Eurex Clearing – C7 SCS XML Reports – Modification Notes

Version 1.2.0

Date: 27.04.2022

Contents

1 Introduction

1.1 Purpose of this Document

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

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

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

1.2 Conventions used in this Document

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

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

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

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

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

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

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

2 Common Chapters

2.1 In section Introduction

Additional information related to generic text reports is included.
Please note that all reports are provided exclusively via the Common Report Engine.
For products not yet covered by C7 SCS and cleared by Eurex Clearing's Securities CCP (Securities CCP), Eurex Clearing's Securities CCP continues to generate and distribute the corresponding reports as done currently. Report Description for those reports continues to be described as part of the Securities CCP documentation being available under the following path:

www.eurex.com -> Clear -> Support -> Initiatives & Releases -> CCP Releases

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

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

Report Generation and Distribution

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

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

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

Separate Reports for Securities CCP and C7 SCS

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

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

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

Common Reports for Securities CCP and C7 SCS

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

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

2.2 In Section 2.3 Common Report Engine

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

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

The participant is responsible for the user account setup on the Common Report Engine for all markets applicable.
Detailed information to the Common Report Engine is provided on the Eurex Homepage:
www. eurex.com -> Clear -> Support -> Technology -> Common Report Engine

2.3 In Section 2.4 Common Report Engine

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

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

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

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

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

3 Report Layouts

3.1 Updated Reports

3.1.1 Description of Reports

	SN	RPT ID	Description
Changed	1	CB830	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).
Changed	2	CB831	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).
Changed	3	CE860	This report contains all Delivery Instructions that are partially pending or full pending on the current C7 SCS business day including Cash-Only Delivery Instructions resulting from strange nets. Settlements with Actual Settlement Date greater than current C7 SCS business day due to settlement after business day shift at (I)CSD will be considered as pending in C7 SCS and will be reported in Pending Delivery Report. However, the same will be reported as SETTLED on the next C7 SCS business day in Settled Delivery Report. The report shows remaining quantity and remaining amount per Delivery Instruction and provides a reference to the Net Position Trade belonging to this Delivery Instruction. For Flat (Zero) Net Position Trades no Delivery Instructions are created and these trades are reported on Net Position Trade level until Contractual Settlement Date is reached. Report provides multiple references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are: a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD b-CSD Reference: generated by (I)CSD and only applicable for CBF representing the CASCADE reference c-Underlying Reference: original Delivery Reference in case Corporate Action events applied on a Delivery Instruction d-Delivery ID: unique identifier generated by C7 SCS for internal referencing Delivery Instructions are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information. Type of Information is used to distinguish between: 1-NET DELIVERY INFORMATION: Pending Delivery Instructions/Net Position Trades resulting out of Net or Aggregate processing 2-GROSS DELIVERY INFORMATION: Pending Delivery Instructions/Net Position

			Trades resulting out of Gross processing Within each block the Delivery Instructions are sorted by Delivery ID and their Contractual Settlement Date starting with the most overdue settlements. In case portions of remaining quantity and remaining amount of trades are not reflected in any active Delivery Instruction at the (I)CSD (e.g., in case of Buy-in processing or Flat (Zero) Net Position Trades), these portions are reported per Trade sorted by buy/sell indicator and trade number in ascending order and with Delivery ID 'NA'. In case the Delivery ID is filled with 'NA', delivery instruction specific fields ~~for~~ as remaining and total instructed quantity/amount ~~are shown as '0'~~ and buy/sell indicator ~~is shown with default value 'B'~~ are not filled. The report provides totals for pending amounts per Type of Information, Trading Member, Account Type, ISIN, Settlement Location/Settlement Account per currency. In case a trade or delivery instruction was created/adjusted due to a corporate action processed by and received from (I)CSD before creation of the report, the respective corporate action identifier (CSD's CORP ID) is reported. The report is generated at the end of each business day (EoD). In case no data are to be reported for a business day an empty report is provided (NO DATA Report).
Changed	4	CE861	This report contains all Delivery Instructions that are partially pending or full pending on the current C7 SCS business day including Cash-Only Delivery Instructions resulting from strange nets. Settlements with Actual Settlement Date greater than current C7 SCS business day due to settlement after business day shift at (I)CSD will be considered as pending in C7 SCS and will be reported in Pending Delivery Report. However, the same will be reported as SETTLED on the next C7 SCS business day in Settled Delivery Report. The report shows remaining quantity and remaining amount per Delivery Instruction and provides a reference to the Net Position Trade belonging to this Delivery Instruction. For Flat (Zero) Net Position Trades no Delivery Instructions are created and these trades are reported on Net Position Trade level until Contractual Settlement Date is reached. Report provides multiple references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are: a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD b-CSD Reference: generated by (I)CSD and only applicable for CBF representing the CASCADE reference c-Underlying Reference: original Delivery Reference in case Corporate Action events applied on a Delivery Instruction d-Delivery ID: unique identifier generated by C7 SCS for internal referencing Delivery Instructions are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information. Type of Information is used to distinguish between: 1-NET DELIVERY INFORMATION: Pending Delivery Instructions/Net Position Trades resulting out of Net or Aggregate processing 2-GROSS DELIVERY INFORMATION: Pending Delivery Instructions/Net Position Trades resulting out of Gross processing Within each block the Delivery Instructions are sorted by Delivery ID and their Contractual Settlement Date starting with the most overdue settlements. In case portions of remaining quantity and remaining amount of trades are not reflected in any active Delivery Instruction at the (I)CSD (e.g., in case of Buy-in processing or Flat (Zero) Net Position Trades), these portions are reported per Trade sorted by buy/sell indicator and trade number in ascending order and with Delivery ID 'NA'. In case

			the Delivery ID is filled with 'NA', delivery instruction specific fields ~~for~~ as remaining and total instructed quantity/amount ~~are shown as '0'~~ and buy/sell indicator ~~is shown with default value 'B'~~ are not filled. The report provides totals for pending amounts per Type of Information, Trading Member, Account Type, ISIN, Settlement Location/Settlement Account per currency. In case a trade or delivery instruction was created/adjusted due to a corporate action processed by and received from (I)CSD before creation of the report, the respective corporate action identifier (CSD's CORP ID) is reported. The report is generated at the end of each business day (EoD). In case no data are to be reported for a business day an empty report is provided (NO DATA Report).
Changed	5	CE862	This report contains all Delivery Instructions that are partially pending or full pending on the current C7 SCS business day including Cash-Only Delivery Instructions resulting from strange nets. Settlements with Actual Settlement Date greater than current C7 SCS business day due to settlement after business day shift at (I)CSD will be considered as pending in C7 SCS and will be reported in Pending Delivery Report. However, the same will be reported as SETTLED on the next C7 SCS business day in Settled Delivery Report. The report shows remaining quantity and remaining amount per Delivery Instruction and provides a reference to the Net Position Trade belonging to this Delivery Instruction. For Flat (Zero) Net Position Trades no Delivery Instructions are created and these trades are reported on Net Position Trade level until Contractual Settlement Date is reached. Report provides multiple references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are: a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD b-CSD Reference: generated by (I)CSD and only applicable for CBF representing the CASCADE reference c-Underlying Reference: original Delivery Reference in case Corporate Action events applied on a Delivery Instruction d-Delivery ID: unique identifier generated by C7 SCS for internal referencing Delivery Instructions are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Account Type, Trading Member and Type of Information. Type of Information is used to distinguish between: 1-NET DELIVERY INFORMATION: Pending Delivery Instructions/Net Position Trades resulting out of Net or Aggregate processing 2-GROSS DELIVERY INFORMATION: Pending Delivery Instructions/Net Position Trades resulting out of Gross processing Within each block the Delivery Instructions are sorted by Delivery ID and their Contractual Settlement Date starting with the most overdue settlements. In case portions of remaining quantity and remaining amount of trades are not reflected in any active Delivery Instruction at the (I)CSD (e.g., in case of Buy-in processing or Flat (Zero) Net Position Trades), these portions are reported per Trade sorted by buy/sell indicator and trade number in ascending order and with Delivery ID 'NA'. In case the Delivery ID is filled with 'NA', delivery instruction specific fields ~~for~~ as remaining and total instructed quantity/amount ~~are shown as '0'~~ and buy/sell indicator ~~is shown with default value 'B'~~ are not filled. The report provides totals for pending amounts per Type of Information, Trading Member, Account Type, ISIN, Settlement Location/Settlement Account per currency. In case a trade or delivery instruction was created/adjusted due to a corporate

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

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

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

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

3.1.2 XML Report Structure for reports

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

			settlAcct m Settlement Account ce860Grp2 (1 ... variable times) ce860KeyGrp2 settlCurrency m Settlement Currency ce860Grp3 (1 ... variable times) ce860KeyGrp3 isin m Instrument instShtNam o (part of Instrument) instLngNam o (part of Instrument) instTypCod m Type ce860Grp4 (1 ... variable times) ce860KeyGrp4 acctTyp m Account Type ce860Grp5 (1 ... variable times) ce860KeyGrp5 membTrdngIdCod m Trading Member membTrdngIdNam o (part of Trading Member) ce860Grp6 (1 ... variable times) ce860KeyGrp6 infoList m Information Listed ce860Grp7 (1 ... variable times) ce860KeyGrp7 settlDatCtrct m Contractual Settlement Date ce860Grp8 (1 ... variable times) ce860KeyGrp8 dlvId m DeliveryID dlvRef o DeliveryRef csdRef o underlyingDlvRef o numbOfDaysLate o DaysLate dlvSettlLoc m DlvStlLoc dlvSettlAcct m DlvStlAcct clgHseSettlLoc o CtrCSD clgHseSettlAcct o CtrCSDAcct buySellIndDlvId o B/S totInstQtyDlvId o totInstAmntDlvId o remQtyDlvId o RemQtyDlv remAmntDlvId o RemAmntDlv corpActnRef o CAReference releaseStatDlvId o RelStsDlv qtyHoldDlvId o HoldQtyDlv ce860Rec (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
Changed	2	CE861	ce861 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ce861Grp (0 ... variable times) ce861KeyGrp membClgIdCod m Clearing Member membClgIdNam o (part of Clearing Member) ce861Grp1 (1 ... variable times) ce861KeyGrp1 settlLoc m Settlement Location settlAcct m Settlement Account ce861Grp2 (1 ... variable times) ce861KeyGrp2 settlCurrency m Settlement Currency ce861Grp3 (1 ... variable times) ce861KeyGrp3 isin m Instrument instShtNam o (part of Instrument) instLngNam o (part of Instrument) instTypCod m Type ce861Grp4 (1 ... variable times) ce861KeyGrp4 acctTyp m Account Type ce861Grp5 (1 ... variable times) ce861KeyGrp5 membTrdngIdCod m Trading Member membTrdngIdNam o (part of Trading Member) ce861Grp6 (1 ... variable times) ce861KeyGrp6 infoList m Information Listed ce861Grp7 (1 ... variable times) ce861KeyGrp7 settlDatCtrct m Contractual Settlement Date ce861Grp8 (1 ... variable times) ce861KeyGrp8 dlvId m DeliveryID dlvRef o DeliveryRef csdRef o underlyingDlvRef o numbOfDaysLate o DaysLate dlvSettlLoc m DlvStlLoc dlvSettlAcct m DlvStlAcct clgHseSettlLoc o CtrCSD

			clgHseSettlAcct o CtrCSDAcct buySellIndDlvId o B/S totInstQtyDlvId o totInstAmntDlvId o remQtyDlvId o RemQtyDlv remAmntDlvId o RemAmntDlv corpActnRef o CAReference releaseStatDlvId o RelStsDlv qtyHoldDlvId o HoldQtyDlv ce861Rec (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
Changed	3	CE862	ce862 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ce862Grp (0 ... variable times) ce862KeyGrp membClgIdCod m Clearing Member membClgIdNam o (part of Clearing Member) ce862Grp1 (1 ... variable times) ce862KeyGrp1 settlLoc m Settlement Location settlAcct m Settlement Account ce862Grp2 (1 ... variable times) ce862KeyGrp2 settlCurrency m Settlement Currency ce862Grp3 (1 ... variable times) ce862KeyGrp3

			isin m Instrument instShtNam o (part of Instrument) instLngNam o (part of Instrument) instTypCod m Type ce862Grp4 (1 ... variable times) ce862KeyGrp4 acctTyp m Account Type ce862Grp5 (1 ... variable times) ce862KeyGrp5 membTrdngIdCod m Trading Member membTrdngIdNam o (part of Trading Member) ce862Grp6 (1 ... variable times) ce862KeyGrp6 infoList m Information Listed ce862Grp7 (1 ... variable times) ce862KeyGrp7 settlDatCtrct m Contractual Settlement Date ce862Grp8 (1 ... variable times) ce862KeyGrp8 dlvId m DeliveryID dlvRef o DeliveryRef csdRef o underlyingDlvRef o numbOfDaysLate o DaysLate dlvSettlLoc m DlvStlLoc dlvSettlAcct m DlvStlAcct clgHseSettlLoc o CtrCSD clgHseSettlAcct o CtrCSDAcct buySellIndDlvId o B/S totInstQtyDlvId o totInstAmntDlvId o remQtyDlvId o RemQtyDlv remAmntDlvId o RemAmntDlv corpActnRef o CAReference releaseStatDlvId o RelStsDlv qtyHoldDlvId o HoldQtyDlv ce862Rec (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

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

			settlStatDlvId o StlStsDlv ce870Rec (1 ... variable times) buySellInd m B/S trdNum m TradeNumber ordrNum m OrderNumber trdLoc m TrdLoc trdDat m TrdDate acctPos o totQty m totAmnt m settlQty m settlAmnt m 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
Changed	5	CE871	ce871 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ce871Grp (0 ... variable times) ce871KeyGrp membClgIdCod m Clearing Member membClgIdNam o (part of Clearing Member) ce871Grp1 (1 ... variable times) ce871KeyGrp1 settlLoc m Settlement Location settlAcct m Settlement Account ce871Grp2 (1 ... variable times) ce871KeyGrp2 settlCurrency m Settlement Currency ce871Grp3 (1 ... variable times) ce871KeyGrp3 isin m Instrument instShtNam o (part of Instrument) instLngNam o (part of Instrument) instTypCod m Type ce871Grp4 (1 ... variable times) ce871KeyGrp4 acctTyp m Account Type ce871Grp5 (1 ... variable times) ce871KeyGrp5 membTrdngIdCod m Trading Member

			membTrdngIdNam o (part of Trading Member) ce871Grp6 (1 ... variable times) ce871KeyGrp6 infoList m Information Listed ce871Grp7 (1 ... variable times) ce871KeyGrp7 dlvId m DeliveryID dlvRef o DeliveryRef csdRef o underlyingDlvRef o dlvSettlLoc m DlvStlLoc dlvSettlAcct m DlvStlAcct clgHseSettlLoc o CtrCSD clgHseSettlAcct o CtrCSDAcct buySellIndDlvId o B/S totInstQtyDlvId o totInstAmntDlvId o ce871Grp8 (1 ... variable times) ce871KeyGrp8 settlDatActual m ActStlDate corpActnRef o settlQtyDlvIdPerStlmnt o StlQtyDlvPerStlmnt settlAmntDlvIdPerStlmnt o StlAmntDlvPerStlmnt settlStatDlvId o StlStsDlv ce871Rec (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
Changed	6	CE872	ce872 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m

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

			settlQtyTrdPerStlmnt m StlQtyTrdPerStlmnt settlAmntTrdPerStlmnt m StlAmntTrdPerStlmnt settlStat m StlStsTrd 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
Changed	7	CE890	ce890 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ce890Grp (0 ... variable times) ce890KeyGrp membClgIdCod m ce890Grp1 (1 ... variable times) ce890KeyGrp1 settlLoc m settlAcct m ce890Grp2 (1 ... variable times) ce890KeyGrp2 settlCurrency m ce890Grp3 (1 ... variable times) ce890KeyGrp3 isin m instTypCod m ce890Grp4 (1 ... variable times) ce890KeyGrp4 membTrdngIdCod m ce890Grp5 (1 ... variable times) ce890KeyGrp5 acctTyp m ce890Grp6 (1 ... variable times) ce890KeyGrp6 trdDat m ce890Grp7 (1 ... variable times) ce890KeyGrp7 netPosTrdId m settlDatCtrct m acctPos o ce890Grp8 (1 ... variable times) ce890KeyGrp8 recTypTrd m linkRef o cashNetPosTrdId o ce890Grp9 (1 ... variable times) ce890KeyGrp9 trdLoc m ce890Rec (1 ... variable times)

			membTrdngIdCodOrig o acctTypOrig o trdNum m surplusFlg m ordrNum o dlvSettlLoc o dlvSettlAcct o dlvId o dlvRef o releaseStat o processingMethod o buySellInd m totQty m trdPrc m totAmnt m accrIntAmnt o trdTim m trdTypTl o
Changed	8	CE891	ce891 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ce891Grp (0 ... variable times) ce891KeyGrp membClgIdCod m ce891Grp1 (1 ... variable times) ce891KeyGrp1 settlLoc m settlAcct m ce891Grp2 (1 ... variable times) ce891KeyGrp2 settlCurrency m ce891Grp3 (1 ... variable times) ce891KeyGrp3 isin m instTypCod m ce891Grp4 (1 ... variable times) ce891KeyGrp4 membTrdngIdCod m ce891Grp5 (1 ... variable times) ce891KeyGrp5 acctTyp m ce891Grp6 (1 ... variable times) ce891KeyGrp6 trdDat m ce891Grp7 (1 ... variable times) ce891KeyGrp7 netPosTrdId m settlDatCtrct m acctPos o ce891Grp8 (1 ... variable times)

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

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

			instTypCod m ce895Grp4 (1 ... variable times) ce895KeyGrp4 membTrdngIdCod m ce895Grp5 (1 ... variable times) ce895KeyGrp5 acctTyp m ce895Grp6 (1 ... variable times) ce895KeyGrp6 trdDat m ce895Grp7 (1 ... variable times) ce895KeyGrp7 netPosTrdId m settlDatCtrct m acctPos o ce895Grp8 (1 ... variable times) ce895KeyGrp8 recTypTrd m linkRef o cashNetPosTrdId o ce895Grp9 (1 ... variable times) ce895KeyGrp9 trdLoc m ce895Rec (1 ... variable times) membTrdngIdCodOrig o acctTypOrig o trdNum m surplusFlg m ordrNum o dlvSettlLoc o dlvSettlAcct o dlvId o dlvRef o releaseStat o processingMethod o buySellInd m totQty m trdPrc m totAmnt m accrIntAmnt o trdTim m trdTypTl o
Changed	11	CE896	ce896 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ce896Grp (0 ... variable times) ce896KeyGrp membClgIdCod m ce896Grp1 (1 ... variable times) ce896KeyGrp1

			settlLoc m settlAcct m ce896Grp2 (1 ... variable times) ce896KeyGrp2 settlCurrency m ce896Grp3 (1 ... variable times) ce896KeyGrp3 isin m instTypCod m ce896Grp4 (1 ... variable times) ce896KeyGrp4 membTrdngIdCod m ce896Grp5 (1 ... variable times) ce896KeyGrp5 acctTyp m ce896Grp6 (1 ... variable times) ce896KeyGrp6 trdDat m ce896Grp7 (1 ... variable times) ce896KeyGrp7 netPosTrdId m settlDatCtrct m acctPos o ce896Grp8 (1 ... variable times) ce896KeyGrp8 recTypTrd m linkRef o cashNetPosTrdId o ce896Grp9 (1 ... variable times) ce896KeyGrp9 trdLoc m ce896Rec (1 ... variable times) membTrdngIdCodOrig o acctTypOrig o trdNum m surplusFlg m ordrNum o dlvSettlLoc o dlvSettlAcct o dlvId o dlvRef o releaseStat o processingMethod o buySellInd m totQty m trdPrc m totAmnt m accrIntAmnt o trdTim m trdTypTl o
Changed	12	CE897	ce897 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLglNam o

			rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ce897Grp (0 ... variable times) ce897KeyGrp membClgIdCod m ce897Grp1 (1 ... variable times) ce897KeyGrp1 settlLoc m settlAcct m ce897Grp2 (1 ... variable times) ce897KeyGrp2 settlCurrency m ce897Grp3 (1 ... variable times) ce897KeyGrp3 isin m instTypCod m ce897Grp4 (1 ... variable times) ce897KeyGrp4 membTrdngIdCod m ce897Grp5 (1 ... variable times) ce897KeyGrp5 acctTyp m ce897Grp6 (1 ... variable times) ce897KeyGrp6 trdDat m ce897Grp7 (1 ... variable times) ce897KeyGrp7 netPosTrdId m settlDatCtrct m acctPos o ce897Grp8 (1 ... variable times) ce897KeyGrp8 recTypTrd m linkRef o cashNetPosTrdId o ce897Grp9 (1 ... variable times) ce897KeyGrp9 trdLoc m ce897Rec (1 ... variable times) membTrdngIdCodOrig o acctTypOrig o trdNum m surplusFlg m ordrNum o dlvSettlLoc o dlvSettlAcct o dlvId o dlvRef o releaseStat o processingMethod o buySellInd m totQty m trdPrc m totAmnt m accrIntAmnt o trdTim m trdTypTl o

4 Changes to Data Fields

4.1 New Fields

4.1.1 acctTypOrig

Description of the field	This field contains the original account type as provided by trading location XETR or XFRA if Trading Member is considered for Optimized Trade Date Netting. This field is only filled for Single Trades. Note: This field will always be omitted until the Optimized Trade Date Netting service is launched.
Format:	alphanumeric 2
Valid Values and Decodes:	Valid Value / Decodes / Description: A1 – – account for agent business PP – – account for proprietary (own) business
Where used:	- 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

Valid Value	Decodes	Description
A1		account for agent business
PP		account for proprietary (own) business

4.1.2 membTrdngIdCodOrig

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

4.2 Updated Fields

4.2.1 accrIntAmnt

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

4.2.2 cashTranDesc

Description of the field	This field contains the Cash Transaction Type description.

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

4.2.3 cashTranTyp

Description of the field	This field contains the ~~transaction type code~~ code of the Cash Transaction Type.
Format:	Alphanumeric 3
Valid Values and Decodes:	(see table below)
Where used:	- CD850 Settled Cash Transactions Report - CD851 Settled Cash Transactions Report

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

4.2.4 clgHseSettlAcct

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

4.2.5 clgHseSettlLoc

Description of the field	This field contains the settlement account location of the clearing house. This field is not filled when reporting trades that are not associated with a Delivery Instruction.
Format:	alphanumeric 3
Valid Values and Decodes:	(see table below)
Where used:	- CE840 Daily CSDR Penalties - CE845 Monthly CSDR Penalties - CE860 Pending Delivery Report - CE861 Pending Delivery Report - CE862 Pending Delivery Report

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

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

4.2.6 membClgIdCod

Description of the field	~~This field indicates the clearing member.~~ This field contains the Clearing Member ID.
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

4.2.7 membTrdngIdCod

Description of the field	~~This field indicates the trading member.~~ This field contains the Trading Member ID.
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

4.2.8 numbOfDaysLate

Description of the field	This field contains the number of business days a Delivery Instruction and consequently underlying trades are late for settlement based on their contractual settlement date and current business day at the (I)CSD.
Format:	numeric 3
Where used:	- CE860 Pending Delivery Report - CE861 Pending Delivery Report

	- CE862 Pending Delivery Report

4.2.9 penDiscRate

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

4.2.10 penSecRate

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

4.2.11 PerformedBy

Description of the field	This field contains the initiator ~~of the change~~ of the reported action updating the trade.		
Format:	alphanumeric 11		
Valid Values and Decodes:	Valid Value	Decodes	Description
	STL-INS-DAT		~~if due to instruction sent via the settlement instruction data carrier from member~~ if due to action performed by member
	EUREX		if due to action by EUREX personnel
Where used:	- CB830 Trades Action Report - CB831 Trades Action Report		

4.2.12 trdStat

Description of the field	This field contains the information about the ~~settlement~~ trade status of the Net Position Trade.		
Format:	alphanumeric 4		
Valid Values and Decodes:	Valid Value	Decodes	Description
	BIBL		Buy-in Blocked Trade is reported with this status (not with status LATE)
	IBL		ISIN Blocked; reported for all affected trades except Buy-in Blocked trades
	BLCK		Trade blocked for other reasons than IBL or BIBL
	LATE		Trade not fully settled at Contractual Settlement Date and not being blocked
	PART		Trade is partially settled and not being blocked or late
	PEND		Full quantity of the trade is not settled yet and trade is not being blocked or late
Where used:	- CE860 Pending Delivery Report - CE861 Pending Delivery Report - CE862 Pending Delivery Report		

5 Rebranding

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

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