EUREX

Eurex Clearing - C7 SCS

XML Reports – Reference Manual

Eurex Clearing AG

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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 -> Tech -> Securities CCP

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 is available on:

www.eurex.com -> Clear -> Tech -> Securities CCP.

Separate Reports for Securities CCP and C7 SCS

With the introduction of the new C7 SCS system for equities and bonds business, transaction data and historic data were not migrated to the new platform. Pending trades and delivery instructions in equities and bonds from trading locations XETR, XFRA and XEUR continue to be processed and completed in current Securities CCP system.
Consequently, such trades and delivery instructions continue to be reported on current Securities CCP reports, while new transactions concluded after C7 SCS Release 1.0 are reported on new C7 SCS reports.
With C7 SCS Release 1.0 repo transactions as well as physical deliveries in UK and Irish securities resulting from Eurex derivatives (XEUR) which settle at Euroclear UK & Ireland (CCO, 'CREST') are reported in reports for Securities CCP only.

Common Reports for Securities CCP and C7 SCS

With the introduction of changes to comply with CSDR regulation, two additional reports (CE840

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and CE845) are created which contains penalty information of both Securities CCP and C7 SCS systems.

The Delivery References in the report will allow to differentiate between both systems as delivery references starting with CCP 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.

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.

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. 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")

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.

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

Please note that reports will only be generated for participants if an activated Common 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 in the Common Report Engine User Guide on the Eurex Homepage:

eurex.com -> Clear -> Tech -> C7-> System documentation -> Eurex-Reports

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]
CE860/ CE861/ CE862	Pending Delivery Report	EoD, T(+x)	Yes	Yes	CE260/ CE261/ CE262	Portion of Net Position Trades that has not yet settled. Corporate action feedback and released/on-hold quantity are considered.
CE870/ CE871/ CE872	Settled Delivery Report	EoD, T+1(+x)	Yes	Yes	CE270/ CE271/ CE272	Portion of Net Position Trades that has been settled on the current business day.
CE890/ CE891/ CE892	Net Clearing Report (XEUR)	EoD[3], 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[3], 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.

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

Table 2.1 - Available Reports

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

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

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

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

   <u>structure</u>

or

   <u>structure</u>, 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	SCSRep1.1.0
CONFIG_DATE	2021-11-24 07:33

4.1 CB - Trades Action Report

4.1.1 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 by using C7 SCS Routing Service or directly at the (I)CSD (provided status update was received from (I)CSD) are reported as well.
	The report is sorted by Settlement Location and Account, Trading Member, ISIN, Settlement Currency, Trading Location and Trade Date. Actions on Trades are shown per Trade in chronological order.
	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
              trdTypTl   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

Text Report Structure

```
Clearing Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Settlement Location: XXX Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Trading Member : XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Instrument: XXXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Settlement Currency: XXX Trading Location: XXXX Trade Date: YY-MM-DD


TradeNumber    TrdTyp OrderNumber        MaintDate MaintTime B/S RemainingQuantity      Tran BlockedQuantity
              LinkReference    PerformedBy


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


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

4.1.2   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 by using C7 SCS Routing Service or directly at the (I)CSD (provided status update was received from (I)CSD) are reported as well.
	The report is sorted by Settlement Location and Account, Trading Member, ISIN, Settlement Currency, Trading Location and Trade Date. Actions on Trades are shown per Trade in chronological order.
	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**
<u>cb831</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
<u>cb831Grp</u>, repeated 0 ... variable times:		
<u>cb831KeyGrp</u>		
membClgIdCod	m	Clearing Member
membClgIdNam	o	(part of Clearing Member)
<u>cb831Grp1</u>, repeated 1 ... variable times:		
<u>cb831KeyGrp1</u>		
settlLoc	m	Settlement Location
settlAcct	m	Settlement Account
<u>cb831Grp2</u>, repeated 1 ... variable times:		
<u>cb831KeyGrp2</u>		
membTrdngIdCod	m	Trading Member

membTrdngIdNam	o	(part of Trading Member)

cb831Grp3, repeated 1 ... variable times:

  cb831KeyGrp3

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

  cb831Grp4, repeated 1 ... variable times:

    cb831KeyGrp4

settlCurrency	m	Settlement Currency

   cb831Grp5, repeated 1 ... variable times:

     cb831KeyGrp5

trdLoc	m	Trading Location

    cb831Grp6, repeated 1 ... variable times:

      cb831KeyGrp6

trdDat	m	Trade Date

     cb831Grp7, repeated 1 ... variable times:

       cb831KeyGrp7

trdNum	m	TradeNumber
trdTypTl	o	TrdTyp
ordrNum	o	OrderNumber

      cb831Rec, repeated 1 ... variable times:

trdUpdDat	m	MaintDate
trdUpdTim	m	MaintTime
buySellInd	m	B/S
remQty	m	RemainingQuantity
remAmnt	m	
actnTyp	m	Tran
releaseStat	o	
qtyBlock	o	BlockedQuantity
linkRef	o	LinkReference
performedBy	m	PerformedBy

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Text Report Structure

```
Clearing Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Settlement Location: XXX Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Trading Member : XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
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


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


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

4.2 CD - Cash Settled Transactions Report

4.2.1 CD850 Settled Cash Transactions Report

Description	The report contains all cash transactions that have been booked (and therefore considered as paid) on the current C7 SCS business day (value date equals current C7 SCS business day).
	The report includes manually generated cash transactions as well as cash transactions automatically created as a result of netting (Cash-Only Net Position Trades created due to strange nets). 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).
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	m	OrderNumber
isin	m	ISIN
cashAmntDebit	m	Debit
cashAmntCredit	m	Credit
acctPos	o	PositionAccount
totalDebAmntPerCashTranTyp	m	Total Cash Amount per Transaction Type
totalCredAmntPerCashTranTyp	m	Total Cash Amount per Transaction Type
totalDebAmntPerAcctTyp	m	Total Cash Amount per Account Type
totalCredAmntPerAcctTyp	m	Total Cash Amount per Account Type
totalDebAmntPerMembTrdngIdCod	m	Total Cash Amount per Trading Member
totalCredAmntPerMembTrdngIdCod	m	Total Cash Amount per Trading Member
totalDebAmntPerDlvSettlAcct	m	Total Cash Amount per Settlement Account
totalCredAmntPerDlvSettlAcct	m	Total Cash Amount per Settlement Account
totalDebAmntPerCashSettlAcct	m	Total Cash Amount per Cash Settlement Account
totalCredAmntPerCashSettlAcct	m	Total Cash Amount per Cash Settlement Account
totalDebAmntPerCashSettlLoc	m	Total Cash Amount per Cash Settlement Location
totalCredAmntPerCashSettlLoc	m	Total Cash Amount per Cash Settlement Location
totalDebAmntPerMembClgIdCodCur	m	Total Cash Amount per Clearing Member
totalCredAmntPerMembClgIdCodCur	m	Total Cash Amount per Clearing Member

Text Report Structure

```
Clearing Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Currency: XXX
Cash Settlement Location: XXX 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 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


TrnDate   TrnTime  CashReference       TradeNumber    OrderNumber           ISIN          Type Debit                Credit
          PositionAccount

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


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

4.2.2   CD851 Settled Cash Transactions Report

Description

The report contains all cash transactions that have been booked (and therefore considered as paid) on the current C7 SCS business day (value date equals current C7 SCS business day).

The report includes manually generated cash transactions as well as cash transactions automatically created as a result of netting (Cash-Only Net Position Trades created due to strange nets). 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).

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	m	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: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Value Date: YY-MM-DD Settlement Run: XXXXX
Delivery Settlement Location: XXX Delivery Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
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 XXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXX  9,999,999,999,999.99 9,999,999,999,999.99
         XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
YY-MM-DD hh:mm:ss XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXX  9,999,999,999,999.99 9,999,999,999,999.99
         XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
YY-MM-DD hh:mm:ss XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXX  9,999,999,999,999.99 9,999,999,999,999.99
         XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


                                    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   CE - Net Clearing, Settlement and Penalty Reports

4.3.1   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 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	
ce840Grp1, repeated 1 ... variable times:		

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ce840KeyGrp1
    clgHseSettlLoc   m
ce840Grp2, repeated 1 ... variable times:
    ce840KeyGrp2
        clgHseSettlAcct   m
    ce840Grp3, repeated 1 ... variable times:
        ce840KeyGrp3
            dlvSettlLoc   m
        ce840Grp4, repeated 1 ... variable times:
            ce840KeyGrp4
                dlvSettlAcct   m
            ce840Grp5, repeated 1 ... variable times:
                ce840KeyGrp5
                  penCurrency   m
                ce840Grp6, repeated 1 ... variable times:
                    ce840KeyGrp6
                      isin   m
                    ce840Grp7, repeated 1 ... variable times:
                      ce840KeyGrp7
                        penComRef   m

Field	
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.

4.3.2   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 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.

4.3.3   CE860 Pending Delivery Report

Description

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).

| Frequency | Daily. |
| Availability | This report is available for Clearing Members. |

XML Report Structure	**M/O**	**Text Report Heading**
<u>ce860</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
<u>ce860Grp</u>, repeated 0 ... variable times:		
<u>ce860KeyGrp</u>		
membClgIdCod	m	Clearing Member
membClgIdNam	o	(part of Clearing Member)
<u>ce860Grp1</u>, repeated 1 ... variable times:		
<u>ce860KeyGrp1</u>		
settlLoc	m	Settlement Location
settlAcct	m	Settlement Account
<u>ce860Grp2</u>, repeated 1 ... variable times:		
<u>ce860KeyGrp2</u>		
settlCurrency	m	Settlement Currency
<u>ce860Grp3</u>, repeated 1 ... variable times:		
<u>ce860KeyGrp3</u>		
isin	m	Instrument

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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	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

          ce860Rec, repeated 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	

Text Report Structure

```
Clearing Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Settlement Location: XXX Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Settlement Currency: XXX
Instrument: XXXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Type: XXX
Account Type: XX Trading Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Information Listed: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 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           XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
                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
                   9,999,999,999,999.999999 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
                   9,999,999,999,999.999999 9,999,999,999,999.99 9,999,999,999,999.999999  9,999,999,999,999.99 XXXX   X


XXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX   999 XXX           XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
                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
                   9,999,999,999,999.999999 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
                   9,999,999,999,999.999999 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
```

4.3.4   CE861 Pending Delivery Report

Description

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).

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	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, repeated 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

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Text Report Structure

```
Clearing Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Settlement Location: XXX Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Settlement Currency: XXX
Instrument: XXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX Type: XXX
Account Type: XX Trading Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Information Listed: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 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 XXXXXXXXXXXXXX    999 XXX       XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX      XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
           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
              9,999,999,999,999.999999 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
              9,999,999,999,999.999999 9,999,999,999,999.99 9,999,999,999,999.999999  9,999,999,999,999.99 XXXX   X


XXXXXXXXXXXXXX XXXXXXXXXXXXXX    999 XXX       XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX      XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
           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
              9,999,999,999,999.999999 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
              9,999,999,999,999.999999 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
```

4.3.5   CE862 Pending Delivery Report

Description

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).

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	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, repeated 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

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Text Report Structure

```
Clearing Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Settlement Location: XXX Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Settlement Currency: XXX
Instrument: XXXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Type: XXX
Account Type: XX Trading Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
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
                     RemQtyTrd            RemAmntTrd        RemQtyTrdPerDlv      RemAmntTrdPerDlv   TrdSts RelSts
--------------- ---------------- -------- --------- -------------------------------- ------ -----------------------------------
XXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX    999 XXX       XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
                 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       XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
                 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
```

4.3.6   CE870 Settled Delivery Report

Description   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).

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   m   CtrCSD

              clgHseSettlAcct   m   CtrCSDAcct

              buySellIndDlvId   m   B/S

              totInstQtyDlvId   m

              totInstAmntDlvId   m

              ce870Grp8, repeated 1 ... variable times:

ce870KeyGrp8

settlDatActual	m	ActStlDate
corpActnRef	o	
settlQtyDlvIdPerStlmnt	m	StlQtyDlvPerStlmnt
settlAmntDlvIdPerStlmnt	m	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
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

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Text Report Structure

```
Clearing Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Settlement Location: XXX Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Settlement Currency: XXX
Instrument: XXXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Type: XXX
Account Type: XX Trading Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Information Listed: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


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


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

4.3.7   CE871 Settled Delivery Report

Description

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).

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   m   CtrCSD

              clgHseSettlAcct   m   CtrCSDAcct

              buySellIndDlvId   m   B/S

              totInstQtyDlvId   m

              totInstAmntDlvId   m

             ce871Grp8, repeated 1 ... variable times:

ce871KeyGrp8

settlDatActual	m	ActStlDate
corpActnRef	o	
settlQtyDlvIdPerStlmnt	m	StlQtyDlvPerStlmnt
settlAmntDlvIdPerStlmnt	m	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
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

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Text Report Structure

```
Clearing Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Settlement Location: XXX Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Settlement Currency: XXX
Instrument: XXXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX Type: XXX
Account Type: XX Trading Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Information Listed: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


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


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

4.3.8   CE872 Settled Delivery Report

Description   This report contains all partial or full settlements for Delivery Instruc-
                            tions 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 infor-
                            mation 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 refer-
                            encing

                            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 Instruc-
                            tions/ 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).

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 | m | CtrCSD
         clgHseSettlAcct | m | CtrCSDAcct
         buySellIndDlvId | m | B/S
         totInstQtyDlvId | m |
         totInstAmntDlvId | m |

         ce872Grp8, repeated 1 ... variable times:

ce872KeyGrp8			
settlDatActual	m	ActStlDate	
corpActnRef	o		
settlQtyDlvIdPerStlmnt	m	StlQtyDlvPerStlmnt	
settlAmntDlvIdPerStlmnt	m	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	
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	

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Text Report Structure

```
Clearing Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Settlement Location: XXX Settlement Account: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Settlement Currency: XXX
Instrument: XXXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Type: XXX
Account Type: XX Trading Member: XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Information Listed: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


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


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

4.3.9   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

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

   <u>ce890KeyGrp9</u>

trdLoc	m

   <u>ce890Rec</u>, repeated 1 ... variable times:

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.

4.3.10   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
<u>ce891</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	

       rptCod   m

       rptNam   m

       rptFlexKey   o

       membId   o

Structured tree listing:

```
        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:	
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.

4.3.11 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

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

  <u>ce892KeyGrp</u>

    membClgIdCod   m

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

    <u>ce892KeyGrp1</u>

      settlLoc   m

      settlAcct   m

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

      <u>ce892KeyGrp2</u>

        settlCurrency   m

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

        <u>ce892KeyGrp3</u>

          isin   m

        instTypCod   m

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

          <u>ce892KeyGrp4</u>

            membTrdngIdCod   m

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

          <u>ce892KeyGrp5</u>

            acctTyp   m

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

            <u>ce892KeyGrp6</u>

              trdDat   m

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

            <u>ce892KeyGrp7</u>

              netPosTrdId   m

           settlDatCtrct   m

           acctPos   o

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

            <u>ce892KeyGrp8</u>

              recTypTrd   m

              linkRef   o

cashNetPosTrdId	o

ce892Grp9, repeated 1 ... variable times:

   ce892KeyGrp9

trdLoc	m

   ce892Rec, repeated 1 ... variable times:

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.

4.3.12   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

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exchNam   m
envText   m
rptCod   m
rptNam   m
rptFlexKey   o
membId   o
membLglNam   o
rptPrntEffDat   m
rptPrntEffTim   o
rptPrntRunDat   m

ce895Grp, repeated 0 ... variable times:

  ce895KeyGrp

    membClgIdCod   m

  ce895Grp1, repeated 1 ... variable times:

    ce895KeyGrp1

      settlLoc   m

      settlAcct   m

    ce895Grp2, repeated 1 ... variable times:

      ce895KeyGrp2

        settlCurrency   m

      ce895Grp3, repeated 1 ... variable times:

        ce895KeyGrp3

          isin   m

        instTypCod   m

        ce895Grp4, repeated 1 ... variable times:

          ce895KeyGrp4

            membTrdngIdCod   m

          ce895Grp5, repeated 1 ... variable times:

            ce895KeyGrp5

            acctTyp   m

          ce895Grp6, repeated 1 ... variable times:

            ce895KeyGrp6

            trdDat   m

          ce895Grp7, repeated 1 ... variable times:

            ce895KeyGrp7

              netPosTrdId   m

            settlDatCtrct   m

            acctPos   o

            ce895Grp8, repeated 1 ... variable times:

              ce895KeyGrp8

recTypTrd	m
linkRef	o
cashNetPosTrdId	o

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

   <u>ce895KeyGrp9</u>

trdLoc	m

   <u>ce895Rec</u>, repeated 1 ... variable times:

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.

4.3.13   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

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

   <u>ce896KeyGrp9</u>

trdLoc	m

   <u>ce896Rec</u>, repeated 1 ... variable times:

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 CE896.

4.3.14   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

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recTypTrd	m
linkRef	o
cashNetPosTrdId	o

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

   <u>ce897KeyGrp9</u>

trdLoc	m

   <u>ce897Rec</u>, repeated 1 ... variable times:

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 CE897.

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 TimeFormat152 tag may contain the value "23:59:59.99.999.999"

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. 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 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: CD850 Settled Cash Transactions Report
                      CD851 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

6.4   actnTyp

Description   This field specifies the action performed on Single Trades or Net
                      Position Trades.

Format   alphanumeric 20

Valid Values	Decodes	Descriptions
BIBL	BIBL	Buy-in Block (Net Position Trades only)
BIRL	BIRL	Buy-in Release (Net Position Trades only)
INS	INS	Trade was inserted manually by ECAG (Single Trades only)
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

6.5   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

6.6   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:	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	

6.7   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

6.8 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: | CD850 Settled Cash Transactions Report |
| | CD851 Settled Cash Transactions Report |

6.9 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: | CD850 Settled Cash Transactions Report |
| | CD851 Settled Cash Transactions Report |

6.10 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

6.11   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

6.12   cashSettlAcct

Description	This field contains the cash settlement account.
Format	alphanumeric 35
Where used:	CD850 Settled Cash Transactions Report
	CD851 Settled Cash Transactions Report

6.13   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 Luxemburg
CIT		Citibank N.A
CNY		CITIBANK N.A. NEW YORK CITY
DBL		Deutsche Bank London
DBT		DEUTSCHE BANK TRUST COMPANY A.NYC
EOC		EuroClear
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

6.14   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

6.15 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

6.16 cashTranDesc

Description   This field contains the transaction type description.

Format   alphanumeric 50

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

6.17 cashTranTim

Description   This field contains the time when the Cash Transaction was created.

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Format   TimeFormat

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

6.18   cashTranTyp

Description   This field contains the transaction type code.

Format   alphanumeric 3

Valid Values	Decodes	Descriptions
450		BUY-IN CASH AMT PAID
451		BUY-IN CASH AMT RCVD
452		CASH SETTLEMENT RCVD
454		CASH SETTLEMENT PAID
456		DIVID COMPENS RCVD
458		DIVID COMPENS PAID
472		CASH OFFSET SHR RCVD
474		CASH OFFSET SHR PAID
490		DELINST DEV CSHAMT R
491		DELINST DEV CSHAMT P
492		RETURN STL AMNT RCVD
493		RETURN STL AMNT PAID
494		FRACTIO CSH STL RCVD
495		FRACTIO CSH STL PAID

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

6.19   cashValDat

Description   This field contains the date when Cash Transaction is due.

Format   DateFormat

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

6.20   clgHseSettlAcct

Description   This field contains the settlement account of the clearing house.

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

6.21   clgHseSettlLoc

Description   This field contains the settlement account location of the clearing house.

Format   alphanumeric 3

Valid Values	Decodes	Descriptions
CBF		Clearstream Banking Frankfurt
CBL		Clearstream Banking Luxembourg
CCO		Euroclear UK & Ireland
EOC		Euroclear Bank
SIS		SegaInterSettle AG

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

6.22 corpActnInd

Description   This field contains the corporate action indicator, specifying whether the Net Position Trade was created/adjusted due to a corporate action event.

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

6.23 corpActnRef

Description   This field contains the Corporate Action Reference from CSD related to the Delivery Instruction.

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

6.24   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.
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

6.25   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

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6.26 dlvId

Description	This field contains a unique identifier of the Delivery Instruction 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

6.27 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

6.28   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.
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

6.29   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
	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

6.30   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 & Ireland
EOC		Euroclear Bank
SIS		SegaInterSettle AG

Where used:	CD850 Settled Cash Transactions Report
	CD851 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

6.31   envText

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

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Format	alphanumeric 1

Valid Values	**Decodes**	**Descriptions**
P		Production
S		Simulation

Where used:	CB830 Trades Action Report
	CB831 Trades Action Report
	CD850 Settled Cash Transactions Report
	CD851 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

6.32 exchNam

Description	This field contains the clearing house ID.

Format	alphanumeric 5

Valid Values	**Decodes**	**Descriptions**
EUREX		Eurex

Where used:	CB830 Trades Action Report
	CB831 Trades Action Report
	CD850 Settled Cash Transactions Report
	CD851 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

6.33   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
NET DELIVERY INFORMATION		
GROSS DELIVERY INFORMATION		
BUY-IN OR CASH SETTLED		

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   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

6.35　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

6.36　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
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6.37   isin

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

Format   alphanumeric 12

Where used: CB830 Trades Action Report
                       CB831 Trades Action Report
                       CD850 Settled Cash Transactions Report
                       CD851 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

6.38   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 will not be filled for trades from trading location XEUR.
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

6.39   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

6.40   membClgIdCod

Description	This field indicates the clearing member.
Format	alphanumeric 5

Where used: CB830 Trades Action Report
                       CB831 Trades Action Report
                       CD850 Settled Cash Transactions Report
                       CD851 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

6.41   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
                       CE860 Pending Delivery Report
                       CE861 Pending Delivery Report
                       CE862 Pending Delivery Report
                       CE870 Settled Delivery Report
                       CE871 Settled Delivery Report
                       CE872 Settled Delivery Report

6.42   membId

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

Format   alphanumeric 5

Where used:	CB830 Trades Action Report
	CB831 Trades Action Report
	CD850 Settled Cash Transactions Report
	CD851 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

6.43   membLglNam

Description	This field contains the legal name of the member.

Format	alphanumeric 40

Where used:	CB830 Trades Action Report
	CB831 Trades Action Report
	CD850 Settled Cash Transactions Report
	CD851 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

6.44 membTrdngIdCod

Description   This field indicates the trading member.

Format   alphanumeric 5

Where used: CB830 Trades Action Report
                       CB831 Trades Action Report
                       CD850 Settled Cash Transactions Report
                       CD851 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

6.45 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
                       CE860 Pending Delivery Report
                       CE861 Pending Delivery Report
                       CE862 Pending Delivery Report
                       CE870 Settled Delivery Report
                       CE871 Settled Delivery Report
                       CE872 Settled Delivery Report

6.46   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

6.47   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 CSD.
Format	numeric 3
Where used:	CE860 Pending Delivery Report CE861 Pending Delivery Report CE862 Pending Delivery Report

6.48   ordrNum

Description	This field contains the Net Position Order ID if trade is Net Position Trade. For Single Trades it will display external order number of the trade if provided by trading location.
Format	alphanumeric 20

Where used:	CB830 Trades Action Report
	CB831 Trades Action Report
	CD850 Settled Cash Transactions Report
	CD851 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

6.49   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

6.50   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

6.51   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

6.52   penCurrency

Description   This field contains the currency of the penalty.

Format   alphanumeric 3

Where used: CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties

6.53   penDat

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

Format   DateFormat

Where used: CE840 Daily CSDR Penalties

6.54   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

6.55   penDiscRate

Description   This field indicates the Cash Discount Penalty Rate that is used to calculate the amount of the cash penalty depending on the relevant settlement currency.

Format   numeric signed 14, 6

Where used: CE840 Daily CSDR Penalties

6.56   penFailAmnt

Description   This field contains the failed amount of the delivery instruction.

Format   numeric 15, 2

Where used: CE840 Daily CSDR Penalties

6.57   penFailQty

Description   This field contains the failed quantity of the delivery instruction.

Format   numeric 19, 6

Where used: CE840 Daily CSDR Penalties

6.58   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

6.59   penInstClassTyp

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

Format   alphanumeric 4

Where used: CE840 Daily CSDR Penalties

6.60   penSecRate

Description   This field contains the Security Penalty Rate, as well as the value of such rate, which has been applied to calculate the amount of the cash penalty.

Format   numeric signed 14, 6

Where used: CE840 Daily CSDR Penalties

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6.61 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

6.62 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

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6.63   performedBy

Description   This field contains the initiator of the change.

Format   alphanumeric 11

Valid Values	Decodes	Descriptions
STL-INS-DAT		if due to instruction sent via the settlement instruction data carrier from member
EUREX		if due to action by EUREX personnel

Where used: CB830 Trades Action Report
                        CB831 Trades Action Report

6.64   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

6.65   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.

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Format	numeric 19, 6

Where used:	CB830 Trades Action Report
	CB831 Trades Action Report

6.66   qtyHold

Description	This field contains the quantity of the Net Position Trade currently being blocked due to member action (Hold/ Release Functionality).

Format	numeric 19, 6

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

6.67   qtyHoldDlvId

Description	This field contains the quantity of the delivery instruction currently being blocked due to member action (Hold/ Release Functionality).

Format	numeric 19, 6

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

6.68   recTypTrd

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

Format	alphanumeric 3

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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

6.69   releaseStat

Description

This field contains the release status of the Net Position Trade. This field is only filled for Net Position Trades.

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

6.70 releaseStatDlvId

Description | This field contains the current release status of the Delivery Instruction.

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

6.71 remAmnt

Description | This field contains the not yet settled amount. For Net Position Trades it includes a potential Buy-in Blocked amount. For Single Trades the remaining amount always equals the total amount as settlement takes 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

6.72 remAmntDlvId

Description | This field contains the not yet settled amount for the Delivery Instruction.

Format | numeric 15, 2

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

6.73   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

6.74   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.

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

6.75   remQtyDlvId

Description   This field contains the not yet settled quantity for the Delivery
                               Instruction.

Format   numeric 19, 6

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

6.76   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

6.77   rptCod

Description   This field contains the report code.

Format   alphanumeric 5

Where used: CB830 Trades Action Report
                        CB831 Trades Action Report
                        CD850 Settled Cash Transactions Report
                        CD851 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

6.78   rptFlexKey

Description   This field contains the report flexible key.

Format   alphanumeric 14

Where used: CB830 Trades Action Report
                            CB831 Trades Action Report
                            CD850 Settled Cash Transactions Report
                            CD851 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

6.79   rptNam

Description   This field contains the report name.

Format   alphanumeric 50

Where used: CB830 Trades Action Report
                            CB831 Trades Action Report
                            CD850 Settled Cash Transactions Report
                            CD851 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

6.80   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: CB830 Trades Action Report
                    CB831 Trades Action Report
                    CD850 Settled Cash Transactions Report
                    CD851 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

6.81   rptPrntEffTim

Description   This field contains the report print effective time of the report.

Format   TimeFormat

Where used: CB830 Trades Action Report
                      CB831 Trades Action Report
                      CD850 Settled Cash Transactions Report
                      CD851 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

6.82   rptPrntRunDat

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

Format   DateFormat

Where used: CB830 Trades Action Report
                      CB831 Trades Action Report
                      CD850 Settled Cash Transactions Report
                      CD851 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

6.83   settlAcct

Description   This field contains the settlement account used for netting.

Format   alphanumeric 35

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
                        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

6.84   settlAmnt

Description   This field contains the aggregated settled amount including this
                        delivery for the Net Position Trade.

Format   numeric 15, 2

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

6.85   settlAmntDlvldPerStlmnt

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

Format   numeric 15, 2

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

6.86 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.

Format   numeric 15, 2

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

6.87 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
EUR		Euro
GBP		Great Britain Pound
JPY		Japanese Yen
SEK		Swedish Krona
USD		US Dollar
DKK		Danish Krone
CNY		Chinese Renminbi

Where used: CB830 Trades Action Report
                          CB831 Trades Action Report
                          CD850 Settled Cash Transactions Report
                          CD851 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

6.88   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

6.89   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

6.90   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 & Ireland
SIS		SegaInterSettle AG

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
                       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

6.91   settlQty

Description   This field contains the aggregated settled quantity including this
                       delivery for the Net Position Trade.

Format   numeric 19, 6

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

6.92   settlQtyDlvldPerStlmnt

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

Format   numeric 19, 6

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

6.93   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

6.94   settlStat

Description   This field contains the information about the settlement status of the Net Position 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

6.95   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

6.96   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

6.97 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 Trade 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

6.98 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

6.99   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

6.100   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

6.101   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

6.102 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

6.103 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:	CD850 Settled Cash Transactions Report CD851 Settled Cash Transactions Report

6.104 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

6.105   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

6.106   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

6.107   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

6.108   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

6.109   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

6.110   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: CD850 Settled Cash Transactions Report
CD851 Settled Cash Transactions Report

6.111   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

6.112   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

6.113   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

6.114   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

6.115   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

6.116   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

6.117 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

6.118 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

6.119 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 15, 2

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

6.120   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

6.121   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

6.122 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

6.123 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

6.124 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

6.125   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. |

| 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

6.126   totAmntTrdPerDlvId

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

| 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

6.127 totInstAmntDlvId

Description   This field contains the total instructed amount of the Delivery
                     Instruction for settlement.

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

6.128 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

6.129 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.

Format   numeric 19, 6

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

6.130   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

6.131   trdDat

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

Format   DateFormat

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
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

6.132   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
XETR		Xetra
XEUR		Eurex Frankfurt
XFRA		Xetra Frankfurt 2

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
	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

6.133   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:	CB830 Trades Action Report
	CB831 Trades Action Report
	CD850 Settled Cash Transactions Report
	CD851 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

6.134   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

6.135   trdStat

Description | This field contains the information about the settlement status of the Net Position 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

6.136   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

6.137 trdTypTl

Description	This field contains the exchange trade type for Single Trades provided by trading location. This field is only filled for Single Trades.

Format	alphanumeric 20

Valid Values	Decodes	Descriptions
FORCED DELIVERY	FORC	XEUR only
EXERCISE	EXER	XEUR only
ASSIGNMENT	ASGN	XEUR only
ALLOCATION	ALLO	XEUR only
NOTIFICATION	NOTI	XEUR only
REGULAR	REG	XETR and XFRA only
OTC	OTC	XETR and XFRA only
LIS	LIS	XETR and XFRA only
XETRA-ENLIGHT	XEEN	XETR and XFRA only

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

6.138 trdUpdDat

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

Format	DateFormat

Where used: CB830 Trades Action Report
                          CB831 Trades Action Report

6.139   trdUpdTim

Description   This field contains the time the trade was updated.

Format   TimeFormat

Where used: CB830 Trades Action Report
                          CB831 Trades Action Report

6.140   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.

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 & Ireland
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
SI	Settlement Institution
SIS	SIX SegaIntersettle Zürich
TDN	Trade Date Netting
TM	Trading Member

Table 7.1 - Glossary