains all Delivery Instructions that are partially pending or full pending on the current C7 SCS business day including Cash-Only Delivery Instructions resulting from strange nets. Settlements with Actual Settlement Date greater than current C7 SCS business day due to settlement after business day shift at (I)CSD will be considered as pending in C7 SCS and will be reported in Pending Delivery Report. However, the same will be reported as SETTLED on the next C7 SCS business day in Settled Delivery Report. The report shows remaining quantity and remaining amount per Delivery Instruction and provides a reference to the Net Position Trade belonging to this Delivery Instruction. For Flat (Zero) Net Position Trades no Delivery Instructions are created and these trades are reported on Net Position Trade level until Contractual Settlement Date is reached. 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 Within each block the Delivery Instructions are sorted by Delivery ID and their Contractual Settlement Date starting with the most overdue settlements. In case portions of remaining quantity and remaining amount of trades are not reflected in any active Delivery Instruction at the (I)CSD (e.g., in case of Buy-in processing or Flat (Zero) Net Position Trades), these portions are reported per Trade sorted by buy/ sell indicator and trade number in ascending order and with Delivery ID 'NA'. In case the Delivery ID is filled with 'NA', delivery instruction specific fields for remaining and total instructed quantity/ amount are shown as '0' and buy/ sell indicator is shown with default value 'B'. 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).
Modified	4	CE861	This report contains all Delivery Instructions that are partially pending or full pending on the current C7 SCS business day including Cash-Only Delivery Instructions resulting from strange nets. Settlements with Actual Settlement Date greater than current C7 SCS business day due to settlement after business day shift at (I)CSD will be considered as pending in C7 SCS and will be reported in Pending Delivery Report. However, the same will be reported as SETTLED on the next C7 SCS business day in Settled Delivery Report. The report shows remaining quantity and remaining amount per Delivery Instruction and provides a reference to the Net Position

			Trade belonging to this Delivery Instruction. For Flat (Zero) Net Position Trades no Delivery Instructions are created and these trades are reported on Net Position Trade level until Contractual Settlement Date is reached. 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 Within each block the Delivery Instructions are sorted by Delivery ID and their Contractual Settlement Date starting with the most overdue settlements. In case portions of remaining quantity and remaining amount of trades are not reflected in any active Delivery Instruction at the (I)CSD (e.g., in case of Buy-in processing or Flat (Zero) Net Position Trades), these portions are reported per Trade sorted by buy/ sell indicator and trade number in ascending order and with Delivery ID 'NA'. In case the Delivery ID is filled with 'NA', delivery instruction specific fields for remaining and total instructed quantity/ amount are shown as '0' and buy/ sell indicator is shown with default value 'B'. 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).
Modified	5	CE862	This report contains all Delivery Instructions that are partially pending or full pending on the current C7 SCS business day including Cash-Only Delivery Instructions resulting from strange nets. Settlements with Actual Settlement Date greater than current C7 SCS business day due to settlement after business day shift at (I)CSD will be considered as pending in C7 SCS and will be reported in Pending Delivery Report. However, the same will be reported as SETTLED on the next C7 SCS business day in Settled Delivery Report. The report shows remaining quantity and remaining amount per Delivery Instruction and provides a reference to the Net Position Trade belonging to this Delivery Instruction. For Flat (Zero) Net Position Trades no Delivery Instructions are created and these trades are reported on Net Position Trade level until Contractual Settlement Date is reached. 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 Within each block the Delivery Instructions are sorted by Delivery ID and their Contractual Settlement Date starting with the most overdue settlements. In case portions of remaining quantity and remaining amount of trades are not reflected in any active Delivery Instruction at the (I)CSD (e.g., in case of Buy-in processing or Flat (Zero) Net Position Trades), these portions are reported per Trade sorted by buy/ sell indicator and trade number in ascending order and with Delivery ID 'NA'. In case the Delivery ID is filled with 'NA', delivery instruction specific fields for remaining and total instructed quantity/ amount are shown as '0' and buy/ sell indicator is shown with default value 'B'. 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).
Modified	6	CE870	This report contains all partial or full settlements for Delivery Instructions with Actual Settlement Date equal to current C7 SCS business day. The settlement of Cash-Only Delivery Instructions and Flat (Zero) Net Position Trades resulting from strange nets is also reported on this report. Settlements with Actual Settlement Date greater than current C7 SCS business day due to settlement after business day shift at (I)CSD are not considered and will be reported on the next C7 SCS business day. In opposite to the Pending Delivery Report, partial settlements are shown individually and not as one aggregated entry per Delivery Instruction. The report shows per Delivery Instruction the quantity and amount settled with this settlement confirmation and provides the information whether the Delivery Instruction is fully or partially settled. Additionally, the reference to the Net Position Trade belonging to this Delivery Instruction including the settlement status of the Net Position Trade is provided. It is possible, that a Net Position Trade is settled via multiple Delivery Instructions being fully, partially, or not at all settled. Consequently, the settlement status of the Net Position Trade might deviate from the settlement status of an individual Delivery Instruction. Partial settlements which took place on the current C7 SCS business day before cancelling or aborting a Delivery Instruction will be reported on the corresponding Settled Delivery Report depending on the Actual Settlement Date. Consequently, it is possible that the Settled Delivery Report contains partial settlements for a Delivery Instruction which was already aborted or cancelled on the previous C7 SCS business day. 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 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: 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 Within each block the Delivery Instructions are sorted by Delivery ID and listing partial settlements in chronological order. In case no settlement confirmation was received from (I)CSD or settlement took place as part of Buy-in process (including cash settlement), such settlements are reported per Trade sorted by buy/ sell indicator and trade number in ascending order and with Delivery ID 'NA'. This applies for reporting the settlement of Flat (Zero) Net Position Trades as well, which will be automatically set to SETTLED at Contractual Settlement Date on Net Position Trade level, as no Delivery Instructions are created for such trades. In case the Delivery ID is filled with 'NA', delivery instruction specific fields for settled and total instructed quantity/ amount are shown as '0' and buy/ sell indicator is shown with default value 'B'. The report provides totals for settled 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 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).
Modified	7	CE871	This report contains all partial or full settlements for Delivery Instructions with Actual Settlement Date equal to current C7 SCS business day. The settlement of Cash-Only Delivery Instructions and Flat (Zero) Net Position Trades resulting from strange nets is also reported on this report. Settlements with Actual Settlement Date greater than current C7 SCS business day due to settlement after business day shift at (I)CSD are not considered and will be reported on the next C7 SCS business day. In opposite to the Pending Delivery Report, partial settlements are shown individually and not as one aggregated entry per Delivery Instruction. The report shows per Delivery Instruction the quantity and amount settled with this settlement confirmation and provides the information whether the Delivery Instruction is fully or partially settled. Additionally, the reference to the Net Position Trade belonging to this Delivery Instruction including the settlement status of the Net Position Trade is provided. It is possible, that a Net Position Trade is settled via multiple Delivery Instructions being fully, partially, or not at all settled. Consequently, the settlement status of the Net Position Trade might deviate from the settlement status of an individual Delivery Instruction. Partial settlements which took place on the current C7 SCS business day before cancelling or aborting a Delivery Instruction will be reported on the corresponding Settled Delivery Report depending on the Actual Settlement Date. Consequently, it is possible that the Settled Delivery Report contains partial settlements for a Delivery Instruction which was already aborted or cancelled on the previous C7 SCS business day. 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 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: 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 Within each block the Delivery Instructions are sorted by Delivery ID and listing partial settlements in chronological order. In case no settlement confirmation was received from (I)CSD or settlement took place as part of Buy-in process (including cash settlement), such settlements are reported per Trade sorted by buy/ sell indicator and trade number in ascending order and with Delivery ID 'NA'. This applies for reporting the settlement of Flat (Zero) Net Position Trades as well, which will be automatically set to SETTLED at Contractual Settlement Date on Net Position Trade level, as no Delivery Instructions are created for such trades. In case the Delivery ID is filled with 'NA', delivery instruction specific fields for settled and total instructed quantity/ amount are shown as '0' and buy/ sell indicator is shown with default value 'B'. The report provides totals for settled 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 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).
Modified	8	CE872	This report contains all partial or full settlements for Delivery Instructions with Actual Settlement Date equal to current C7 SCS business day. The settlement of Cash-Only Delivery Instructions and Flat (Zero) Net Position Trades resulting from strange nets is also reported on this report. Settlements with Actual Settlement Date greater than current C7 SCS business day due to settlement after business day shift at (I)CSD are not considered and will be reported on the next C7 SCS business day. In opposite to the Pending Delivery Report, partial settlements are shown individually and not as one aggregated entry per Delivery Instruction. The report shows per Delivery Instruction the quantity and amount settled with this settlement confirmation and provides the information whether the Delivery Instruction is fully or partially settled. Additionally, the reference to the Net Position Trade belonging to this Delivery Instruction including the settlement status of the Net Position Trade is provided. It is possible, that a Net Position Trade is settled via multiple Delivery Instructions being fully, partially, or not at all settled. Consequently, the settlement status of the Net Position Trade might deviate from the settlement status of an individual Delivery Instruction. Partial settlements which took place on the current C7 SCS business day before cancelling or aborting a Delivery Instruction will be reported on the corresponding Settled Delivery Report depending on the Actual Settlement Date. Consequently, it is possible that the Settled Delivery Report contains partial settlements for a Delivery Instruction which was already aborted or cancelled on the previous C7 SCS business day. 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 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: 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 Within each block the Delivery Instructions are sorted by Delivery ID and listing partial settlements in chronological order. In case no settlement confirmation was received from (I)CSD or settlement took place as part of Buy-in process (including cash settlement), such settlements are reported per Trade sorted by buy/ sell indicator and trade number in ascending order and with Delivery ID 'NA'. This applies for reporting the settlement of Flat (Zero) Net Position Trades as well, which will be automatically set to SETTLED at Contractual Settlement Date on Net Position Trade level, as no Delivery Instructions are created for such trades. In case the Delivery ID is filled with 'NA', delivery instruction specific fields for settled and total instructed quantity/ amount are shown as '0' and buy/ sell indicator is shown with default value 'B'. The report provides totals for settled 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 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).

2.1.2 XML Report Structure for reports

	SN	RPT ID	Created on System Change

Modified	1	CE860	ce860 rptHdr exchNam envText rptCod rptNam rptFlexKey membId membLglNam rptPrntEffDat rptPrntEffTim rptPrntRunDat ce860Grp (0 ... variable times) ce860KeyGrp membClgIdCod membClgIdNam ce860Grp1 (1 ... variable times) ce860KeyGrp1 settlLoc settlAcct ce860Grp2 (1 ... variable times) ce860KeyGrp2 settlCurrency ce860Grp3 (1 ... variable times) ce860KeyGrp3 isin instShtNam instLngNam instTypCod ce860Grp4 (1 ... variable times) ce860KeyGrp4 acctTyp ce860Grp5 (1 ... variable times) ce860KeyGrp5 membTrdngIdCod membTrdngIdNam ce860Grp6 (1 ... variable times) ce860KeyGrp6 infoList ce860Grp7 (1 ... variable times) ce860KeyGrp7 settlDatCtrct ce860Grp8 (1 ... variable times) ce860KeyGrp8 dlvId dlvRef csdRef underlyingDlvRef numbOfDaysLate dlvSettlLoc dlvSettlAcct clgHseSettlLoc clgHseSettlAcct buySellIndDlvId totInstQtyDlvId totInstAmntDlvId remQtyDlvId remAmntDlvId corpActnRef	 m m m m o o o m o m m Clearing Member o (part of Clearing Member) m Settlement Location m Settlement Account m Settlement Currency m Instrument o (part of Instrument) o (part of Instrument) m Type m Account Type m Trading Member o (part of Trading Member) m Information Listed m Contractual Settlement Date m DeliveryID o DeliveryRef o o o DaysLate m DlvStlLoc m DlvStlAcct m CtrCSD m CtrCSDAcct m B/S m m m RemQtyDlv m RemAmntDlv o CAReference

				releaseStatDlvId	o RelStsDlv
				qtyHoldDlvId	o HoldQtyDlv
				ce860Rec (1 ... variable times)	
				buySellInd	m B/S
				trdNum	m TradeNumber
				ordrNum	m OrderNumber
				trdLoc	m TrdLoc
				trdDat	m TrdDate
				acctPos	o
				corpActnInd	m CA
				totQty	m
				totAmnt	m
				remQty	m RemQtyTrd
				remAmnt	m RemAmntTrd
				totQtyTrdPerDlvId	m
				totAmntTrdPerDlvId	m
				remQtyTrdPerDlvId	m RemQtyTrdPerDlv
				remAmntTrdPerDlvId	m RemAmntTrdPerDlv
				trdStat	m TrdSts
				releaseStat	m 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

Modified	2	CE861	ce861	
			rptHdr	
			exchNam	m
			envText	m
			rptCod	m
			rptNam	m
			rptFlexKey	o
			membId	o
			membLglNam	o
			rptPrntEffDat	m
			rptPrntEffTim	o
			rptPrntRunDat	m
			ce861Grp (0 ... variable times)	
			ce861KeyGrp	
			membClgIdCod	m Clearing Member
			membClgIdNam	o (part of Clearing Member)
			ce861Grp1 (1 ... variable times)	
			ce861KeyGrp1	
			settlLoc	m Settlement Location
			settlAcct	m Settlement Account
			ce861Grp2 (1 ... variable times)	
			ce861KeyGrp2	
			settlCurrency	m Settlement Currency
			ce861Grp3 (1 ... variable times)	
			ce861KeyGrp3	
			isin	m Instrument
			instShtNam	o (part of Instrument)
			instLngNam	o (part of Instrument)
			instTypCod	m Type
			ce861Grp4 (1 ... variable times)	
			ce861KeyGrp4	
			acctTyp	m Account Type
			ce861Grp5 (1 ... variable times)	
			ce861KeyGrp5	
			membTrdngIdCod	m Trading Member
			membTrdngIdNam	o (part of Trading Member)
			ce861Grp6 (1 ... variable times)	
			ce861KeyGrp6	
			infoList	m Information Listed
			ce861Grp7 (1 ... variable times)	
			ce861KeyGrp7	
			settlDatCtrct	m Contractual Settlement Date
			ce861Grp8 (1 ... variable times)	
			ce861KeyGrp8	
			dlvId	m DeliveryID
			dlvRef	o DeliveryRef
			csdRef	o
			underlyingDlvRef	o
			numbOfDaysLate	o DaysLate
			dlvSettlLoc	m DlvStlLoc
			dlvSettlAcct	m DlvStlAcct
			clgHseSettlLoc	m CtrCSD
			clgHseSettlAcct	m CtrCSDAcct
			buySellIndDlvId	m B/S
			totInstQtyDlvId	m
			totInstAmntDlvId	m
			remQtyDlvId	m RemQtyDlv
			remAmntDlvId	m RemAmntDlv
			corpActnRef	o CAReference

				releaseStatDlvId	o RelStsDlv
				qtyHoldDlvId	o HoldQtyDlv
				ce861Rec (1 ... variable times)	
				buySellInd	m B/S
				trdNum	m TradeNumber
				ordrNum	m OrderNumber
				trdLoc	m TrdLoc
				trdDat	m TrdDate
				acctPos	o
				corpActnInd	m CA
				totQty	m
				totAmnt	m
				remQty	m RemQtyTrd
				remAmnt	m RemAmntTrd
				totQtyTrdPerDlvId	m
				totAmntTrdPerDlvId	m
				remQtyTrdPerDlvId	m RemQtyTrdPerDlv
				remAmntTrdPerDlvId	m RemAmntTrdPerDlv
				trdStat	m TrdSts
				releaseStat	m 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

Modified	3	CE862	ce862	
			rptHdr	
			exchNam	m
			envText	m
			rptCod	m
			rptNam	m
			rptFlexKey	o
			membId	o
			membLglNam	o
			rptPrntEffDat	m
			rptPrntEffTim	o
			rptPrntRunDat	m
			ce862Grp (0 ... variable times)	
			ce862KeyGrp	
			membClgIdCod	m Clearing Member
			membClgIdNam	o (part of Clearing Member)
			ce862Grp1 (1 ... variable times)	
			ce862KeyGrp1	
			settlLoc	m Settlement Location
			settlAcct	m Settlement Account
			ce862Grp2 (1 ... variable times)	
			ce862KeyGrp2	
			settlCurrency	m Settlement Currency
			ce862Grp3 (1 ... variable times)	
			ce862KeyGrp3	
			isin	m Instrument
			instShtNam	o (part of Instrument)
			instLngNam	o (part of Instrument)
			instTypCod	m Type
			ce862Grp4 (1 ... variable times)	
			ce862KeyGrp4	
			acctTyp	m Account Type
			ce862Grp5 (1 ... variable times)	
			ce862KeyGrp5	
			membTrdngIdCod	m Trading Member
			membTrdngIdNam	o (part of Trading Member)
			ce862Grp6 (1 ... variable times)	
			ce862KeyGrp6	
			infoList	m Information Listed
			ce862Grp7 (1 ... variable times)	
			ce862KeyGrp7	
			settlDatCtrct	m Contractual Settlement Date
			ce862Grp8 (1 ... variable times)	
			ce862KeyGrp8	
			dlvId	m DeliveryID
			dlvRef	o DeliveryRef
			csdRef	o
			underlyingDlvRef	o
			numbOfDaysLate	o DaysLate
			dlvSettlLoc	m DlvStlLoc
			dlvSettlAcct	m DlvStlAcct
			clgHseSettlLoc	m CtrCSD
			clgHseSettlAcct	m CtrCSDAcct
			buySellIndDlvId	m B/S
			totInstQtyDlvId	m
			totInstAmntDlvId	m
			remQtyDlvId	m RemQtyDlv
			remAmntDlvId	m RemAmntDlv
			corpActnRef	o CAReference

			releaseStatDlvId	o RelStsDlv
			qtyHoldDlvId	o HoldQtyDlv
			ce862Rec (1 ... variable times)	
			buySellInd	m B/S
			trdNum	m TradeNumber
			ordrNum	m OrderNumber
			trdLoc	m TrdLoc
			trdDat	m TrdDate
			acctPos	o
			corpActnInd	m CA
			totQty	m
			totAmnt	m
			remQty	m RemQtyTrd
			remAmnt	m RemAmntTrd
			totQtyTrdPerDlvId	m
			totAmntTrdPerDlvId	m
			remQtyTrdPerDlvId	m RemQtyTrdPerDlv
			remAmntTrdPerDlvId	m RemAmntTrdPerDlv
			trdStat	m TrdSts
			releaseStat	m 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

2.1.3 Text Report Structure for reports

	SN	Rpt Id	Text Report Structure
Modified	1	CE860	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 RemQtyTrd RemAmntTrd RemQtyTrdPerDlv RemAmntTrdPerDlv TrdSts RelSts --------------- ---------------- -- --- XXXXXXXXXXXXXX XXXXXXXXXXXXXXXX 999 XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX X 9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXXXXXXXX X 9,999,999,999,999.999999 X XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXX YY-MM-DD X 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 XXXXXXXXXXXXXXXXXXXXX XXXX YY-MM-DD X 9,999,999,999,999.999999 9,999,999,999,999.99 9,999,999,999,999.999999 9,999,999,999,999.99 XXXX X XXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX 999 XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX X 9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXXXXXXXX X 9,999,999,999,999.999999 X XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXX XXXX YY-MM-DD X 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 XXXXXXXXXXXXXXXXXXXXX XXXX YY-MM-DD X 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
Modified	2	CE861	Information Listed: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 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 RemQtyTrd RemAmntTrd RemQtyTrdPerDlv RemAmntTrdPerDlv TrdSts RelSts --------------- ---------------- --- --- XXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX 999 XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX X 9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXX XXXXXX X 9,999,999,999,999.999999 X XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXX XXXX YY-MM-DD X 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 XXXXXXXXXXXXXXXXXXXXX XXXX YY-MM-DD X 9,999,999,999,999.999999 9,999,999,999,999.99 9,999,999,999,999.999999 9,999,999,999,999.99 XXXX X XXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX 999 XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX X 9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXXXXXXXX X 9,999,999,999,999.999999 X XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXX XXXX YY-MM-DD X 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 XXXXXXXXXXXXXXXXXXXXX XXXX YY-MM-DD X 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
Modified	3	CE862	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 RemQtyTrd RemAmntTrd RemQtyTrdPerDlv RemAmntTrdPerDlv TrdSts RelSts --------------- ---------------- -- --- XXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX 999 XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX X 9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXXXXXXXX X 9,999,999,999,999.999999 X XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXX YY-MM-DD X 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 9,999,999,999,999.999999 9,999,999,999,999.99 9,999,999,999,999.999999 9,999,999,999,999.99 XXXX X XXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX 999 XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX X 9,999,999,999,999.999999 9,999,999,999,999.99 XXXXXXXXXXXXXXXX X 9,999,999,999,999.999999 X XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXX YY-MM-DD X 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 9,999,999,999,999.999999 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

3 Changes to Data Fields

3.1 Updated Fields

3.1.1 cashAmntCredit

Description of the field	This field contains the amount settled with this cash transaction when the cash was credited from the member.
Format:	numeric 15,2
Where used:	- CD850 Settled Cash Transactions Report - CD851 Settled Cash Transactions Report

3.1.2 cashAmntDebit

Description of the field	This field contains the amount settled with this cash transaction when the cash was debited from the member.
Format:	numeric 15,2
Where used:	- CD850 Settled Cash Transactions Report - CD851 Settled Cash Transactions Report

3.1.3 settlStat

<table>
<tr><td>Description of the field</td><td>This field contains the information about the settlement status of the Net Position Trade.</td></tr>
<tr><td>Format:</td><td>alphanumeric 20</td></tr>
<tr><td>Valid Values and Decodes:</td><td><table>
<tr><th>Valid Value</th><th>Decodes</th><th>Description</th></tr>
<tr><td>PARTIALLY SETTLED</td><td></td><td>Total instructed quantity not fully settled yet</td></tr>
<tr><td>SETTLED</td><td></td><td>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</td></tr>
<tr><td>BUY-IN SETTLED</td><td></td><td>fully settled via successful Buy-in process</td></tr>
<tr><td>CASH SETTLED</td><td></td><td>fully settled via cash settlement</td></tr>
</table></td></tr>
<tr><td>Where used:</td><td>- CE870 Settled Delivery Report
- CE871 Settled Delivery Report
- CE872 Settled Delivery Report</td></tr>
</table>