# **EUREX**



**Eurex Clearing - C7 SCS** 

XML Reports – Reference Manual

Eurex Clearing AG

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Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
	Page 2 of 216

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Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
	Page 3 of 216

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XML Reports – Reference Manual

September 2022

Page 4 of 216

# **Table of Contents**

1	Introduction	10
2	XML Reports Concepts used by Eurex Clearing	12
2.1	Eurex Clearing Terminology	12
2.2	XML Report Layout	13
2.2.1	Structures	13
2.2.2	Structure Members	14
2.2.3	Data Types	14
2.2.4	Rules for creating the XML Structure	14
2.2.4.1	Main Report Structure	14
2.2.4.2	Substructures	14
2.2.4.3	Field Values	15
2.2.5	Rules for Text Reports	15
2.2.5.1	Generic Text Report Structure	16
2.2.5.2	Field Values	16
2.3	Common Report Engine	17
2.4	Available Reports	18
2.5	Intraday Report Nomenclature	20
3	Introduction to XML Reports	21
3.1	XML Report Characteristics	21
3.2	Report Availability	22
3.3	Structure Cardinality	22
3.4	Usage Code	23
4	XML Report Descriptions	24
4.1	CA - Custody Payment	24
4.1.1	CA870 Repo Custody Payment Statement	24
4.1.2	CA871 Repo Custody Payment Statement	27
4.2	CB - Trades Action Report	29
4.2.1	CB830 Trades Action Report	29
4.2.2	CB831 Trades Action Report	32
4.3	CD - Cash Settled Transactions Report	35
4.3.1	CD850 Settled Cash Transactions Report	35
4.3.2	CD851 Settled Cash Transactions Report	39
4.3.3	CD852 Repo Settled Cash Transactions Report	43
4.4	CE - Net Clearing, Settlement and Penalty Reports	47
4.4.1	CE840 Daily CSDR Penalties	47
4.4.2	CE845 Monthly CSDR Penalties	50
4.4.3	CE860 Pending Delivery Report	52
4.4.4	CE861 Pending Delivery Report	57
4.4.5	CE862 Pending Delivery Report	62
4.4.6	CE870 Settled Delivery Report	67
4.4.7	CE871 Settled Delivery Report	73

Cr Securities Clearing Service (Cr SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
	Page 5 of 216

4.4.8	CE872 Settled Delivery Report	79
4.4.9	CE890 Net Clearing Report - XEUR	85
4.4.10	CE891 Net Clearing Report - XEUR	88
4.4.11	CE892 Net Clearing Report - XEUR	91
4.4.12	CE895 Net Clearing Report - XETR and XFRA	94
4.4.13	CE896 Net Clearing Report - XETR and XFRA	97
4.4.14	CE897 Net Clearing Report - XETR and XFRA	100
4.5	CI - Intraday Settled Trades Report	103
4.5.1	Cl870 Repo Intraday Settled Trade Report	103
4.5.2	Cl871 Repo Intraday Settled Trade Report	106
4.5.3	Cl872 Repo Intraday Settled Trade Report	109
4.6	TC - Trade Confirmation	112
4.6.1	TC800 Repo Trade Confirmation Report	112
4.6.2	TC801 Repo Trade Confirmation Report	115
4.6.3	TC802 Repo Trade Confirmation Report	118
4.6.4	TC850 Repo Contracts Report	121
4.6.5	TC851 Repo Contracts Report	123
4.6.6	TC852 Repo Contracts Report	125
5	Introduction to Report Tag Descriptions	128
5.1	Tag Characteristics	128
6	XML Report Tag Descriptions	130
6.1	accrIntAmnt	130
6.2	acctPos	130
6.3	acctTyp	131
6.4	acctTypOrig	132
6.5	actnTyp	132
6.6	bic	133
6.7	bonPrc	133
6.8	buySellInd	134
6.9	buySellIndDlvId	135
6.10	caEntlDat	135
6.11	caNomAmt	136
6.12	caRevrCompInd	136
6.13	caSettlCurrency	136
6.14	caSettIRun	137
6.15	cashAmntCredit	138
6.16	cashAmntDebit	138
6.17	cashNetPosTrdId	138
6.18	cashRef	139
6.19	cashSettlAcct	139
6.20	cashSettlLoc	139
6.21	cashSettlRun	140
6.22	cashTranDat	141

XML Reports – Reference Manual
--------------------------------

September 2022 Page 6 of 216

6.23	cashTranDesc	141
6.24	cashTranTim	142
6.25	cashTranTyp	142
6.26	cashValDat	143
6.27	саТурRро	143
6.28	clgHseSettlAcct	143
6.29	clgHseSettlLoc	144
6.30	collVal	145
6.31	corpActnInd	145
6.32	corpActnRef	145
6.33	csdRef	146
6.34	debCredInd	146
6.35	dlvld	147
6.36	dlvPaymind	147
6.37	dlvRef	148
6.38	dlvSettlAcct	148
6.39	dlvSettlLoc	149
6.40	envText	150
6.41	exchNam	151
6.42	infoList	152
6.43	instLngNam	152
6.44	instShtNam	153
6.45	instTypCod	153
6.46	isin	154
6.47	legNo	155
6.48	linkRef	156
6.49	liquFlg	156
6.50	membClgldCod	156
6.51	membClgldNam	157
6.52	membld	158
6.53	membLglNam	159
6.54	membTrdngldCod	159
6.55	membTrdngldCodOrig	160
6.56	membTrdngldNam	161
6.57	netPosTrdId	161
6.58	numbOfDaysLate	162
6.59	ordrNum	162
6.60	penAmnt	163
6.61	penCalcMthd	163
6.62	penComRef	164
6.63	penCurrency	164
6.64	penDat	164
6.65	penDaysLate	165

September 2022

Page 7 of 216

6.66	penDiscRate	165
6.67	penFailAmnt	165
6.68	penFailQty	165
6.69	penFailQtyTyp	166
6.70	penInstClassTyp	166
6.71	penSecRate	166
6.72	penStatus	167
6.73	penTyp	167
6.74	performedBy	168
6.75	processingMethod	168
6.76	qtyBlock	168
6.77	qtyHold	169
6.78	qtyHoldDlvld	169
6.79	recTypTrd	169
6.80	releaseStat	170
6.81	releaseStatDlvId	171
6.82	remAmnt	171
6.83	remAmntDlvId	171
6.84	remAmntTrdPerDIvId	172
6.85	remQty	172
6.86	remQtyDlvld	172
6.87	remQtyTrdPerDIvId	173
6.88	rpoBankIntRef	173
6.89	rpoBps	173
6.90	rpoClgTmStmp	174
6.91	rpoClosReqPend	174
6.92	rpoCmpTrd	175
6.93	rpoFlxClosPrd	175
6.94	rpoIntAmt	175
6.95	rpoIntRt	176
6.96	rpoNPUId	176
6.97	rpoRefRtCod	176
6.98	rpoRemQty	177
6.99	rpoTotAmnt	177
6.100	rpoTotQty	178
6.101	rpoTrdStat	178
6.102	rpoTrdTmStmp	179
6.103	rpoTrdTyp	179
6.104	rpoUTI	180
6.105	rptCod	181
6.106	rptFlexKey	181
6.107	rptNam	182
6.108	rptPrntEffDat	183

XML Reports – Reference Manual

September 2022

Page 8 of 216

6.109	rptPrntEffTim	184
6.110	rptPrntRunDat	185
6.111	settlAcct	186
6.112	settlAmnt	187
6.113	settlAmntDlvldPerStlmnt	187
6.114	settlAmntTrdPerStlmnt	188
6.115	settlCurrency	188
6.116	settlDatActual	189
6.117	settlDatCtrct	190
6.118	settlLoc	190
6.119	settlQty	191
6.120	settlQtyDlvldPerStlmnt	192
6.121	settlQtyTrdPerStlmnt	192
6.122	settlStat	192
6.123	settlStatDlvId	193
6.124	smeGwthMktFlg	193
6.125	surplusFlg	194
6.126	totalCaCredAmntPerMembTrdngldCod	194
6.127	totalCaCredAmntPerSettlAcct	195
6.128	total CaDeb Amnt Per Memb Trdngld Cod	195
6.129	totalCaDebAmntPerSettlAcct	195
6.130	totalCredAmntPerAcctTyp	196
6.131	totalCredAmntPerCashSettlAcct	196
6.132	totalCredAmntPerCashSettlLoc	196
6.133	totalCredAmntPerCashTranTyp	197
6.134	totalCredAmntPerDlvSettlAcct	197
6.135	totalCredAmntPerMembClgldCodCur	197
6.136	totalCredAmntPerMembTrdngldCod	198
6.137	totalDebAmntPerAcctTyp	198
6.138	totalDebAmntPerCashSettlAcct	198
6.139	totalDebAmntPerCashSettlLoc	199
6.140	totalDebAmntPerCashTranTyp	199
6.141	totalDebAmntPerDlvSettlAcct	200
6.142	totalDebAmntPerMembClgldCodCur	200
6.143	totalDebAmntPerMembTrdngldCod	200
6.144	totalPenAmntCur	201
6.145	totalRemAmntAcctTyp	201
6.146	totalRemAmntInfoList	201
6.147	totalRemAmntIsin	202
6.148	totalRemAmntMembTrdngld	202
6.149	totalRemAmntSettlAcctCur	202
6.150	totalSettlAmntAcctTypRptTdy	203
6.151	totalSettlAmntDlvldRptTdy	203

# Eurex Clearing AG

# C7 Securities Clearing Service (C7 SCS) Release 2.0

Cr Securities Clearing Service (Cr SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
	Page 9 of 216

6.152	totalSettlAmntInfoListRptTdy	204
6.153	totalSettlAmntlsinRptTdy	204
6.154	totalSettlAmntMembTrdngldRptTdy	204
6.155	totalSettlAmntSettlAcctCurRptTdy	205
6.156	totalSettlQtyDlvldRptTdy	205
6.157	totAmnt	205
6.158	totAmntTrdPerDIvId	206
6.159	totlnstAmntDlvId	207
6.160	totlnstQtyDlvld	207
6.161	totQty	207
6.162	totQtyTrdPerDlvId	208
6.163	tranSrc	208
6.164	trdDat	209
6.165	trdLoc	210
6.166	trdNum	211
6.167	trdPrc	211
6.168	trdStat	212
6.169	trdTim	213
6.170	trdTypTl	213
6.171	trdUpdDat	214
6.172	trdUpdTim	215
6.173	underlyingDlvRef	215
7	Glossary	216

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
Introduction	Page 10 of 216

#### 1 Introduction

This document describes all the reports distributed for Eurex Clearing – Securities Clearing Service (C7 SCS).

This document is intended to provide members with relevant information concerning reports (viz. offered reports, layout). The purpose of the Eurex Clearing XML Reports – Reference Manual is

- to explain the content of the reports, and
- to describe each report in detail.

Additional information related to generic text reports is included.

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

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

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

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

#### Report Generation and Distribution

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

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

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

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

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

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

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

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

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
Introduction	Page 11 of 216

securities resulting from Eurex derivatives (XEUR) which settle at Euroclear UK & Ireland (CCO, 'CREST') continue to be reported in Securities CCP reports only.

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

To comply with Central Securities Depositories Regulation (CSDR), two reports (CE840 and CE845) are provided which contain penalty information of both systems (Securities CCP and C7 SCS).

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

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Reports Concepts used by Eurex Clearing	Page 12 of 216

## 2 XML Reports Concepts used by Eurex Clearing

## 2.1 Eurex Clearing Terminology

Throughout the Eurex Clearing C7 SCS XML Reports documentation, specific terms are used to refer to certain objects known to C7 SCS. To avoid misunderstandings the most important terms are described in this paragraph.

#### **Trade Types**

The term **Single Trades** refers to trades received from trading locations. These can be FWB Transactions or Physical Delivery Transactions resulting from Eurex Derivatives.

The term **Net Position Trades** refers to trades resulting out of the daily C7 SCS Trade Date Netting process of Single Trades per Net Processing Unit considering the corresponding applicable Processing Method. Please note, that in case of Gross processing a Net Position Trade is generated for each affected Single Trade.

#### Net Position Trades can be

- securities against payment (standard case),
- · securities free of payment,
- Cash-Only or
- Flat (Zero), i.e. quantity and amount equal 0.

Cash-Only and Flat (Zero) Net Position Trades can only occur if Strange Net Option is chosen as 'NET/SPLIT' or Linking before Aggregation service is used.

The term **Repo Trades** refers to Repo transactions that are received from trading location XERE.

#### **Participant Types**

The term **Trading Member (TM)** refers to financial institutions, financial services institutions and banking organizations, who trade in "CCP eligible" relevant instruments. TMs are entitled to execute proprietary and agent trades. TMs are not intended to operate directly with C7 SCS but can receive reports containing data regarding their trades and delivery instructions.

All Select Finance participants participate in the clearing process of Eurex Clearing by applying for a Basic Clearing Member license ("BCM"). Such participants are set-up as TMs in C7 SCS.

The term **Clearing Member (CM)** refers to a Eurex Clearing participant being entitled to perform the clearing of trades in "CCP eligible" instruments. In addition, CMs are liable for the timely fulfillment of all payment and delivery obligations resulting from Net Position Trades the CM is performing the clearing for. These trades relate either to the CM itself or to one of its TMs.

The Select Finance participants (i.e. BCMs) have a trilateral agreement with a Clearing Agent. For Reporting purpose, Clearing Agents will be classified under CMs in C7 SCS. Consequently CMs receive reports containing data of trades and delivery instructions belonging to themselves or one of their TMs.

The term **Settlement Institution (SI)** refers to a Eurex Clearing participant performing securities settlement via accounts at one or several of the supported (I)CSDs. SIs provide securities services between Eurex Clearing AG and the Clearing Member. However, the responsibility towards Eurex Clearing AG to fulfill trades by means of orderly settlement remains with the CM.

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Reports Concepts used by Eurex Clearing	Page 13 of 216

SIs receive reports containing data of trades and delivery instructions belonging to one of their settlement accounts independent of the CM the trade belongs to.

A participant might perform the functions associated with one or more of these participant types, given he complies with the associated prerequisites.

#### **Accounts**

**Account Types:** For the Single Trades from T7 and C7 (i.e. trading location XETR, XFRA, XEUR) it is distinguished between proprietary and agent business. This account type information will be used in C7 SCS for account setting and net processing purposes.

- For proprietary business: "PP" account
- For agent business (XETR, XFRA): "A1" account
- For agent business (XEUR): "A1" to "A9" account (Flex Accounts will be mapped to account type "A1")

For Repo Trades from F7 (i.e. trading location XERE), only proprietary business is allowed.

**Position Accounts:** For the Single Trades from C7 (i.e. trading location XEUR) also the position/flex account information is received. This position account information will be used in C7 SCS for net processing purposes.

• For Eurex (i.e. trading location XEUR): "A1" to "A9" + flex accounts.

**Settlement Accounts:** Settlement accounts setup at the (I)CSD are reflected in the C7 SCS system for the settlement of transactions at different (I)CSDs and T2S. Settlement accounts can be assigned to participants acting as CM and/or SI depending on the participant's roles.

**Collateral Accounts:** Collateral Accounts setup at Triparty Collateral Agents are reflected in the C7 SCS system for the settlement of GC Pooling transactions. In reports, Collateral Accounts will be reported as settlement accounts.

## 2.2 XML Report Layout

The XML Report layout consists of the basic elements structures, structure members and data types.

#### 2.2.1 Structures

Structures are ordered collections of structure members.

They may contain fields and/or substructures as members, forming a structure tree. On top level (the root of each structure tree) there is the main report structure.

Most structures are defined as a part of one report. Structures used in several reports are called common structures.

Naming conventions for structures are:

reportName Main structure of a report
reportName\*\*\*Grp Sub structure of a report

reportName\*\*\*KeyGrp Sub structure of a report which contains key fields

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Reports Concepts used by Eurex Clearing	Page 14 of 216

#### 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

#### 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.

Eurex Clearing AG	_
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Reports Concepts used by Eurex Clearing	Page 15 of 216

#### 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:

<totalRemAmntlsin>-23456.79</totalRemAmntlsin>

## 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.

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Reports Concepts used by Eurex Clearing	Page 16 of 216

#### 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).

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Reports Concepts used by Eurex Clearing	Page 17 of 216

## 2.3 Common Report Engine

The Common Report Engine is the exclusive source for report files for Eurex Clearing members. It is an FTP solution based on an SFTP report server that allows participants to easily retrieve all of their reports from a single source.

All transactional and participant specific C7 SCS reports are available in the same participant-specific directory structure as used for Securities CCP reports. C7 SCS and Securities CCP Reports are distinguished via unique Report IDs.

Non-transactional and non-participant specific reports and files are available in the public area. Such reports are tagged as *CRE Area*: *public* in this manual.

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

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

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

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

Detailed information to the Common Report Engine is provided on the Eurex Homepage: www.eurex.com -> Clear -> Support -> Technology -> Common Report Engine

XML Reports Concepts used by Eurex Clearing

September 2022

Page 18 of 216

# 2.4 Available Reports

XML Reports - Reference Manual

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

## **Eurex Clearing AG**

## C7 Securities Clearing Service (C7 SCS) Release 2.0

September 2022

XML Reports Concepts used by Eurex Clearing

Page 19 of 216

C7 SCS Report ID	Report Name	Delive- ry Time <sup>1</sup>	RAW (XML) Format	Printa- ble Format	Current CCP Reports	Description <sup>2</sup>
CE870/ CE871/ CE872	Settled Delivery Report	EoD, T+1(+x )	Yes	Yes	CE270/ CE271/ CE272	Portion of Net Position Trades and Repo Trades that has been settled on the current business day.
CE890/ CE891/ CE892	Net Clearing Report (XEUR)	EoD <sup>4</sup> ,	Yes	No	CE290/ CE291/ CE292	Single Trades from Eurex deliveries and Net Position Trades (resulting from Netting/Aggre- gation/Gross processing) incl. quantity, cash amount, Delivery ID and Delivery Reference.
CE895/ CE896/ CE897	Net Clearing Report (XETR and XFRA)	EoD <sup>4</sup> ,	Yes	No	CE395/ CE396/ CE397	Single Trades from FWB and Net Position Trades (resulting from Netting/Aggregation/Gross processing) incl. quantity, cash amount, Delivery ID and Delivery Reference.
CI870/ CI871/ CI872	Repo Intraday Settled Trade Report	Intra- day	Yes	No	N/A	Trade level information of Repo Trades that are settled on current business day.
TC800/ TC801/ TC802	Repo Trade Confirmatio n Report	Intrada y, T	Yes	No	TC100/ TC101/ TC102	Confirmation of new Repo Trades accepted and successfully validated by Eurex Clearing. This is a multi-frequency report. From 08:00 until 13:00, this report is generated every 30 minutes. From 13:00 until Completion of Trading, this report is generated every hour.
TC850/ TC851/ TC852	Repo Contracts Report	EOD, T(+x)	Yes	No	TC750/ TC751/ TC752	Detailed information of Repo Trades.

Table 2.1 - Available Reports

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

 $<sup>^2\</sup>mbox{For full description of reports refer to chapter 4.}$ 

<sup>&</sup>lt;sup>3</sup>14th business day of the calendar month following the month the trade/ delivery instruction was subject for penalty due to CSDR

<sup>&</sup>lt;sup>4</sup>Net Clearing Reports are provided after Net Processing.

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Reports Concepts used by Eurex Clearing	Page 20 of 216

# 2.5 Intraday Report Nomenclature

Multi frequency reports that are generated multiple times on a business day contain a run number to identify a particular report run. This run number starts with 01 on each business day and is incremented by 1 for the next generated report.

## Example:

Report run 1: 20RPTTC800XXXXX2022042501.XML Report run 2: 20RPTTC800XXXXX2022042502.XML The EOD report is generated without a run number.

## Example:

20RPTTC800XXXXX20220425.XML

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
Introduction to XML Reports	Page 21 of 216

## 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

structure, repeated cardinality times:

Cardinality	Description
(none)	Substructure occurs exactly one time
m	Substructure occurs exactly <i>m</i> times
m n	Substructure occurs minimal <i>m</i> , maximal <i>n</i> times
m variable	Substructure occurs <i>m</i> to any number times

Table 3.2 - Structure Cardinality Descriptors

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
Introduction to XML Reports	Page 23 of 216

# 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)
0	optional	Tag will be omitted, if no value is given.

Table 3.3 - Field Usage Codes

Eurex Clearing AG	_
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 24 of 216

#### 4 XML Report Descriptions

The description of the XML Reports and Tags in this document is based on the configuration

CONFIG\_IDENTIFIER SCSRep2.0.2
CONFIG\_DATE 2022-09-12 12:01

# 4.1 CA - Custody Payment

#### 4.1.1 CA870 Repo Custody Payment Statement

Description This report provides cash payments from corporate action events

(original-runs, re-runs and cancellation-runs) related to Repo Trades.

This report also shows coupon compensation for repos.

The report provides totals for debit and credit Corporate Action cash amount per Trading Member, Clearing Member and Settlement

Account.

This report is sorted per Clearing Member, Currency, Corporate Action

Value Date, Settlement Location, Settlement Account, Trading Member, Account Type, Corporate Action Entitlement Date and

Corporate Action Type.

The report is generated at the end of each C7 SCS Business Day (EoD). In case no data are to be reported for a business day, an empty

report is provided (NO DATA Report).

Frequency Daily.

Availability This report is available for Clearing Members.

XML Report Structure	M/O Text Report Heading
<u>ca870</u>	
<u>rptHdr</u>	
exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	0
membld	0
membLglNam	0
rptPrntEffDat	m
rptPrntEffTim	0
rptPrntRunDat	m

XML Reports - Reference Manual

September 2022

XML Report Descriptions

Page 25 of 216

```
ca870Grp, repeated 0 ... variable times:
  ca870KeyGrp
    membClgIdCod
                                             m
  ca870Grp1, repeated 1 ... variable times:
    ca870KeyGrp1
      caSettlCurrency
                                             m
    ca870Grp2, repeated 1 ... variable times:
       ca870KeyGrp2
         cashValDat
                                             m
      ca870Grp3, repeated 1 ... variable times:
         ca870KeyGrp3
           settlLoc
                                             m
           settlAcct
                                             m
         ca870Grp4, repeated 1 ... variable times:
           ca870KeyGrp4
              membTrdngIdCod
                                             m
           ca870Grp5, repeated 1 ... variable times:
             ca870KeyGrp5
                acctTyp
             ca870Grp6, repeated 1 ... variable times:
                ca870KeyGrp6
                  caEntlDat
                ca870Grp7, repeated 1 ... variable times:
                  ca870KeyGrp7
                     caTypRpo
                                             m
                  ca870Rec, repeated 1 ... variable times:
                    trdDat
                                             m
                    trdLoc
                                             m
                    caSettlRun
                                             0
                    trdNum
                                             m
                     ordrNum
                                             m
                    isin
                                             m
                    tranSrc
                    buySellInd
                                             m
                     caNomAmt
                                             m
                     cashAmntCredit
                                             m
                     cashAmntDebit
                                             m
                     caRevrCompInd
           totalCaDebAmntPerMembTrdngIdCod o
           totalCaCredAmntPerMembTrdngIdCod o
```

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 26 of 216
totalCaDebAmntPerSettlAcct o	

totalCaCredAmntPerSettlAcct o
totalCaCredAmntPerSettlAcct o
totalDebAmntPerMembClgldCodCur o
totalCredAmntPerMembClgldCodCur o

# **Text Report Structure**

NOTE: NO TEXT VERSION OF REPORT AVAILABLE FOR CA870.

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 27 of 216

#### 4.1.2 CA871 Repo Custody Payment Statement

Description This report provides cash payments from corporate action events

(original-runs, re-runs and cancellation-runs) related to Repo Trades.

This report also shows coupon compensation for repos.

The report provides totals for debit and credit Corporate Action cash amount per Trading Member, Clearing Member and Settlement

Account.

This report is sorted per Clearing Member, Currency, Corporate Action

Value Date, Settlement Location, Settlement Account, Trading Member, Account Type, Corporate Action Entitlement Date and

Corporate Action Type.

The report is generated at the end of each C7 SCS Business Day (EoD). In case no data are to be reported for a business day, an empty

report is provided (NO DATA Report).

Frequency Daily

Availability This report is available for Settlement Institutions.

XML Report Structure	M/O	Text Report Heading
----------------------	-----	---------------------

```
ca871
  <u>rptHdr</u>
    exchNam
                                                 m
    envText
                                                 m
    rptCod
                                                 m
    rptNam
                                                 m
    rptFlexKey
                                                 0
     membld
                                                 0
    membLglNam
                                                 0
     rptPrntEffDat
                                                 m
     rptPrntEffTim
                                                 0
     rptPrntRunDat
                                                 m
  ca871Grp, repeated 0 ... variable times:
    ca871KeyGrp
       membClgIdCod
                                                 m
    ca871Grp1, repeated 1 ... variable times:
       ca871KeyGrp1
         caSettlCurrency
                                                 m
       ca871Grp2, repeated 1 ... variable times:
         ca871KeyGrp2
           cashValDat
                                                 m
         ca871Grp3, repeated 1 ... variable times:
```

Eurex Clearing AG

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

XML Report Descriptions

September 2022

Page 28 of 216

```
ca871KeyGrp3
      settlLoc
                                        m
      settlAcct
                                        m
    ca871Grp4, repeated 1 ... variable times:
      ca871KeyGrp4
         membTrdngIdCod
                                        m
      ca871Grp5, repeated 1 ... variable times:
         ca871KeyGrp5
           acctTyp
                                        m
         ca871Grp6, repeated 1 ... variable times:
           ca871KeyGrp6
             caEntlDat
                                        m
           ca871Grp7, repeated 1 ... variable times:
             ca871KeyGrp7
                caTypRpo
             ca871Rec, repeated 1 ... variable times:
                trdDat
                                        m
                trdLoc
                                        m
                caSettlRun
                                        0
                trdNum
                                        m
                ordrNum
                                        m
                isin
                                        m
                tranSrc
                                        m
                buySellInd
                                        m
                caNomAmt
                                        m
                cashAmntCredit
                                        m
                cashAmntDebit
                                        m
                caRevrCompInd
                                        0
      totalCaDebAmntPerMembTrdngIdCod o
      totalCaCredAmntPerMembTrdngIdCod o
    totalCaDebAmntPerSettlAcct
    totalCaCredAmntPerSettlAcct
                                        0
totalDebAmntPerMembClgIdCodCur
total Cred Amnt Per Memb Clg Id Cod Cur\\
```

#### **Text Report Structure**

NOTE: NO TEXT VERSION OF REPORT AVAILABLE FOR CA871.

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XMI Report Descriptions	Page 29 of 216

# 4.2 CB - Trades Action Report

#### 4.2.1 CB830 Trades Action Report

Description This report contains Single Trades which were linked, inserted or

deleted as well as Net Position Trades that were deleted or set to Buyin Blocked or Buy-in Released during the C7 SCS Business Day. Changes in Release Status and associated Quantity on Hold initiated directly at the (I)CSD (provided status update was received from

(I)CSD) are reported as well.

For Repo business, this report contains Repo Trades which are inserted or cancelled by Clearing Operations. This report also contains Repo Trades which were set to Buy-In Blocked or Buy-In Released during C7 SCS Business Day.

The report is sorted by Settlement Location and Account, Trading Member, ISIN, Settlement Currency, Trading Location and Trade Date. Actions on Trades are shown per Trade in a chronological order.

The report is generated at the end of each C7 SCS Business Day (EoD). In case no data are to be reported an empty report is provided

(NO DATA Report).

Frequency Daily.

Availability This report is available for Clearing Members.

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

XML Reports - Reference Manual

September 2022

XML Report Descriptions

Page 30 of 216

```
cb830Grp1, repeated 1 ... variable times:
  cb830KeyGrp1
    settlLoc
                                                 Settlement Location
                                           m
    settlAcct
                                                 Settlement Account
                                           m
  cb830Grp2, repeated 1 ... variable times:
    cb830KeyGrp2
       membTrdngldCod
                                           m
                                                 Trading Member
    membTrdngldNam
                                                 (part of Trading Member)
                                           0
    cb830Grp3, repeated 1 ... variable times:
       cb830KeyGrp3
         isin
                                           m
                                                 Instrument
       instShtNam
                                                 (part of Instrument)
                                           0
       instLngNam
                                                 (part of Instrument)
                                           0
       cb830Grp4, repeated 1 ... variable times:
         cb830KeyGrp4
           settlCurrency
                                                 Settlement Currency
                                           m
         cb830Grp5, repeated 1 ... variable times:
           cb830KeyGrp5
              trdLoc
                                           m
                                                 Trading Location
           cb830Grp6, repeated 1 ... variable times:
              cb830KeyGrp6
                trdDat
                                                 Trade Date
              cb830Grp7, repeated 1 ... variable times:
                cb830KeyGrp7
                  trdNum
                                                 TradeNumber
                                           m
                trdTypTl
                                                 TrdTyp
                                           0
                ordrNum
                                                 OrderNumber
                                           0
                cb830Rec, repeated 1 ... variable times:
                  trdUpdDat
                                           m
                                                 MaintDate
                                                 MaintTime
                  trdUpdTim
                                           m
                  buySellInd
                                                 B/S
                                           m
                  remQty
                                                 RemainingQuantity
                                           m
                  remAmnt
                                           m
                  actnTyp
                                                 Tran
                                           m
                  releaseStat
                                           0
                  qtyBlock
                                           0
                                                 BlockedQuantity
                  linkRef
                                                 LinkReference
                                           0
                  performedBy
                                                 PerformedBy
                                           m
                  legNo
                                           0
```

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 31 of 216

#### **Text Report Structure**

TradeNumber TrdTyp OrderNumber

MaintDate MaintTime B/S RemainingQuantity Tran BlockedQuantity LinkReference PerformedBy LegNo

-----

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 32 of 216

#### 4.2.2 CB831 Trades Action Report

Description This report contains Single Trades which were linked, inserted or

deleted as well as Net Position Trades that were deleted or set to Buyin Blocked or Buy-in Released during the C7 SCS Business Day. Changes in Release Status and associated Quantity on Hold initiated directly at the (I)CSD (provided status update was received from

(I)CSD) are reported as well.

For Repo business, this report contains Repo Trades which are inserted or cancelled by Clearing Operations. This report also contains Repo Trades which were set to Buy-In Blocked or Buy-In Released

during C7 SCS Business Day.

The report is sorted by Settlement Location and Account, Trading Member, ISIN, Settlement Currency, Trading Location and Trade Date. Actions on Trades are shown per Trade in a chronological order.

The report is generated at the end of each C7 SCS Business Day (EoD). In case no data are to be reported an empty report is provided

(NO DATA Report).

Frequency Daily.

Availability This report is available for Settlement Institutions.

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

legNo

XML Reports - Reference Manual

September 2022

XML Report Descriptions

Page 33 of 216

```
cb831Grp2, repeated 1 ... variable times:
  cb831KeyGrp2
    membTrdngIdCod
                                              Trading Member
                                         m
  membTrdngldNam
                                              (part of Trading Member)
                                         О
  cb831Grp3, repeated 1 ... variable times:
    cb831KeyGrp3
       isin
                                         m
                                              Instrument
    instShtNam
                                              (part of Instrument)
                                         0
    instLngNam
                                         0
                                              (part of Instrument)
    cb831Grp4, repeated 1 ... variable times:
       cb831KeyGrp4
         settlCurrency
                                              Settlement Currency
                                         m
       cb831Grp5, repeated 1 ... variable times:
         cb831KeyGrp5
           trdLoc
                                              Trading Location
         cb831Grp6, repeated 1 ... variable times:
           cb831KeyGrp6
              trdDat
                                              Trade Date
                                         m
           cb831Grp7, repeated 1 ... variable times:
              cb831KeyGrp7
                trdNum
                                         m
                                              TradeNumber
              trdTypTl
                                              TrdTyp
                                         0
                                              OrderNumber
              ordrNum
              cb831Rec, repeated 1 ... variable times:
                                              MaintDate
                trdUpdDat
                                         m
                                              MaintTime
                trdUpdTim
                                         m
                buySellInd
                                              B/S
                                         m
                remQty
                                              RemainingQuantity
                                         m
                remAmnt
                                         m
                actnTyp
                                         m
                                              Tran
                releaseStat
                                         0
                qtyBlock
                                         0
                                              BlockedQuantity
                linkRef
                                              LinkReference
                performedBy
                                              PerformedBy
                                         m
```

0

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 34 of 216

#### **Text Report Structure**

TradeNumber TrdTyp OrderNumber

MaintDate MaintTime B/S RemainingQuantity Tran BlockedQuantity LinkReference PerformedBy LegNo

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 35 of 216

#### 4.3 CD - Cash Settled Transactions Report

#### 4.3.1 CD850 Settled Cash Transactions Report

Description

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

The report includes manually generated cash transactions as well as cash transactions automatically created as a result of netting (CashOnly Net Position Trades created due to strange nets) and fixing of Repo Trades. Cash transactions related to payments initiated by an (I)CSD in context of corporate actions/income events (dividends, interest payments, transformations in cash) are not reported in this report, however Cash transactions created by ECAG for Repo Trades as part of Corporate Action payments are included in this report.

Cash transactions for Cash-Only Net Position Trades reported on this report can be matched to the settlement information of the Cash-Only Net Position Trade on the Settled Delivery Report. For manually generated cash transactions the Net Position Trade ID/External Trade ID is shown as 'NA' and Order Number is not filled as such transactions might relate to more than one Net Position Trade/Repo Trade.

The report is sorted per Clearing Member, Currency, Cash Settlement Location, Cash Settlement Account, Cash Value Date, Cash Settlement Run, Delivery Settlement Location, Delivery Settlement Account, Trading Member, Account Type and Cash Transaction Type.

Cash transactions are shown in chronological order.

The report provides totals for debit and credit cash amounts per Cash Transaction Type, Account Type, Trading Member, Settlement Account, Cash Settlement Account, Cash Settlement Location and Clearing Member per currency.

The report is generated at the end of each business day (EoD). In case no data are to be reported for a business day an empty report is provided (NO DATA Report)

Frequency Daily.

Availability This report is available for Clearing Members.

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

```
Eurex Clearing AG
```

XML Reports – Reference ManualSeptember 2022XML Report DescriptionsPage 36 of 216

```
rptNam
                                              m
  rptFlexKey
                                              0
  membld
                                              0
  membLglNam
                                              0
  rptPrntEffDat
                                              m
  rptPrntEffTim
                                              0
  rptPrntRunDat
                                              m
cd850Grp, repeated 0 ... variable times:
  cd850KeyGrp
    membClgIdCod
                                                   Clearing Member
                                              m
                                                   (part of Clearing Member)
  membClgIdNam
                                              0
  cd850Grp1, repeated 1 ... variable times:
    cd850KeyGrp1
       settlCurrency
                                              m
                                                   Currency
    cd850Grp2, repeated 1 ... variable times:
       cd850KeyGrp2
         cashSettlLoc
                                                   Cash Settlement Location
                                              m
       bic
                                                   (part of Cash Settlement Location)
                                              m
       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
                                                   Settlement Run
                                              m
              cd850Grp6, repeated 1 ... variable times:
                cd850KeyGrp6
                   dlvSettlLoc
                                                   Delivery Settlement Location
                                              m
                   dlvSettlAcct
                                                   Delivery Settlement Account
                                              m
                cd850Grp7, repeated 1 ... variable times:
                   cd850KeyGrp7
                     membTrdngldCod
                                                   Trading Member
                                              m
                   membTrdngldNam
                                                   (part of Trading Member)
                                              0
                   cd850Grp8, repeated 1 ... variable times:
                     cd850KeyGrp8
                       acctTyp
                                              m
                                                   Account Type
                     cd850Grp9, repeated 1 ... variable times:
```

cd850KeyGrp9

XML Reports - Reference Manual

September 2022

XML Report Descriptions

Page 37 of 216

cashTranTyp	m	Transaction Ty	ре

cashTranDesc m (part of Transaction Type)

cd850Rec, repeated 1 ... variable times:

cashTranDat m TrnDate cashTranTim m TrnTime

cashRef m CashReference trdNum m TradeNumber ordrNum o OrderNumber

isin m ISIN cashAmntDebit m Debit cashAmntCredit m Credit

acctPos o PositionAccount

totalDebAmntPerCashTranTyp m Total Cash Amount per

Transaction Type

totalCredAmntPerCashTranTyp m Total Cash Amount per

Transaction Type

totalDebAmntPerAcctTyp m Total Cash Amount per Account Type totalCredAmntPerAcctTyp m Total Cash Amount per Account Type

totalDebAmntPerMembTrdngIdCod m Total Cash Amount per Trading

Member

totalCredAmntPerMembTrdngldCod 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

# C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

September 2022

XML Report Descriptions

Page 38 of 216

#### **Text Report Structure**

Value Date: YY-MM-DD Settlement Run: XXXXX

TrnDate		CashReference nAccount	TradeNumber	OrderNumber	ISIN	Туре	Debit	Credit
YY-MM-DI		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	XXX	9,999,999,999,999.99	9,999,999,999,999.99
YY-MM-DI	) hh:mm:ss	XXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXX	XXX	9,999,999,999,999.99	9,999,999,999,999.99
YY-MM-DI	) hh:mm:ss	XXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	XXX	9,999,999,999,999.99	9,999,999,999,999.99

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

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 39 of 216

#### 4.3.2 CD851 Settled Cash Transactions Report

#### Description

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

The report includes manually generated cash transactions as well as cash transactions automatically created as a result of netting (CashOnly Net Position Trades created due to strange nets) and fixing of Repo Trades. Cash transactions related to payments initiated by an (I)CSD in context of corporate actions/income events (dividends, interest payments, transformations in cash) are not reported in this report, however Cash transactions created by ECAG for Repo Trades as part of Corporate Action payments are included in this report.

Cash transactions for Cash-Only Net Position Trades reported on this report can be matched to the settlement information of the Cash-Only Net Position Trade on the Settled Delivery Report. For manually generated cash transactions the Net Position Trade ID/External Trade ID is shown as 'NA' and Order Number is not filled as such transactions might relate to more than one Net Position Trade/Repo Trade.

The report is sorted per Clearing Member, Currency, Cash Settlement Location, Cash Settlement Account, Cash Value Date, Cash Settlement Run, Delivery Settlement Location, Delivery Settlement Account, Trading Member, Account Type and Cash Transaction Type.

Cash transactions are shown in chronological order.

The report provides totals for debit and credit cash amounts per Cash Transaction Type, Account Type, Trading Member, Settlement Account, Cash Settlement Account, Cash Settlement Location and Clearing Member per currency.

The report is generated at the end of each business day (EoD). In case no data are to be reported for a business day an empty report is provided (NO DATA Report).

Frequency

Daily.

Availability

This report is available for Settlement Institutions.

XML Report Structure	M/O Text Report Heading
<u>cd851</u>	
<u>rptHdr</u>	
exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	О
membld	О
membLglNam	О

```
Eurex Clearing AG
```

XML Reports – Reference ManualSeptember 2022XML Report DescriptionsPage 40 of 216

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

cd851KeyGrp8

acctTyp m Account Type

cd851Grp9, repeated 1 ... variable times:

cd851Grp8, repeated 1 ... variable times:

cd851KeyGrp9

cashTranTyp m Transaction Type

cashTranDesc m (part of Transaction Type)

<u>cd851Rec</u>, repeated 1 ... variable times:
cashTranDat
m TrnDate

September 2022

Page 41 of 216 XML Report Descriptions

> **TrnTime** cashTranTim m cashRef CashReference m trdNum TradeNumber m OrderNumber ordrNum 0 isin ISIN m cashAmntDebit Debit m cashAmntCredit m Credit acctPos **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 Total Cash Amount per Cash m

Settlement Account

totalCredAmntPerCashSettlAcct Total Cash Amount per Cash m

Settlement Account

Total Cash Amount per Cash totalDebAmntPerCashSettlLoc m

**Settlement Location** 

totalCredAmntPerCashSettlLoc Total Cash Amount per Cash m

**Settlement Location** 

totalDebAmntPerMembClgIdCodCur Total Cash Amount per Clearing m

Member

totalCredAmntPerMembClgIdCodCur m Total Cash Amount per Clearing

Member

# C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

September 2022

XML Report Descriptions

Page 42 of 216

#### **Text Report Structure**

Value Date: YY-MM-DD Settlement Run: XXXXX

TrnDate		CashReference nAccount	TradeNumber	OrderNumber	ISIN	Туре	Debit	Credit
YY-MM-DD				XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	XXX	9,999,999,999,999.99	9,999,999,999,999.99
YY-MM-DD		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXX	XXX	9,999,999,999,999.99	9,999,999,999,999.99
YY-MM-DD		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXX	XXX	9,999,999,999,999.99	9,999,999,999,999.99
	XXXXXXX	XXXXXXXXXXXXXXXXXXX	XXXXXXXX					

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

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 43 of 216

#### 4.3.3 CD852 Repo Settled Cash Transactions Report

#### Description

The report contains all cash transactions for Repo Trades that have been booked (and therefore considered as paid) on the current C7 SCS Business Day (value date equals current C7 SCS Business Day).

The report includes manually generated cash transactions as well as cash transactions automatically created as a result of netting and fixing. Cash transactions related to payments initiated by an (I)CSD in context of corporate actions/income events are not reported in this report , however Cash transactions created by ECAG as part of Corporate Action payments are also included in this report. For manually generated cash transactions external Trade ID is shown as 'NA' and Order Number is left blank as such transactions might relate to more than one Repo Trade.

The report is sorted per Clearing Member, Currency, Cash Settlement Location, Cash Settlement Account, Cash Value Date, Cash Settlement Run, Delivery Settlement Location, Delivery Settlement Account, Trading Member, Account Type and Cash Transaction Type.

Cash transactions are shown in chronological order.

The report provides totals for debit and credit cash amounts per Cash Transaction Type, Account Type, Trading Member, Settlement Account, Cash Settlement Account, Cash Settlement Location and Clearing Member per currency.

The report is generated at the end of each business day (EoD). In case no data are to be reported for a business day an empty report is provided (NO DATA Report).

Frequency

Daily.

Availability

This report is available for Trading Members.

XML Report Structure	M/O	Text Report Heading
<u>cd852</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	О	
membld	О	
membLglNam	О	
rptPrntEffDat	m	
rptPrntEffTim	О	
rptPrntRunDat	m	
cd852Grp, repeated 0 variable times:		

XML Reports - Reference Manual

September 2022

XML Report Descriptions

Page 44 of 216

```
cd852KeyGrp
```

membClgIdCod m Clearing Member

membClgIdNam o (part of Clearing Member)

cd852Grp1, repeated 1 ... variable times:

cd852KeyGrp1

settlCurrency m Currency

cd852Grp2, repeated 1 ... variable times:

cd852KeyGrp2

cashSettlLoc m Cash Settlement Location

bic m (part of Cash Settlement Location)

cd852Grp3, repeated 1 ... variable times:

cd852KeyGrp3

cashSettlAcct m Cash Settlement Account

cd852Grp4, repeated 1 ... variable times:

cd852KeyGrp4

cashValDat m Value Date

cd852Grp5, repeated 1 ... variable times:

cd852KeyGrp5

cashSettlRun m Settlement Run

cd852Grp6, repeated 1 ... variable times:

cd852KeyGrp6

dlvSettlLoc m Delivery Settlement Location dlvSettlAcct m Delivery Settlement Account

cd852Grp7, repeated 1 ... variable times:

cd852KeyGrp7

membTrdngldCod m Trading Member

membTrdngldNam o (part of Trading Member)

cd852Grp8, repeated 1 ... variable times:

cd852KeyGrp8

acctTyp m Account Type

cd852Grp9, repeated 1 ... variable times:

cd852KeyGrp9

cashTranTyp m Transaction Type

cashTranDesc m (part of Transaction Type)

cd852Rec, repeated 1 ... variable times:

cashTranDat m TrnDate cashTranTim m TrnTime

cashRef m CashReference
trdNum m TradeNumber
ordrNum o OrderNumber

#### C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 45 of 216

isin m ISIN cashAmntDebit m Debit cashAmntCredit m Credit

acctPos o PositionAccount

 $total DebAmntPerCashTranTyp\ m\ Total\ Cash\ Amount\ per$ 

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

# C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

September 2022

XML Report Descriptions

Page 46 of 216

#### **Text Report Structure**

Value Date: YY-MM-DD Settlement Run: XXXXX

TrnDate		CashReference nAccount	TradeNumber	OrderNumber	ISIN	Туре	Debit	Credit
YY-MM-DD		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXX	XXX	9,999,999,999,999.99	9,999,999,999,999.99
YY-MM-DD	hh:mm:ss		XXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXX	XXX	9,999,999,999,999.99	9,999,999,999,999.99
YY-MM-DD		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXX	XXX	9,999,999,999,999.99	9,999,999,999,999.99

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

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 47 of 216

# 4.4 CE - Net Clearing, Settlement and Penalty Reports

#### 4.4.1 CE840 Daily CSDR Penalties

Description

This report contains information about cash penalties as reported by the (I)CSDs in the daily statement. The report contains penalty data for both Securities CCP and C7 SCS.

This report provides detailed overview of penalties that are calculated by the (I)CSDs (including penalty calculation criteria), together with the details of the delivery instructions that led to the cash penalty being applied. Delivery instructions being reported with a Delivery Reference starting with RPA or RAM were generated for Repo business. Delivery Instructions being reported with a Delivery Reference starting with POA or ALM were generated by Securities CCP system.

Daily penalties information provided in the report is grouped per Clearing Member, Clearing House Settlement Location, Clearing House Settlement Account, Clearing Member Settlement Location, Clearing Member Settlement Account, Currency of the Penalty, ISIN, Penalty details, Penalty Calculation details, Delivery Instruction details, Trade details.

The report is generated at the end of each business day (EoD). In case no data are to be reported for a business day an empty report is provided (NO DATA Report).

Frequency Daily.

ce840KeyGrp

Availability This report is available for Clearing Members.

XML Report Structure	M/O	Text Report Heading
<u>ce840</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	0	
membld	0	
membLglNam	0	
rptPrntEffDat	m	
rptPrntEffTim	0	
rptPrntRunDat	m	
ce840Grp, repeated 0 variable times:		

XML Reports – Reference Manual

September 2022

XML Report Descriptions Page 48 of 216

```
membClgIdCod
                                           m
ce840Grp1, repeated 1 ... variable times:
  ce840KeyGrp1
    clgHseSettlLoc
                                           m
  <u>ce840Grp2</u>, 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
             ce840Grp7, repeated 1 ... variable times:
                ce840KeyGrp7
                  penComRef
                                           m
                penTyp
                                           m
                penCalcMthd
                                           m
                penStatus
                                           m
                penDaysLate
                                           m
                penAmnt
                                           m
                debCredInd
                                           m
                penDat
                                           m
                liquFlg
                                           0
                penInstClassTyp
                                           m
                smeGwthMktFlg
                                           m
                penSecRate
                penDiscRate
                dlvld
                                           m
                dlvRef
                                           0
                buySellIndDlvId
                                           m
                dlvPaymInd
                                           m
                penFailQty
                                           m
                penFailQtyTyp
                                           m
```

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 49 of 216

penFailAmnt o

ce840Rec, repeated 1 ... variable times:

membTrdngldCod m

trdNum m

# **Text Report Structure**

NOTE: NO TEXT VERSION OF REPORT AVAILABLE FOR CE840.

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 50 of 216

#### 4.4.2 CE845 Monthly CSDR Penalties

#### Description

This report contains the monthly aggregation of penalties incurred due to late delivery from previous month and respective net amount of cash penalties to be paid or received as reported by the (I)CSD. The report contains penalty data for both Securities CCP and C7 SCS.

This report provides detailed overview of penalties applicable for the previous month, including the summarized amount of penalties to be paid or received by the Clearing Member. Additionally, individual records of Delivery Instructions associated to the individual penalty (per Penalty Common Reference) is included in the report to ensure the transparency. Delivery Instructions being reported with a Delivery Reference starting with RPA or RAM were generated for Repo Business. Delivery Instructions being reported with a Delivery Reference starting with POA or ALM were generated by Securities CCP system.

Monthly penalties information provided in the report is grouped per Clearing Member, Currency of the Penalty, Clearing House Settlement Location, Clearing House Settlement Account, Clearing Member Settlement Location, Clearing Member Settlement Account, ISIN, Penalty details and Delivery Instruction details.

The report is generated on 14th business day of each month (EoD) for the previous calendar month. In case no data are to be reported for this reporting period an empty report is provided (NO DATA Report).

Frequency Availability Monthly - 14th business day of the month (EoD).

This report is available for Clearing Members.

#### **XML Report Structure**

#### M/O Text Report Heading

<u>ce845</u>	
<u>rptHdr</u>	
exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	0
membld	0
membLglNam	0
rptPrntEffDat	m
rptPrntEffTim	0
rptPrntRunDat	m
ce845Grp, repeated 0 variable times:	
ce845KeyGrp	
membClgIdCod	m

```
Eurex Clearing AG

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

XML Report Descriptions

September 2022

Page 51 of 216
```

```
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
           ce845Grp6, repeated 1 ... variable times:
             ce845KeyGrp6
                isin
             ce845Rec, repeated 1 ... variable times:
                penComRef
                penTyp
                                           m
                penAmnt
                                           m
                debCredInd
                                           m
                dlvld
                                           m
                dlvRef
                                           0
                buySellIndDlvId
                                           m
                dlvPaymInd
                                           m
  totalPenAmntCur
                                           m
  debCredInd
                                           m
```

#### **Text Report Structure**

NOTE: NO TEXT VERSION OF REPORT AVAILABLE FOR CE845.

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 52 of 216

#### 4.4.3 CE860 Pending Delivery Report

Description

This report contains all Delivery Instructions that are partially pending or fully pending on the current C7 SCS business day including Cash-Only Delivery Instructions resulting from strange nets. Settlements with Actual Settlement Date greater than current C7 SCS business day due to settlement after business day shift at (I)CSD will be considered as pending in C7 SCS and will be reported in Pending Delivery Report. However, the same will be reported as SETTLED on the next C7 SCS business day in Settled Delivery Report. The report shows remaining quantity and remaining amount per Delivery Instruction and provides a reference to the Net Position Trade or Repo Trade belonging to this Delivery Instruction. For Flat (Zero) Net Position no Delivery Instructions are created and these trades are reported on Net Position Trade level until Contractual Settlement Date is reached. The same day settlement Repo Trades (e.g., front-legs from an Overnight repo) are reported at least once in this report on Contractual Settlement date.

Report provides multiple references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are:

a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD

b-CSD Reference: generated by (I)CSD and only applicable for CBF representing the CASCADE reference

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

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

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

Type of Information is used to distinguish between:

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

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

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

4-REPO GROSS DELIVERY INFORMATION: Pending Delivery Instructions/ Repo Trades resulting out of Gross processing

5-REPO OFFSET BLOCK INFORMATION: Offsetting Repo Trades resulting out of Net processing

Within each block the Delivery Instructions are sorted by Delivery ID and their Contractual Settlement Date starting with the most overdue settlements.

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022

In case portions of remaining quantity and remaining amount of trades are not reflected in any active Delivery Instruction at the (I)CSD (e.g., in case of Buy-in processing, Flat (Zero) Net Position Trades, Flat (Zero) Repo Trades, Offsetting Repo Trades) these portions are reported per Trade sorted by buy/ sell indicator and trade number in ascending order and with Delivery ID 'NA'. GC Pooling Repo Trades are instructed as Exposure Adjustments and are referred to as Delivery Instructions. The delivery ID is always reported as 'NA' for GC Pooling Trades in this report as Exposure Adjustments are created on next business day just before instructing to Triparty.

Page 53 of 216

In case the Delivery ID is filled with 'NA', delivery instruction specific fields as remaining and total instructed quantity/amount and buy/sell indicator are not filled.

The report provides totals for pending amounts per Type of Information, Trading Member, Account Type, ISIN, Settlement Location/Settlement Account per currency.

In case a trade or delivery instruction was created/adjusted due to a corporate action processed by and received from (I)CSD before creation of the report, the respective corporate action identifier (CSD's CORP ID) is reported.

The report is generated at the end of each business day (EoD). In case no data are to be reported for a business day an empty report is provided (NO DATA Report).

Clearing Member

m

Frequency Daily.

membClgIdCod

XML Report Descriptions

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	0	
membld	0	
membLglNam	0	
rptPrntEffDat	m	
rptPrntEffTim	0	
rptPrntRunDat	m	
ce860Grp, repeated 0 variable times:		
ce860KeyGrp		

XML Reports - Reference Manual

September 2022

XML Report Descriptions

Page 54 of 216

```
membClgIdNam
                                            0
                                                 (part of Clearing Member)
ce860Grp1, repeated 1 ... variable times:
  ce860KeyGrp1
    settlLoc
                                            m
                                                 Settlement Location
    settlAcct
                                                 Settlement Account
                                            m
  ce860Grp2, repeated 1 ... variable times:
    ce860KeyGrp2
      settlCurrency
                                                 Settlement Currency
                                            m
    ce860Grp3, repeated 1 ... variable times:
      ce860KeyGrp3
         isin
                                            m
                                                 Instrument
      instShtNam
                                                 (part of Instrument)
                                            0
      instLngNam
                                                 (part of Instrument)
                                            O
      instTypCod
                                                 Type
      ce860Grp4, repeated 1 ... variable times:
         ce860KeyGrp4
           acctTyp
                                                 Account Type
                                            m
         ce860Grp5, repeated 1 ... variable times:
           ce860KeyGrp5
              membTrdngIdCod
                                                 Trading Member
                                            m
           membTrdngIdNam
                                            o
                                                 (part of Trading Member)
           ce860Grp6, repeated 1 ... variable times:
              ce860KeyGrp6
                infoList
                                            m
                                                 Information Listed
              ce860Grp7, repeated 1 ... variable times:
                ce860KeyGrp7
                   settlDatCtrct
                                                 Contractual Settlement Date
                                            m
                ce860Grp8, repeated 1 ... variable times:
                  ce860KeyGrp8
                     dlvld
                                                 DeliveryID
                                            m
                   dlvRef
                                                 DeliveryRef
                                            0
                   csdRef
                                            0
                   underlyingDlvRef
                   numbOfDaysLate
                                            0
                                                 DaysLate
                   dlvSettlLoc
                                                 DlvStlLoc
                                            m
                   dlvSettlAcct
                                                 DIvStIAcct
                                            m
                   clgHseSettlLoc
                                                 CtrCSD
                                            0
                   clgHseSettlAcct
                                            0
                                                 CtrCSDAcct
                   buySellIndDlvId
                                            0
                                                 B/S
```

totInstQtyDlvId

0

XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 55 of 216

totInstAmntDlvId	0	
remQtyDlvId	0	RemQtyDlv
remAmntDlvId	0	RemAmntDlv
corpActnRef	0	CAReference
releaseStatDlvId	0	RelStsDlv
qtyHoldDlvId	0	HoldQtyDlv
ce860Rec, repeated 1	variab	-
buySellInd	m	B/S
trdNum	m	TradeNumber
ordrNum	m	OrderNumber
trdLoc	m	TrdLoc
rpoTrdTyp	0	
rpoUTI	0	
rpoNPUId	0	
trdDat	m	TrdDate
acctPos	0	
corpActnInd	0	CA
legNo	0	Leg No
totQty	m	-
totAmnt	m	
remQty	m	RemQtyTrd
remAmnt	m	RemAmntTrd
totQtyTrdPerDlvId	m	
totAmntTrdPerDlvId	m	
remQtyTrdPerDlvId	m	RemQtyTrdPerDlv
remAmntTrdPerDlvId	m	RemAmntTrdPerDlv
trdStat	m	TrdSts
releaseStat	0	RelSts
qtyHold	0	
totalRemAmntInfoList	О	Total Remaining Amount per
		Information Listed
totalRemAmntMembTrdngId	0	Total Remaining Amount per Trading
		Member
totalRemAmntAcctTyp	0	Total Remaining Amount per Account
		Туре
totalRemAmntIsin	0	Total Remaining Amount per ISIN
totalRemAmntSettlAcctCur	0	Total Remaining Amount per
		Settlement Account

# C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports - Reference Manual

September 2022

XML Report Descriptions

Page 56 of 216

# **Text Report Structure**

Clearing Member	: XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
-----------------	---------	-----------------------------------------

DeliveryID	DeliveryRef DaysLate DlvStlLoc DlvStlAcct B/S RemQtyDlv RemAmntDlv CAReference B/S TradeNumber OrderNumber TrdLoc TrdDate CA Lec	~ 1
	RemQtyTrd RemAmntTrd RemQtyTrdPer	rDlv RemAmntTrdPerDlv TrdSts RelSts
XXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
	9,999,999,999,999,999999 9,999,999,999,	99,999.999999 9,999,999,999,999.99 XXXX X
	9,999,999,999,999.999999 9,999,999,999,9	99,999.999999 9,999,999,999,999.99 XXXX X
XXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXX 999 XXX	
	9,999,999,999,999,999999 9,999,999,999,	99,999.999999 9,999,999,999,999.99 XXXX X
	9,999,999,999,999.999999 9,999,999,999,9	99,999.999999 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: S9,999,999,999,999,999
Total Remaining Amount per ISIN: S9,999,999,999,999,999
Total Remaining Amount per Settlement Account: S9,999,999,999,999,999

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 57 of 216

#### 4.4.4 CE861 Pending Delivery Report

Description

This report contains all Delivery Instructions that are partially pending or fully pending on the current C7 SCS business day including Cash-Only Delivery Instructions resulting from strange nets. Settlements with Actual Settlement Date greater than current C7 SCS business day due to settlement after business day shift at (I)CSD will be considered as pending in C7 SCS and will be reported in Pending Delivery Report. However, the same will be reported as SETTLED on the next C7 SCS business day in Settled Delivery Report. The report shows remaining quantity and remaining amount per Delivery Instruction and provides a reference to the Net Position Trade or Repo Trade belonging to this Delivery Instruction. For Flat (Zero) Net Position no Delivery Instructions are created and these trades are reported on Net Position Trade level until Contractual Settlement Date is reached. The same day settlement Repo Trades (e.g., front-legs from an Overnight repo) are reported at least once in this report on Contractual Settlement date.

Report provides multiple references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are:

a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD

b-CSD Reference: generated by (I)CSD and only applicable for CBF representing the CASCADE reference

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

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

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

Type of Information is used to distinguish between:

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

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

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

4-REPO GROSS DELIVERY INFORMATION: Pending Delivery Instructions/ Repo Trades resulting out of Gross processing

5-REPO OFFSET BLOCK INFORMATION: Offsetting Repo Trades resulting out of Net processing

Within each block the Delivery Instructions are sorted by Delivery ID and their Contractual Settlement Date starting with the most overdue settlements.

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022

In case portions of remaining quantity and remaining amount of trades are not reflected in any active Delivery Instruction at the (I)CSD (e.g., in case of Buy-in processing, Flat (Zero) Net Position Trades, Flat (Zero) Repo Trades, Offsetting Repo Trades) these portions are reported per Trade sorted by buy/ sell indicator and trade number in ascending order and with Delivery ID 'NA'. GC Pooling Repo Trades are instructed as Exposure Adjustments and are referred to as Delivery Instructions. The delivery ID is always reported as 'NA' for GC Pooling Trades in this report as Exposure Adjustments are created on next business day just before instructing to Triparty.

Page 58 of 216

In case the Delivery ID is filled with 'NA', delivery instruction specific fields as remaining and total instructed quantity/amount and buy/sell indicator are not filled.

The report provides totals for pending amounts per Type of Information, Trading Member, Account Type, ISIN, Settlement Location/ Settlement Account per currency.

In case a trade or delivery instruction was created/adjusted due to a corporate action processed by and received from (I)CSD before creation of the report, the respective corporate action identifier (CSD's CORP ID) is reported.

The report is generated at the end of each business day (EoD). In case no data are to be reported for a business day an empty report is provided (NO DATA Report).

Frequency Daily.

XML Report Descriptions

Availability This report is available for Settlement Institutions.

XML Report Structure		Text Report Heading
<u>ce861</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	0	
membld	0	
membLglNam	0	
rptPrntEffDat	m	
rptPrntEffTim	0	
rptPrntRunDat	m	
ce861Grp, repeated 0 variable times:		
ce861KeyGrp		
membClgIdCod	m	Clearing Member

XML Reports - Reference Manual

September 2022

XML Report Descriptions

Page 59 of 216

membClgIdNam 0 (part of Clearing Member) ce861Grp1, repeated 1 ... variable times: ce861KeyGrp1 settlLoc m **Settlement Location** settlAcct Settlement Account m ce861Grp2, repeated 1 ... variable times: ce861KeyGrp2 settlCurrency Settlement Currency m ce861Grp3, repeated 1 ... variable times: ce861KeyGrp3 isin m Instrument instShtNam (part of Instrument) 0 instLngNam (part of Instrument) O instTypCod Type ce861Grp4, repeated 1 ... variable times: ce861KeyGrp4 acctTyp Account Type m ce861Grp5, repeated 1 ... variable times: ce861KeyGrp5 membTrdngIdCod**Trading Member** m membTrdngIdNam o (part of Trading Member) ce861Grp6, repeated 1 ... variable times: ce861KeyGrp6 infoList m Information Listed ce861Grp7, repeated 1 ... variable times: ce861KeyGrp7 settlDatCtrct Contractual Settlement Date m ce861Grp8, repeated 1 ... variable times: ce861KeyGrp8 dlvld DeliveryID m dlvRef DeliveryRef 0 csdRef 0 underlyingDlvRef numbOfDaysLate 0 DaysLate dlvSettlLoc DlvStlLoc m dlvSettlAcct DIvStIAcct m clgHseSettlLoc **CtrCSD** 0 clgHseSettlAcct 0 CtrCSDAcct buySellIndDlvId 0 B/S

totInstQtyDlvId

0

XML Reports – Reference Manual

XML Report Descriptions

September 2022

Page 60 of 216

totInstAmntDlvId c
--------------------

remQtyDlvId o RemQtyDlv
remAmntDlvId o RemAmntDlv
corpActnRef o CAReference
releaseStatDlvId o RelStsDlv
qtyHoldDlvId o HoldQtyDlv

#### ce861Rec, repeated 1 ... variable times:

buySellInd m B/S

trdNum m TradeNumber ordrNum m OrderNumber

trdLoc m TrdLoc

rpoTrdTyp o rpoUTI o rpoNPUId o

trdDat m TrdDate

acctPos o

corpActnInd o CA

legNo o Leg No

totQty m

totAmnt m

remQty m RemQtyTrd remAmnt m RemAmntTrd

totQtyTrdPerDlvId m

totAmntTrdPerDlvId m

remQtyTrdPerDlvId m RemQtyTrdPerDlv remAmntTrdPerDlvId m RemAmntTrdPerDlv

trdStat m TrdSts releaseStat o RelSts

qtyHold o

totalRemAmntInfoList o Total Remaining Amount per

Information Listed

totalRemAmntMembTrdngId o Total Remaining Amount per Trading

Member

totalRemAmntAcctTyp o Total Remaining Amount per Account

Type

totalRemAmntIsin o Total Remaining Amount per ISIN

totalRemAmntSettlAcctCur o Total Remaining Amount per

Settlement Account

# C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports - Reference Manual

September 2022

XML Report Descriptions

Page 61 of 216

#### **Text Report Structure**

Clearino	Member:	XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
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DeliveryID	DeliveryRef DaysLate Dlvd B/S RemQtyDlv B/S TradeNumber OrderNumbo	RemAmntDlv		CtrCSD CtrCSDAcct RelStsDlv HoldQtyDlv	
	RemQtyTrd	RemAmntTrd	RemQtyTrdPerDlv	RemAmntTrdPerDlv	TrdSts RelSts
XXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXX 999 XXX X 9,999,999,999,999.999999 X XXXXXXXXXXXXXXX XXXXXXXXX	9,999,999,999,999.99	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		.999999
	9,999,999,999,999.999999 X XXXXXXXXXXXXXX XXXXXXXXX		9,999,999,999,999 -MM-DD X 9	.999999 9,999,999,999,999.	99 XXXX 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
XXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXX 999 XXX X 9,999,999,999,999.999999 X XXXXXXXXXXXXXXX XXXXXXXXX	9,999,999,999,999.99	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		
	9,999,999,999,999.999999 x xxxxxxxxxxxxx xxxxxxxxx		9,999,999,999,999. -MM-DD X 9	.999999 9,999,999,999,999.	99 XXXX 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: S9,999,999,999,999,999
Total Remaining Amount per ISIN: S9,999,999,999,999,999
Total Remaining Amount per Settlement Account: S9,999,999,999,999,999

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 62 of 216

#### 4.4.5 CE862 Pending Delivery Report

Description

This report contains all Delivery Instructions that are partially pending or fully pending on the current C7 SCS business day including Cash-Only Delivery Instructions resulting from strange nets. Settlements with Actual Settlement Date greater than current C7 SCS business day due to settlement after business day shift at (I)CSD will be considered as pending in C7 SCS and will be reported in Pending Delivery Report. However, the same will be reported as SETTLED on the next C7 SCS business day in Settled Delivery Report. The report shows remaining quantity and remaining amount per Delivery Instruction and provides a reference to the Net Position Trade or Repo Trade belonging to this Delivery Instructions. For Flat (Zero) Net Position no Delivery Instructions are created and these trades are reported on Net Position Trade level until Contractual Settlement Date is reached. The same day settlement Repo Trades (e.g., front-legs from an Overnight repo) are reported at least once in this report on Contractual Settlement date.

Report provides multiple references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are:

a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD

b-CSD Reference: generated by (I)CSD and only applicable for CBF representing the CASCADE reference

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

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

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

Type of Information is used to distinguish between:

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

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

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

4-REPO GROSS DELIVERY INFORMATION: Pending Delivery Instructions/ Repo Trades resulting out of Gross processing

5-REPO OFFSET BLOCK INFORMATION: Offsetting Repo Trades resulting out of Net processing

Within each block the Delivery Instructions are sorted by Delivery ID and their Contractual Settlement Date starting with the most overdue settlements.

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022

In case portions of remaining quantity and remaining amount of trades are not reflected in any active Delivery Instruction at the (I)CSD (e.g., in case of Buy-in processing, Flat (Zero) Net Position Trades, Flat (Zero) Repo Trades, Offsetting Repo Trades) these portions are reported per Trade sorted by buy/ sell indicator and trade number in ascending order and with Delivery ID 'NA'. GC Pooling Repo Trades are instructed as Exposure Adjustments and are referred to as Delivery Instructions. The delivery ID is always reported as 'NA' for GC Pooling Trades in this report as Exposure Adjustments are created on next business day just before instructing to Triparty.

Page 63 of 216

In case the Delivery ID is filled with 'NA', delivery instruction specific fields as remaining and total instructed quantity/amount and buy/sell indicator are not filled.

The report provides totals for pending amounts per Type of Information, Trading Member, Account Type, ISIN, Settlement Location/Settlement Account per currency.

In case a trade or delivery instruction was created/adjusted due to a corporate action processed by and received from (I)CSD before creation of the report, the respective corporate action identifier (CSD's CORP ID) is reported.

The report is generated at the end of each business day (EoD). In case no data are to be reported for a business day an empty report is provided (NO DATA Report).

Clearing Member

m

Frequency Daily.

membClgIdCod

XML Report Descriptions

Availability This report is available for Trading Members.

XML Report Structure	M/O	Text Report Heading
<u>ce862</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	0	
membld	0	
membLglNam	0	
rptPrntEffDat	m	
rptPrntEffTim	0	
rptPrntRunDat	m	
ce862Grp, repeated 0 variable times:		
ce862KeyGrp		

XML Reports - Reference Manual

September 2022

XML Report Descriptions

Page 64 of 216

```
membClgIdNam
                                            0
                                                 (part of Clearing Member)
ce862Grp1, repeated 1 ... variable times:
  ce862KeyGrp1
    settlLoc
                                            m
                                                 Settlement Location
    settlAcct
                                                 Settlement Account
                                            m
  ce862Grp2, repeated 1 ... variable times:
    ce862KeyGrp2
      settlCurrency
                                                 Settlement Currency
                                            m
    ce862Grp3, repeated 1 ... variable times:
      ce862KeyGrp3
         isin
                                            m
                                                 Instrument
      instShtNam
                                                 (part of Instrument)
                                            0
      instLngNam
                                                 (part of Instrument)
                                            O
      instTypCod
                                                 Type
      ce862Grp4, repeated 1 ... variable times:
         ce862KeyGrp4
           acctTyp
                                                 Account Type
                                            m
         ce862Grp5, repeated 1 ... variable times:
           ce862KeyGrp5
              membTrdngIdCod
                                                 Trading Member
                                            m
           membTrdngIdNam
                                            o
                                                 (part of Trading Member)
           ce862Grp6, repeated 1 ... variable times:
              ce862KeyGrp6
                infoList
                                            m
                                                 Information Listed
              ce862Grp7, repeated 1 ... variable times:
                ce862KeyGrp7
                   settlDatCtrct
                                                 Contractual Settlement Date
                                            m
                ce862Grp8, repeated 1 ... variable times:
                  ce862KeyGrp8
                     dlvld
                                                 DeliveryID
                                            m
                   dlvRef
                                                 DeliveryRef
                                            0
                   csdRef
                                            0
                   underlyingDlvRef
                   numbOfDaysLate
                                            0
                                                 DaysLate
                   dlvSettlLoc
                                                 DlvStlLoc
                                            m
                   dlvSettlAcct
                                                 DIvStIAcct
                                            m
                   clgHseSettlLoc
                                                 CtrCSD
                                            0
                   clgHseSettlAcct
                                            0
                                                 CtrCSDAcct
                   buySellIndDlvId
                                            0
                                                 B/S
```

totInstQtyDlvId

0

XML Reports – Reference Manual

September 2022

XML Report Descriptions

Page 65 of 216

totInstAmntDlvId	0	
remQtyDlvId	0	RemQtyDlv
remAmntDlvId	0	RemAmntDlv
corpActnRef	0	CAReference
releaseStatDlvId	0	RelStsDlv
qtyHoldDlvld	0	HoldQtyDlv
ce862Rec, repeated 1	variab	le times:
buySellInd	m	B/S
trdNum	m	TradeNumber
ordrNum	m	OrderNumber
trdLoc	m	TrdLoc
rpoTrdTyp	0	
rpoUTI	0	
rpoNPUId	0	
trdDat	m	TrdDate
acctPos	0	
corpActnInd	0	CA
legNo	0	Leg No
totQty	m	
totAmnt	m	
remQty	m	RemQtyTrd
remAmnt	m	RemAmntTrd
totQtyTrdPerDlvId	m	
totAmntTrdPerDlvId	m	
remQtyTrdPerDlvId	m	RemQtyTrdPerDlv
remAmntTrdPerDlvId	m	RemAmntTrdPerDlv
trdStat	m	TrdSts
releaseStat	0	RelSts
qtyHold	0	
totalRemAmntInfoList	0	Total Remaining Amount per
		Information Listed
totalRemAmntMembTrdngId	0	Total Remaining Amount per Trading Member
totalRemAmntAcctTyp	0	Total Remaining Amount per Account Type
totalRemAmntlsin	0	Total Remaining Amount per ISIN
totalRemAmntSettlAcctCur	0	Total Remaining Amount per
		Settlement Account

# C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

September 2022

XML Report Descriptions

Page 66 of 216

## **Text Report Structure**

Clearing Memb	er: XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
---------------	-----------	-----------------------------------------

DeliveryID	DeliveryRef DaysLate DlvStlLoc DlvStlAcct B/S RemQtyDlv RemAmntDlv B/S TradeNumber OrderNumber TrdLoc Tr	CAReference RelStsDl	SD CtrCSDAcct v HoldQtyDlv	
	RemQtyTrd RemAmntTrd	RemQtyTrdPerDlv	RemAmntTrdPerDlv TrdSts RelSts	3
XXXXXXXXXXXXXXXX	X 9,999,999,999,999.999999 9,999,999,999,	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	xxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxx	XXXX
	9,999,999,999,999.999999 9,999,999,999,9	Y-MM-DD X 9		
	9,999,999,999,999.999999 9,999,999,999,9			
XXXXXXXXXXXXXXX	X 9,999,999,999,999.999999 9,999,999,999,	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	9,999,999,999,999.999999	(XX
	9,999,999,999,999.999999 9,999,999,999,9	9,999,999,999,999.999999 -MM-DD X 9	9,999,999,999,999.99 XXXX X	
	9,999,999,999,999,999,999,999,999,999,999	9,999,999,999,999.999999		

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: S9,999,999,999,999,999
Total Remaining Amount per ISIN: S9,999,999,999,999,999
Total Remaining Amount per Settlement Account: S9,999,999,999,999,999

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 67 of 216

#### 4.4.6 CE870 Settled Delivery Report

Description

This report contains all partial or full settlements for Delivery Instructions with Actual Settlement Date equal to the current C7 SCS business day. The settlement of the offsetting Repo Trades resulting out of Settlement Date Netting and the settlement of Cash-Only Delivery Instructions and Flat (Zero) Net Position Trades resulting from strange nets are also reported on this report. Settlements with Actual Settlement Date later than current C7 SCS business day due to settlement after business day shift at (I)CSD are not considered and will be reported on the next C7 SCS business day.

In contrary to the Pending Delivery Report, partial settlements are shown individually and not as one aggregated entry per Delivery Instruction. The report shows per Delivery Instruction the quantity and amount settled with this settlement confirmation and provides the information whether the Delivery Instruction is fully or partially settled. It is possible, that a Net Position Trade or Repo Trade is settled fully or partially settled via multiple Delivery Instructions. Therefore, the settlement status of the Net Position Trade or Repo Trade might deviate from the settlement status of an individual Delivery Instruction.

Partial settlements that took place on the current C7 SCS business day before cancelling or aborting of a Delivery Instruction, will be reported on the Settled Delivery Report depending on the Actual Settlement Date and Time. Therefore, it is possible that the Settled Delivery Report may contain the partial settlements for a Delivery Instruction which is already aborted or cancelled on the previous C7 SCS business day.

Report provides multiple references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are:

a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD

b-CSD Reference: generated by (I)CSD and only applicable for CBF representing the CASCADE reference

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

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

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

Type of Information is used to distinguish between:

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

XML Report Descriptions

2-GROSS DELIVERY INFORMATION: Settlement for Delivery Instructions / Net Position Trades with applied Gross processing
3-BUY-IN OR CASH SETTLED: Settlement of Net Position Trades for which Buy-in processing was successfully executed
4-REPO NET DELIVERY INFORMATION: Settlement for Delivery Instructions/ Surplus Repo Trades with applied Net processing
5-REPO GROSS DELIVERY INFORMATION: Settlement for Delivery Instructions/ Repo Trades with applied GROSS Processing
6-REPO OFFSET BLOCK INFORMATION: Settlement for Offsetting Repo Trades with applied Net processing

Page 68 of 216

7-REPO BUY-IN OR REPO CASH SETTLED: Settlement of REPO Trades for which Buy-in processing was successfully executed Within each block the Delivery Instructions are sorted by Delivery ID and listing partial settlements in chronological order.

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

- No settlement confirmation was received from (I)CSD or settlement took place as part of Buy-in process (including cash settlement).
- Settlement of Flat (Zero) Net Position Trades and Flat (Zero) Repo Trades will be automatically set to SETTLED at Contractual Settlement Date as no Delivery Instructions are created for such trades.
- Settlement of Offsetting Repo Trades will be automatically set to SETTLED at Contractual Settlement Date for DIN netting model.
- Settlement of Offsetting Special Repo Trades with SIN netting model will be reported only after all the Delivery Instructions of the corresponding Surplus Positions are fully settled.
- Settlement of Offsetting GC Pooling Repo Trades with SIN netting model will be reported as settled after the Repo Interest Amount is settled.

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

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

	Eurex	Clearing	AG
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XML Reports – Reference Manual

September 2022

XML Report Descriptions

Page 69 of 216

The report provides total values for settled amounts per Type of Information, Trading Member, Account Type, ISIN, and Settlement Location/Settlement Account per currency.

In case a trade or delivery instruction was created/adjusted due to a corporate action processed by the (I)CSD, the respective corporate action identifier (CSD's CORP ID) is reported.

The report is generated at the end of each business day (EoD). In case no data are to be reported for a business day an empty report is provided (NO DATA Report).

Frequency

Availability This report is available for Clearing Members.

Daily.

# XML Report Structure M/O Text Report Heading ce870 rptHdr

_	<del></del>		
	exchNam		m
	envText		m
	rptCod		m
	rptNam		m
	rptFlexKey		0
	membld		0
	membLglNam		0
	rptPrntEffDat		m
	rptPrntEffTim		0
	rptPrntRunDat		m
_	-0700mm mamaatad 0	riabla timaa.	

ce870Grp, repeated 0 ... variable times:

ce870KeyGrp

membClgIdCod m Clearing Member

membClgIdNam o (part of Clearing Member)

ce870Grp1, repeated 1 ... variable times:

ce870KeyGrp1

settlLocmSettlement LocationsettlAcctmSettlement 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)

XML Reports - Reference Manual

September 2022

XML Report Descriptions

Page 70 of 216

instLngNam (part of Instrument) 0 instTypCod Type m ce870Grp4, repeated 1 ... variable times: ce870KeyGrp4 acctTyp Account Type m ce870Grp5, repeated 1 ... variable times: ce870KeyGrp5 membTrdngIdCod**Trading Member** m membTrdngldNam 0 (part of Trading Member) ce870Grp6, repeated 1 ... variable times: ce870KeyGrp6 infoList m Information Listed ce870Grp7, repeated 1 ... variable times: ce870KeyGrp7 dlvld m DeliveryID dlvRef DeliveryRef 0 csdRef 0 underlyingDlvRef 0 dlvSettlLoc m DlvStlLoc dlvSettlAcct DlvStlAcct m clgHseSettlLoc О **CtrCSD** clgHseSettlAcct CtrCSDAcct 0 buySellIndDlvId B/S 0 totInstQtyDlvId 0 totInstAmntDlvId ce870Grp8, repeated 1 ... variable times: ce870KeyGrp8 settlDatActual ActStIDate m corpActnRef 0 settlQtyDlvIdPerStlmnt 0 StlQtyDlvPerStlmnt settlAmntDlvIdPerStlmnt o StlAmntDlvPerStlmnt settlStatDlvId StIStsDlv ce870Rec, repeated 1 ... variable times: buySellInd B/S trdNum TradeNumber m ordrNum OrderNumber m trdLoc TrdLoc m trdDat TrdDate m legNo 0 Leg No

0

acctPos

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 71 of 216

	totQty	m	
	totAmnt	m	
	settlQty	m	
	settlAmnt	m	
	totQtyTrdPerDlvId	m	
	totAmntTrdPerDlvId	m	
	settlQtyTrdPerStlmnt	m	StlQtyTrdPerStlmnt
	settl Amnt Trd Per Stlmnt	m	StlAmntTrdPerStlmnt
	settlStat	m	StlStsTrd
total	SettlQtyDlvIdRptTdy	0	
total	SettlAmntDlvIdRptTdy	0	
totalSe	ettlAmntInfoListRptTdy	0	Total Settled Amount per Information
			Listed
totalSettl	AmntMembTrdngIdRptTd	dy o	Total Settled Amount per Trading
			Member
totalSettlAm	nntAcctTypRptTdy	0	Total Settled Amount per Account
			Туре
totalSettlAmnt	IsinRptTdy	0	Total Settled Amount per ISIN
totalSettlAmntSe	ttlAcctCurRptTdy	0	Total Settled Amount per Settlement
			Account

#### C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports - Reference Manual

September 2022

XML Report Descriptions

Page 72 of 216

## **Text Report Structure**

DeliveryID DeliveryRef DlvSettlLoc DlvStlAcct CtrCSD CtrCSDAcct

B/S ActStlDate StlQtyDlvPerStlmnt StlAmntDlvPerStlmnt StlStsDlv B/S TradeNumber OrderNumber TrdLoc TrdDate LegNo StlQtyTrdPerStlmnt StlAmntTrdPerStlmnt StlStsTrd

9,999,999,999,999.999999 \$9,999,999,999.99 XXXXXXXXXXXXXXXXXXXX

X XXXXXXXXXXX XXXXXXXXXXXXXXXXXXX XXXX YY-MM-DD 9

9,999,999,999,999.999999 \$9,999,999,999.99 XXXXXXXXXXXXXXXXXX

9,999,999,999,999.999999 \$9,999,999,999.99 XXXXXXXXXXXXXXXXXXXX

9,999,999,999,999,999,999,999,999,999,99

Total Settled Amount per Information Listed: S9,999,999,999,999.99

Total Settled Amount per Trading Member: \$9,999,999,999,999.99

Total Settled Amount per Account Type: \$9,999,999,999,999,999
Total Settled Amount per ISIN: \$9,999,999,999,999,999

Total Settled Amount per Settlement Account: \$9,999,999,999,999.99

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 73 of 216

### 4.4.7 CE871 Settled Delivery Report

Description

This report contains all partial or full settlements for Delivery Instructions with Actual Settlement Date equal to the current C7 SCS business day. The settlement of the offsetting Repo Trades resulting out of Settlement Date Netting and the settlement of Cash-Only Delivery Instructions and Flat (Zero) Net Position Trades resulting from strange nets are also reported on this report. Settlements with Actual Settlement Date later than current C7 SCS business day due to settlement after business day shift at (I)CSD are not considered and will be reported on the next C7 SCS business day.

In contrary to the Pending Delivery Report, partial settlements are shown individually and not as one aggregated entry per Delivery Instruction. The report shows per Delivery Instruction the quantity and amount settled with this settlement confirmation and provides the information whether the Delivery Instruction is fully or partially settled. It is possible, that a Net Position Trade or Repo Trade is settled fully or partially settled via multiple Delivery Instructions. Therefore, the settlement status of the Net Position Trade or Repo Trade might deviate from the settlement status of an individual Delivery Instruction.

Partial settlements that took place on the current C7 SCS business day before cancelling or aborting of a Delivery Instruction, will be reported on the Settled Delivery Report depending on the Actual Settlement Date and Time. Therefore, it is possible that the Settled Delivery Report may contain the partial settlements for a Delivery Instruction which is already aborted or cancelled on the previous C7 SCS business day.

Report provides multiple references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are:

a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD

b-CSD Reference: generated by (I)CSD and only applicable for CBF representing the CASCADE reference

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

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

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

Type of Information is used to distinguish between:

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

XML Report Descriptions

2-GROSS DELIVERY INFORMATION: Settlement for Delivery Instructions / Net Position Trades with applied Gross processing
3-BUY-IN OR CASH SETTLED: Settlement of Net Position Trades for which Buy-in processing was successfully executed
4-REPO NET DELIVERY INFORMATION: Settlement for Delivery Instructions/ Surplus Repo Trades with applied Net processing
5-REPO GROSS DELIVERY INFORMATION: Settlement for Delivery Instructions/ Repo Trades with applied GROSS Processing
6-REPO OFFSET BLOCK INFORMATION: Settlement for Offsetting Repo Trades with applied Net processing

Page 74 of 216

7-REPO BUY-IN OR REPO CASH SETTLED: Settlement of REPO Trades for which Buy-in processing was successfully executed Within each block the Delivery Instructions are sorted by Delivery ID and listing partial settlements in chronological order.

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

- No settlement confirmation was received from (I)CSD or settlement took place as part of Buy-in process (including cash settlement).
- Settlement of Flat (Zero) Net Position Trades and Flat (Zero) Repo Trades will be automatically set to SETTLED at Contractual Settlement Date as no Delivery Instructions are created for such trades.
- Settlement of Offsetting Repo Trades will be automatically set to SETTLED at Contractual Settlement Date for DIN netting model.
- Settlement of Offsetting Special Repo Trades with SIN netting model will be reported only after all the Delivery Instructions of the corresponding Surplus Positions are fully settled.
- Settlement of Offsetting GC Pooling Repo Trades with SIN netting model will be reported as settled after the Repo Interest Amount is settled.

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

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

Eurex	Clearing	AG

# C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 75 of 216

The report provides total values for settled amounts per Type of Information, Trading Member, Account Type, ISIN, and Settlement Location/Settlement Account per currency.

In case a trade or delivery instruction was created/adjusted due to a corporate action processed by the (I)CSD, the respective corporate action identifier (CSD's CORP ID) is reported.

The report is generated at the end of each business day (EoD). In case no data are to be reported for a business day an empty report is provided (NO DATA Report).

(part of Instrument)

Frequency Daily.

instShtNam

Availability This report is available for Settlement Institutions.

XML Report Structure	M/O	Text Report Heading
<u>ce871</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	0	
membld	0	
membLglNam	0	
rptPrntEffDat	m	
rptPrntEffTim	0	
rptPrntRunDat	m	
ce871Grp, repeated 0 variable times:		
ce871KeyGrp		
membClgIdCod	m	Clearing Member
membClgIdNam	0	(part of Clearing Member)
ce871Grp1, repeated 1 variable times:		
ce871KeyGrp1		
settiLoc	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

# C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports - Reference Manual

September 2022

XML Report Descriptions

Page 76 of 216

instLngNam (part of Instrument) 0 instTypCod Type m ce871Grp4, repeated 1 ... variable times: ce871KeyGrp4 acctTyp Account Type m ce871Grp5, repeated 1 ... variable times: ce871KeyGrp5 membTrdngIdCod**Trading Member** m membTrdngldNam О (part of Trading Member) ce871Grp6, repeated 1 ... variable times: ce871KeyGrp6 infoList m Information Listed ce871Grp7, repeated 1 ... variable times: ce871KeyGrp7 dlvld m DeliveryID dlvRef DeliveryRef 0 csdRef 0 underlyingDlvRef 0 dlvSettlLoc m DlvStlLoc dlvSettlAcct DlvStlAcct m clgHseSettlLoc О **CtrCSD** clgHseSettlAcct CtrCSDAcct 0 buySellIndDlvId B/S 0 totInstQtyDlvId 0 totInstAmntDlvId ce871Grp8, repeated 1 ... variable times: ce871KeyGrp8 settlDatActual ActStIDate m corpActnRef 0 settlQtyDlvIdPerStlmnt 0 StlQtyDlvPerStlmnt settlAmntDlvIdPerStlmnt o StlAmntDlvPerStlmnt settlStatDlvId StIStsDlv ce871Rec, repeated 1 ... variable times: buySellInd B/S trdNum TradeNumber m ordrNum OrderNumber m trdLoc TrdLoc m trdDat **TrdDate** 

m

0

0

Leg No

legNo

acctPos

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 77 of 216

	totQty	m	
	totAmnt	m	
	settlQty	m	
	settlAmnt	m	
	totQtyTrdPerDlvId	m	
	totAmntTrdPerDlvId	m	
	settlQtyTrdPerStlmnt	m	StlQtyTrdPerStlmnt
	settl Amnt Trd Per Stlmnt	m	StlAmntTrdPerStlmnt
	settlStat	m	StlStsTrd
total	SettlQtyDlvIdRptTdy	0	
total	SettlAmntDlvIdRptTdy	0	
totalSe	ettlAmntInfoListRptTdy	0	Total Settled Amount per Information
			Listed
totalSettl	AmntMembTrdngIdRptTd	dy o	Total Settled Amount per Trading
			Member
totalSettlAm	nntAcctTypRptTdy	0	Total Settled Amount per Account
			Туре
totalSettlAmnt	IsinRptTdy	0	Total Settled Amount per ISIN
totalSettlAmntSe	ttlAcctCurRptTdy	0	Total Settled Amount per Settlement
			Account

### C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports - Reference Manual

XML Report Descriptions

September 2022 Page 78 of 216

### **Text Report Structure**

DeliveryID DeliveryRef DlvSettlLoc DlvStlAcct CtrCSD CtrCSDAcct

B/S ActStlDate StlQtyDlvPerStlmnt StlAmntDlvPerStlmnt StlStsDlv B/S TradeNumber OrderNumber TrdLoc TrdDate LegNo StlQtyTrdPerStlmnt StlAmntTrdPerStlmnt StlStsTrd

9,999,999,999,999.999999 \$9,999,999,999.99 XXXXXXXXXXXXXXXXXXXX

X XXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXX YY-MM-DD 9

9,999,999,999,999.999999 \$9,999,999,999.99 XXXXXXXXXXXXXXXXXX

9,999,999,999,999.999999 \$9,999,999,999.99 XXXXXXXXXXXXXXXXXXXX

9,999,999,999,999,999,999,999,999,999,99

Total Settled Amount per Information Listed: S9,999,999,999,999.99

Total Settled Amount per Trading Member: \$9,999,999,999,999.99

Total Settled Amount per Account Type: \$9,999,999,999,999,999
Total Settled Amount per ISIN: \$9,999,999,999,999,999

Total Settled Amount per Settlement Account: \$9,999,999,999,999.99

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 79 of 216

# 4.4.8 CE872 Settled Delivery Report

Description

This report contains all partial or full settlements for Delivery Instructions with Actual Settlement Date equal to the current C7 SCS business day. The settlement of the offsetting Repo Trades resulting out of Settlement Date Netting and the settlement of Cash-Only Delivery Instructions and Flat (Zero) Net Position Trades resulting from strange nets are also reported on this report. Settlements with Actual Settlement Date later than current C7 SCS business day due to settlement after business day shift at (I)CSD are not considered and will be reported on the next C7 SCS business day.

In contrary to the Pending Delivery Report, partial settlements are shown individually and not as one aggregated entry per Delivery Instruction. The report shows per Delivery Instruction the quantity and amount settled with this settlement confirmation and provides the information whether the Delivery Instruction is fully or partially settled. It is possible, that a Net Position Trade or Repo Trade is settled fully or partially settled via multiple Delivery Instructions. Therefore, the settlement status of the Net Position Trade or Repo Trade might deviate from the settlement status of an individual Delivery Instruction.

Partial settlements that took place on the current C7 SCS business day before cancelling or aborting of a Delivery Instruction, will be reported on the Settled Delivery Report depending on the Actual Settlement Date and Time. Therefore, it is possible that the Settled Delivery Report may contain the partial settlements for a Delivery Instruction which is already aborted or cancelled on the previous C7 SCS business day.

Report provides multiple references per Delivery ID that can be used by members to unambiguously locate relevant Delivery Instructions in their systems and perform potential modifications at (I)CSDs. These references are:

a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD

b-CSD Reference: generated by (I)CSD and only applicable for CBF representing the CASCADE reference

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

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

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

Type of Information is used to distinguish between:

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

XML Report Descriptions

2-GROSS DELIVERY INFORMATION: Settlement for Delivery Instructions / Net Position Trades with applied Gross processing
3-BUY-IN OR CASH SETTLED: Settlement of Net Position Trades for which Buy-in processing was successfully executed
4-REPO NET DELIVERY INFORMATION: Settlement for Delivery Instructions/ Surplus Repo Trades with applied Net processing
5-REPO GROSS DELIVERY INFORMATION: Settlement for Delivery Instructions/ Repo Trades with applied GROSS Processing
6-REPO OFFSET BLOCK INFORMATION: Settlement for Offsetting Repo Trades with applied Net processing

Page 80 of 216

7-REPO BUY-IN OR REPO CASH SETTLED: Settlement of REPO Trades for which Buy-in processing was successfully executed Within each block the Delivery Instructions are sorted by Delivery ID and listing partial settlements in chronological order.

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

- No settlement confirmation was received from (I)CSD or settlement took place as part of Buy-in process (including cash settlement).
- Settlement of Flat (Zero) Net Position Trades and Flat (Zero) Repo Trades will be automatically set to SETTLED at Contractual Settlement Date as no Delivery Instructions are created for such trades.
- Settlement of Offsetting Repo Trades will be automatically set to SETTLED at Contractual Settlement Date for DIN netting model.
- Settlement of Offsetting Special Repo Trades with SIN netting model will be reported only after all the Delivery Instructions of the corresponding Surplus Positions are fully settled.
- Settlement of Offsetting GC Pooling Repo Trades with SIN netting model will be reported as settled after the Repo Interest Amount is settled.

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

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

	Eurex	Clearing	AG
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# C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports - Reference Manual

September 2022

XML Report Descriptions

Page 81 of 216

The report provides total values for settled amounts per Type of Information, Trading Member, Account Type, ISIN, and Settlement Location/Settlement Account per currency.

In case a trade or delivery instruction was created/adjusted due to a corporate action processed by the (I)CSD, the respective corporate action identifier (CSD's CORP ID) is reported.

The report is generated at the end of each business day (EoD). In case no data are to be reported for a business day an empty report is provided (NO DATA Report).

(part of Instrument)

0

Daily. Frequency

instShtNam

Availability This report is available for Trading Members.

### **XML Report Structure** M/O Text Report Heading

### ce872 <u>rptHdr</u> exchNam m envText rptCod m rptNam m rptFlexKey 0 membld 0 membLglNam O rptPrntEffDat m rptPrntEffTim rptPrntRunDat m ce872Grp, repeated 0 ... variable times: ce872KeyGrp membClgIdCod Clearing Member m membClgIdNam (part of Clearing Member) 0 ce872Grp1, repeated 1 ... variable times: ce872KeyGrp1 settlLoc **Settlement Location** m settlAcct m Settlement Account ce872Grp2, repeated 1 ... variable times: ce872KeyGrp2 settlCurrency m **Settlement Currency** ce872Grp3, repeated 1 ... variable times: ce872KeyGrp3 isin m Instrument

# C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports - Reference Manual

September 2022

XML Report Descriptions

Page 82 of 216

instLngNam (part of Instrument) 0 instTypCod Type m ce872Grp4, repeated 1 ... variable times: ce872KeyGrp4 acctTyp Account Type m ce872Grp5, repeated 1 ... variable times: ce872KeyGrp5 membTrdngIdCod**Trading Member** m membTrdngldNam О (part of Trading Member) ce872Grp6, repeated 1 ... variable times: ce872KeyGrp6 infoList m Information Listed ce872Grp7, repeated 1 ... variable times: ce872KeyGrp7 dlvld m DeliveryID dlvRef DeliveryRef 0 csdRef 0 underlyingDlvRef 0 dlvSettlLoc m DlvStlLoc dlvSettlAcct DlvStlAcct m clgHseSettlLoc 0 **CtrCSD** clgHseSettlAcct CtrCSDAcct 0 buySellIndDlvId B/S 0 totInstQtyDlvId 0 totInstAmntDlvId ce872Grp8, repeated 1 ... variable times: ce872KeyGrp8 settlDatActual ActStIDate m corpActnRef 0 settlQtyDlvIdPerStlmnt 0 StlQtyDlvPerStlmnt settlAmntDlvIdPerStlmnt o StlAmntDlvPerStlmnt settlStatDlvId StIStsDlv ce872Rec, repeated 1 ... variable times: buySellInd B/S trdNum TradeNumber m ordrNum OrderNumber m trdLoc TrdLoc m trdDat **TrdDate** m legNo 0 Leg No

acctPos

0

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 83 of 216

	totQty	m	
	totAmnt	m	
	settlQty	m	
	settlAmnt	m	
	totQtyTrdPerDlvId	m	
	totAmntTrdPerDlvId	m	
	settlQtyTrdPerStlmnt	m	StlQtyTrdPerStlmnt
	settl Amnt Trd Per Stlmnt	m	StlAmntTrdPerStlmnt
	settlStat	m	StlStsTrd
total	SettlQtyDlvIdRptTdy	0	
total	SettlAmntDlvIdRptTdy	0	
totalSe	ttlAmntInfoListRptTdy	0	Total Settled Amount per Information
			Listed
totalSettl <i>i</i>	AmntMembTrdngIdRptTd	dy o	Total Settled Amount per Trading
			Member
totalSettlAm	ntAcctTypRptTdy	0	Total Settled Amount per Account
			Туре
totalSettlAmntl	lsinRptTdy	0	Total Settled Amount per ISIN
totalSettlAmntSe	ttlAcctCurRptTdy	0	Total Settled Amount per Settlement
			Account

### C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports - Reference Manual

XML Report Descriptions

September 2022

Page 84 of 216

# **Text Report Structure**

DeliveryID DeliveryRef DlvSettlLoc DlvStlAcct CtrCSD CtrCSDAcct

B/S ActStlDate StlQtyDlvPerStlmnt StlAmntDlvPerStlmnt StlStsDlv B/S TradeNumber OrderNumber TrdLoc TrdDate LegNo StlQtyTrdPerStlmnt StlAmntTrdPerStlmnt StlStsTrd

9,999,999,999,999.999999 \$9,999,999,999.99 XXXXXXXXXXXXXXXXXXXX

X XXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXX YY-MM-DD 9

9,999,999,999,999.999999 \$9,999,999,999.99 XXXXXXXXXXXXXXXXXX

9,999,999,999,999.999999 \$9,999,999,999.99 XXXXXXXXXXXXXXXXXXXX

9,999,999,999,999,999,999,999,999,999,99

Total Settled Amount per Information Listed: S9,999,999,999,999.99

Total Settled Amount per Trading Member: \$9,999,999,999,999.99

Total Settled Amount per Account Type: \$9,999,999,999,999,999
Total Settled Amount per ISIN: \$9,999,999,999,999,999

Total Settled Amount per Settlement Account: \$9,999,999,999,999.99

Eurex Clearing AG

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

XML Report Descriptions

Page 85 of 216

# 4.4.9 CE890 Net Clearing Report - XEUR

Description

This report contains Net Position Trades created on the current C7 SCS Business Day for Physical Delivery Transactions received from trading location XEUR as a result of Exercise/Assignment or Notification/Allocation (In the following referenced as Single Trades). Net Position Trades are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Trading Member, Account Type and Trade Date.

Detailed information about the Single Trades is provided as well. The Net Position Trade ID can be used to identify which Single Trades belong to a particular Net Position Trade.

All Net Position Trades and Single Trades referencing the same Net Position Trade ID are listed together including Cash-Only Net Position Trades potentially created due to Strange Net processing. Flat (Zero) Net Position Trades are reported as well on this report.

A Net Position Trade representing a physical delivery request is always reported first followed by Cash-Only Net Position Trades and Single Trades referencing the same Net Position Trade ID. The Single Trades are sorted by Trading Location and Trade Number. If a Single Trade is split into one surplus and one 'no surplus' part during the netting process each part will be reported separately.

After reporting Single Trades and their reference to the corresponding Net Position Trade further reporting is provided for Net Position Trades and Delivery Instructions. There is no further information on Single Trade level provided.

The report also provides a Delivery Reference that represents the C7 SCS generated reference of Delivery Instructions associated with a Net Position Trade. This reference is sent to the respective (I)CSDs and can be used by members to identify the Delivery Instruction in (I)CSD reporting. Please note that for Flat (Zero) Net Position Trades no Delivery Instruction will be created and consequently, no Delivery Reference is provided on the Net Clearing Report.

The report is generated each business day after completion of Trade Date Netting for trading location XEUR. In case no data are to be reported for a business day an empty report is provided (NO DATA Report).

Frequency

Daily.

Availability

This report is available for Clearing Members.

XML Report Structure

M/O Text Report Heading

<u>ce890</u>

<u>rptHdr</u>

exchNam m envText m

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

September 2022

XML Report Descriptions

Page 86 of 216

```
rptCod
                                              m
  rptNam
                                              m
  rptFlexKey
                                              0
  membld
                                              0
  membLglNam
                                              0
  rptPrntEffDat
                                              m
  rptPrntEffTim
                                              0
  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
         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
                                              0
```

Eurex Clearing AG

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

XML Report Descriptions

September 2022

Page 87 of 216

cashNetPosTrdId 0 ce890Grp9, repeated 1 ... variable times: ce890KeyGrp9 trdLoc m ce890Rec, repeated 1 ... variable times: membTrdngldCodOrig o acctTypOrig trdNumm surplusFlg m ordrNum 0 dlvSettlLoc 0 dlvSettlAcct 0 dlvld 0 dlvRef 0 releaseStat processingMethod buySellInd m totQty m trdPrc m totAmnt m accrIntAmnt О trdTim m trdTypTl 0

# **Text Report Structure**

NOTE: NO TEXT VERSION OF REPORT AVAILABLE FOR CE890.

Eurex Clearing AG

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

XML Report Descriptions

September 2022

Page 88 of 216

# 4.4.10 CE891 Net Clearing Report - XEUR

Description

This report contains Net Position Trades created on the current C7 SCS Business Day for Physical Delivery Transactions received from trading location XEUR as a result of Exercise/Assignment or Notification/Allocation (In the following referenced as Single Trades). Net Position Trades are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Trading Member, Account Type and Trade Date.

Detailed information about the Single Trades is provided as well. The Net Position Trade ID can be used to identify which Single Trades belong to a particular Net Position Trade.

All Net Position Trades and Single Trades referencing the same Net Position Trade ID are listed together including Cash-Only Net Position Trades potentially created due to Strange Net processing. Flat (Zero) Net Position Trades are reported as well on this report.

A Net Position Trade representing a physical delivery request is always reported first followed by Cash-Only Net Position Trades and Single Trades referencing the same Net Position Trade ID. The Single Trades are sorted by Trading Location and Trade Number. If a Single Trade is split into one surplus and one 'no surplus' part during the netting process each part will be reported separately.

After reporting Single Trades and their reference to the corresponding Net Position Trade further reporting is provided for Net Position Trades and Delivery Instructions. There is no further information on Single Trade level provided.

The report also provides a Delivery Reference that represents the C7 SCS generated reference of Delivery Instructions associated with a Net Position Trade. This reference is sent to the respective (I)CSDs and can be used by members to identify the Delivery Instruction in (I)CSD reporting. Please note that for Flat (Zero) Net Position Trades no Delivery Instruction will be created and consequently, no Delivery Reference is provided on the Net Clearing Report.

The report is generated each business day after completion of Trade Date Netting for trading location XEUR. In case no data are to be reported for a business day an empty report is provided (NO DATA Report).

Frequency

Daily.

Availability

This report is available for Settlement Institutions.

XML Report Structure

M/O Text Report Heading

<u>ce891</u>

<u>rptHdr</u>

exchNam m envText m

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

September 2022

XML Report Descriptions

Page 89 of 216

```
rptCod
                                              m
  rptNam
                                              m
  rptFlexKey
                                              0
  membld
                                              0
  membLglNam
                                              0
  rptPrntEffDat
                                              m
  rptPrntEffTim
  rptPrntRunDat
                                              m
ce891Grp, repeated 0 ... variable times:
  ce891KeyGrp
    membClgIdCod
                                              m
  ce891Grp1, repeated 1 ... variable times:
    ce891KeyGrp1
       settlLoc
                                              m
       settlAcct
    ce891Grp2, repeated 1 ... variable times:
       ce891KeyGrp2
         settlCurrency
                                              m
       ce891Grp3, repeated 1 ... variable times:
         ce891KeyGrp3
           isin
                                              m
         instTypCod
         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
                                              0
```

Eurex Clearing AG

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

XML Report Descriptions

September 2022

Page 90 of 216

cashNetPosTrdId 0 ce891Grp9, repeated 1 ... variable times: ce891KeyGrp9 trdLoc m ce891Rec, repeated 1 ... variable times: membTrdngldCodOrig o acctTypOrig trdNumm surplusFlg m ordrNum 0 dlvSettlLoc 0 dlvSettlAcct 0 dlvld 0 dlvRef 0 releaseStat processingMethod buySellInd m totQty m trdPrc m totAmnt m accrIntAmnt О trdTim m trdTypTl 0

# **Text Report Structure**

NOTE: NO TEXT VERSION OF REPORT AVAILABLE FOR CE891.

Eurex Clearing AG

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

XML Report Descriptions

Page 91 of 216

# 4.4.11 CE892 Net Clearing Report - XEUR

Description

This report contains Net Position Trades created on the current C7 SCS Business Day for Physical Delivery Transactions received from trading location XEUR as a result of Exercise/Assignment or Notification/Allocation (In the following referenced as Single Trades). Net Position Trades are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Trading Member, Account Type and Trade Date.

Detailed information about the Single Trades is provided as well. The Net Position Trade ID can be used to identify which Single Trades belong to a particular Net Position Trade.

All Net Position Trades and Single Trades referencing the same Net Position Trade ID are listed together including Cash-Only Net Position Trades potentially created due to Strange Net processing. Flat (Zero) Net Position Trades are reported as well on this report.

A Net Position Trade representing a physical delivery request is always reported first followed by Cash-Only Net Position Trades and Single Trades referencing the same Net Position Trade ID. The Single Trades are sorted by Trading Location and Trade Number. If a Single Trade is split into one surplus and one 'no surplus' part during the netting process each part will be reported separately.

After reporting Single Trades and their reference to the corresponding Net Position Trade further reporting is provided for Net Position Trades and Delivery Instructions. There is no further information on Single Trade level provided.

The report also provides a Delivery Reference that represents the C7 SCS generated reference of Delivery Instructions associated with a Net Position Trade. This reference is sent to the respective (I)CSDs and can be used by members to identify the Delivery Instruction in (I)CSD reporting. Please note that for Flat (Zero) Net Position Trades no Delivery Instruction will be created and consequently, no Delivery Reference is provided on the Net Clearing Report.

The report is generated each business day after completion of Trade Date Netting for trading location XEUR. In case no data are to be reported for a business day an empty report is provided (NO DATA Report).

Frequency

Daily.

Availability

This report is available for Trading Members.

XML Report Structure

M/O Text Report Heading

<u>ce892</u>

<u>rptHdr</u>

exchNam m envText m C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

September 2022

XML Report Descriptions

Page 92 of 216

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

Eurex Clearing AG

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

XML Report Descriptions

September 2022

Page 93 of 216

cashNetPosTrdId 0 ce892Grp9, repeated 1 ... variable times: ce892KeyGrp9 trdLoc m ce892Rec, repeated 1 ... variable times: membTrdngldCodOrig o acctTypOrig trdNumm surplusFlg m ordrNum 0 dlvSettlLoc 0 dlvSettlAcct 0 dlvld 0 dlvRef 0 releaseStat processingMethod buySellInd m totQty m trdPrc m totAmnt m accrIntAmnt О trdTim m trdTypTl 0

# **Text Report Structure**

NOTE: NO TEXT VERSION OF REPORT AVAILABLE FOR CE892.

Eurex Clearing AG

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

XML Report Descriptions

Page 94 of 216

# 4.4.12 CE895 Net Clearing Report - XETR and XFRA

Description

This report contains Net Position Trades created on the current C7 SCS Business Day for Single Trades received from trading location XETR and XFRA. Net Position Trades are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Trading Member, Account Type and Trade Date. In case cross cash market netting is applied the resulting Net Position Trade gets the trading location ECAG assigned if the involved Single Trades originate from trading locations XETR and XFRA. If all involved Single Trades originate from the same trading location, the Net Position Trade gets the same trading location as the involved Single Trades assigned.

All Net Position Trades and Single Trades referencing the same Net Position Trade ID are listed together including Cash-Only Net Position Trades potentially created due to Linking of Single Trades or Strange Net processing. Flat (Zero) Net Position Trades are reported as well on this report.

A Net Position Trade representing a physical delivery request is always reported first followed by Cash-Only Net Position Trades, sorted by Link Reference and Single Trades referencing the same Net Position Trade ID. The Single Trades are sorted by Link Reference, Trading Location and Trade Number. If a Single Trade is split into one surplus and one 'no surplus' part during the netting process each part will be reported separately.

After reporting Single Trades and their reference to the corresponding Net Position Trade further reporting is provided for Net Position Trades and Delivery Instructions. There is no further information on Single Trade level provided.

The report also provides a Delivery Reference that represents the C7 SCS generated reference of Delivery Instructions associated with a Net Position Trade. This reference is sent to the respective (I)CSDs and can be used by members to identify the Delivery Instruction in (I)CSD reporting. Please note that for Flat (Zero) Net Position Trades no Delivery Instruction will be created and consequently, no Delivery Reference is provided on the Net Clearing Report.

The report is generated each business day after completion of Trade Date Netting for trading location XETR and XFRA. In case no data are to be reported for a business day an empty report is provided (NO DATA Report).

Frequency

Daily.

Availability

This report is available for Clearing Members.

XML Report Structure

M/O Text Report Heading

<u>ce895</u>

<u>rptHdr</u>

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

September 2022

XML Report Descriptions

Page 95 of 216

```
exchNam
                                              m
  envText
                                              m
  rptCod
                                              m
  rptNam
                                              m
  rptFlexKey
                                              0
  membld
                                              0
  membLglNam
                                              0
  rptPrntEffDat
                                              m
  rptPrntEffTim
                                              0
  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
              ce895Grp6, repeated 1 ... variable times:
                ce895KeyGrp6
                  trdDat
                ce895Grp7, repeated 1 ... variable times:
                   ce895KeyGrp7
                     netPosTrdId
                                              m
                  settlDatCtrct
                                              m
                   acctPos
                   ce895Grp8, repeated 1 ... variable times:
                     ce895KeyGrp8
```

# Eurex Clearing AG C7 Securities Clearing Service (C7 SCS) Release 2.0 XML Reports – Reference Manual XML Report Descriptions September 2022 Page 96 of 216

recTypTrd m linkRef О cashNetPosTrdId О ce895Grp9, repeated 1 ... variable times: ce895KeyGrp9 trdLoc ce895Rec, repeated 1 ... variable times: membTrdngldCodOrig o acctTypOrig trdNum m surplusFlg m ordrNum О dlvSettlLoc 0 dlvSettlAcct 0 dlvld dlvRef 0 releaseStat 0 processingMethod 0 buySellInd m totQty m trdPrc m totAmnt m accrIntAmnt 0 trdTim m trdTypTl 0

# **Text Report Structure**

NOTE: NO TEXT VERSION OF REPORT AVAILABLE FOR CE895.

Eurex Clearing AG

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

XML Report Descriptions

Page 97 of 216

# 4.4.13 CE896 Net Clearing Report - XETR and XFRA

Description

This report contains Net Position Trades created on the current C7 SCS Business Day for Single Trades received from trading location XETR and XFRA. Net Position Trades are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Trading Member, Account Type and Trade Date. In case cross cash market netting is applied the resulting Net Position Trade gets the trading location ECAG assigned if the involved Single Trades originate from trading locations XETR and XFRA. If all involved Single Trades originate from the same trading location, the Net Position Trade gets the same trading location as the involved Single Trades assigned.

All Net Position Trades and Single Trades referencing the same Net Position Trade ID are listed together including Cash-Only Net Position Trades potentially created due to Linking of Single Trades or Strange Net processing. Flat (Zero) Net Position Trades are reported as well on this report.

A Net Position Trade representing a physical delivery request is always reported first followed by Cash-Only Net Position Trades, sorted by Link Reference and Single Trades referencing the same Net Position Trade ID. The Single Trades are sorted by Link Reference, Trading Location and Trade Number. If a Single Trade is split into one surplus and one 'no surplus' part during the netting process each part will be reported separately.

After reporting Single Trades and their reference to the corresponding Net Position Trade further reporting is provided for Net Position Trades and Delivery Instructions. There is no further information on Single Trade level provided.

The report also provides a Delivery Reference that represents the C7 SCS generated reference of Delivery Instructions associated with a Net Position Trade. This reference is sent to the respective (I)CSDs and can be used by members to identify the Delivery Instruction in (I)CSD reporting. Please note that for Flat (Zero) Net Position Trades no Delivery Instruction will be created and consequently, no Delivery Reference is provided on the Net Clearing Report.

The report is generated each business day after completion of Trade Date Netting for trading location XETR and XFRA. In case no data are to be reported for a business day an empty report is provided (NO DATA Report).

Frequency

Daily.

Availability

This report is available for Settlement Institutions.

XML Report Structure

M/O Text Report Heading

<u>ce896</u>

<u>rptHdr</u>

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

September 2022

XML Report Descriptions

Page 98 of 216

```
exchNam
                                              m
  envText
                                              m
  rptCod
                                              m
  rptNam
                                              m
  rptFlexKey
                                              0
  membld
                                              0
  membLglNam
                                              0
  rptPrntEffDat
                                              m
  rptPrntEffTim
                                              0
  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
              ce896Grp6, repeated 1 ... variable times:
                ce896KeyGrp6
                  trdDat
                ce896Grp7, repeated 1 ... variable times:
                   ce896KeyGrp7
                     netPosTrdId
                                              m
                  settlDatCtrct
                                              m
                   acctPos
                   ce896Grp8, repeated 1 ... variable times:
                     ce896KeyGrp8
```

# Eurex Clearing AG C7 Securities Clearing Service (C7 SCS) Release 2.0 XML Reports – Reference Manual XML Report Descriptions September 2022 Page 99 of 216

recTypTrd m linkRef О cashNetPosTrdId О ce896Grp9, repeated 1 ... variable times: ce896KeyGrp9 trdLoc ce896Rec, repeated 1 ... variable times: membTrdngldCodOrig o acctTypOrig trdNum m surplusFlg m ordrNum О dlvSettlLoc 0 dlvSettlAcct 0 dlvld dlvRef 0 releaseStat 0 processingMethod 0 buySellInd m totQty m trdPrc m totAmnt m accrIntAmnt 0 trdTim m trdTypTl 0

# **Text Report Structure**

NOTE: NO TEXT VERSION OF REPORT AVAILABLE FOR CE896.

Eurex Clearing AG

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

XML Report Descriptions

September 2022

Page 100 of 216

# 4.4.14 CE897 Net Clearing Report - XETR and XFRA

Description

This report contains Net Position Trades created on the current C7 SCS Business Day for Single Trades received from trading location XETR and XFRA. Net Position Trades are reported per Clearing Member, Settlement Location, Settlement Account, Currency, ISIN, Trading Member, Account Type and Trade Date. In case cross cash market netting is applied the resulting Net Position Trade gets the trading location ECAG assigned if the involved Single Trades originate from trading locations XETR and XFRA. If all involved Single Trades originate from the same trading location, the Net Position Trade gets the same trading location as the involved Single Trades assigned.

All Net Position Trades and Single Trades referencing the same Net Position Trade ID are listed together including Cash-Only Net Position Trades potentially created due to Linking of Single Trades or Strange Net processing. Flat (Zero) Net Position Trades are reported as well on this report.

A Net Position Trade representing a physical delivery request is always reported first followed by Cash-Only Net Position Trades, sorted by Link Reference and Single Trades referencing the same Net Position Trade ID. The Single Trades are sorted by Link Reference, Trading Location and Trade Number. If a Single Trade is split into one surplus and one 'no surplus' part during the netting process each part will be reported separately.

After reporting Single Trades and their reference to the corresponding Net Position Trade further reporting is provided for Net Position Trades and Delivery Instructions. There is no further information on Single Trade level provided.

The report also provides a Delivery Reference that represents the C7 SCS generated reference of Delivery Instructions associated with a Net Position Trade. This reference is sent to the respective (I)CSDs and can be used by members to identify the Delivery Instruction in (I)CSD reporting. Please note that for Flat (Zero) Net Position Trades no Delivery Instruction will be created and consequently, no Delivery Reference is provided on the Net Clearing Report.

The report is generated each business day after completion of Trade Date Netting for trading location XETR and XFRA. In case no data are to be reported for a business day an empty report is provided (NO DATA Report).

Frequency

Daily.

Availability

This report is available for Trading Members.

XML Report Structure

M/O Text Report Heading

<u>ce897</u>

<u>rptHdr</u>

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference ManualSeptember 2022XML Report DescriptionsPage 101 of 216

```
exchNam
                                              m
  envText
                                              m
  rptCod
                                              m
  rptNam
                                              m
  rptFlexKey
                                              0
  membld
                                              0
  membLglNam
                                              0
  rptPrntEffDat
                                              m
  rptPrntEffTim
                                              0
  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
              ce897Grp6, repeated 1 ... variable times:
                ce897KeyGrp6
                  trdDat
                ce897Grp7, repeated 1 ... variable times:
                   ce897KeyGrp7
                     netPosTrdId
                                              m
                  settlDatCtrct
                                              m
                   acctPos
                   ce897Grp8, repeated 1 ... variable times:
                     ce897KeyGrp8
```

# Eurex Clearing AG C7 Securities Clearing Service (C7 SCS) Release 2.0 XML Reports – Reference Manual XML Report Descriptions September 2022 Page 102 of 216

recTypTrd m linkRef О cashNetPosTrdId О ce897Grp9, repeated 1 ... variable times: ce897KeyGrp9 trdLoc ce897Rec, repeated 1 ... variable times: membTrdngldCodOrig o acctTypOrig trdNum m surplusFlg m ordrNumО dlvSettlLoc 0 dlvSettlAcct 0 dlvld dlvRef 0 releaseStat 0 processingMethod 0 buySellInd m totQty m trdPrc m totAmnt m accrIntAmnt 0 trdTim m trdTypTl 0

# **Text Report Structure**

NOTE: NO TEXT VERSION OF REPORT AVAILABLE FOR CE897.

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XMI Report Descriptions	Page 103 of 216

# 4.5 CI - Intraday Settled Trades Report

### 4.5.1 Cl870 Repo Intraday Settled Trade Report

Description

This report contains partial or full settlement of Repo Trades (Special Repo and GC Pooling) with Actual settlement date equal to the current C7 SCS business day. Partial settlements are shown individually and not as one aggregated entry.

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

This report is created multiple times during the day as a delta report which contains the settlement (partial or full) of Repo Trades that are received since the last run.

In case no data are to be reported for a particular reporting run, an empty report is provided (NO DATA Report).

As this report is generated multiple times per day, the report name contains a run number to uniquely distinguish the various intraday reports.

Frequency

Daily; From 07:00 until 19:00, this report is generated every 1 hour.

Availability This report is available for Clearing Members.

XML Report Structure	M/O	Text Report Heading
ci870		

<u> </u>	
<u>rptHdr</u>	
exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	0
membld	0
membLglNam	0
rptPrntEffDat	m
rptPrntEffTim	0
rptPrntRunDat	m
ci870Grp, repeated 0 variable times:	
ci870KeyGrp	
membClgIdCod	m
membClgIdNam	0

# C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

September 2022

XML Report Descriptions

Page 104 of 216

```
ci870Grp1, repeated 1 ... variable times:
  ci870KeyGrp1
    settlLoc
                                             m
    settlAcct
                                             m
  ci870Grp2, repeated 1 ... variable times:
    ci870KeyGrp2
       settlCurrency
                                             m
    ci870Grp3, repeated 1 ... variable times:
       ci870KeyGrp3
         isin
                                             m
       instShtNam
                                             0
       instLngNam
                                             0
       instTypCod
                                             m
       ci870Grp4, repeated 1 ... variable times:
         ci870KeyGrp4
            acctTyp
                                             m
         ci870Grp5, repeated 1 ... variable times:
            ci870KeyGrp5
              membTrdngIdCod
                                             m
            membTrdngldNam
                                             0
            ci870Grp6, repeated 1 ... variable times:
              ci870KeyGrp6
                settlDatActual
              ci870Grp7, repeated 1 ... variable times:
                ci870KeyGrp7
                   settlDatCtrct
                                             m
                ci870Rec, repeated 1 ... variable times:
                   buySellInd
                                             m
                   trdNum
                                             m
                   ordrNum
                                             m
                   trdLoc
                                             m
                   trdDat
                                             m
                   rpoUTI
                   rpoTrdTyp
                                             m
                   legNo
                                             0
                   totQty
                                             m
                   totAmnt
                                             m
                   settlQty
                                             m
                   settlAmnt
                                             m
                   settlQtyTrdPerStlmnt
                                             m
```

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 105 of 216

 $\begin{tabular}{lll} settlAmntTrdPerStlmnt & m \\ settlStat & m \end{tabular}$ 

# **Text Report Structure**

NOTE: NO TEXT VERSION OF REPORT AVAILABLE FOR C1870.

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 106 of 216

# 4.5.2 Cl871 Repo Intraday Settled Trade Report

Description

This report contains partial or full settlement of Repo Trades (Special Repo and GC Pooling) with Actual settlement date equal to the current C7 SCS business day. Partial settlements are shown individually and not as one aggregated entry.

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

This report is created multiple times during the day as a delta report which contains the settlement (partial or full) of Repo Trades that are received since the last run.

In case no data are to be reported for a particular reporting run, an empty report is provided (NO DATA Report).

As this report is generated multiple times per day, the report name contains a run number to uniquely distinguish the various intraday reports.

Frequency

Daily; From 07:00 until 19:00, this report is generated every 1 hour.

Availability This report is available for Settlement Institutions.

XML Report Structure	M/O	Text Report Heading

<u>ci871</u>	
<u>rptHdr</u>	
exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	0
membld	0
membLglNam	0
rptPrntEffDat	m
rptPrntEffTim	0
rptPrntRunDat	m
ci871Grp, repeated 0 variable times:	
<u>ci871KeyGrp</u>	
membClgIdCod	m
membClgIdNam	0
ci871Grp1, repeated 1 variable times:	
ci871KeyGrp1	
settlLoc	m
settlAcct	m

# C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

XML Report Descriptions

September 2022

Page 107 of 216

```
ci871Grp2, repeated 1 ... variable times:
  ci871KeyGrp2
    settlCurrency
                                          m
  ci871Grp3, repeated 1 ... variable times:
    ci871KeyGrp3
       isin
                                          m
    instShtNam
                                          0
    instLngNam
                                          0
    instTypCod
                                          m
    ci871Grp4, repeated 1 ... variable times:
       ci871KeyGrp4
         acctTyp
                                          m
       ci871Grp5, repeated 1 ... variable times:
         ci871KeyGrp5
           membTrdngIdCod
                                          m
         membTrdngIdNam
                                          0
         ci871Grp6, repeated 1 ... variable times:
           ci871KeyGrp6
              settlDatActual
           ci871Grp7, repeated 1 ... variable times:
              ci871KeyGrp7
                 settlDatCtrct
              ci871Rec, repeated 1 ... variable times:
                 buySellInd
                trdNum
                                          m
                ordrNum
                                          m
                trdLoc
                                          m
                trdDat
                                          m
                rpoUTI
                                          m
                rpoTrdTyp
                                          m
                legNo
                                          0
                totQty
                                          m
                totAmnt
                 settlQty
                                          m
                 settlAmnt
                                          m
                 settlQtyTrdPerStlmnt
                                          m
                 settlAmntTrdPerStlmnt
                                          m
                 settlStat
                                          m
```

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 108 of 216

# **Text Report Structure**

NOTE: NO TEXT VERSION OF REPORT AVAILABLE FOR C1871.

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 109 of 216

# 4.5.3 CI872 Repo Intraday Settled Trade Report

Description

This report contains partial or full settlement of Repo Trades (Special Repo and GC Pooling) with Actual settlement date equal to the current C7 SCS business day. Partial settlements are shown individually and not as one aggregated entry.

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

This report is created multiple times during the day as a delta report which contains the settlement (partial or full) of Repo Trades that are received since the last run.

In case no data are to be reported for a particular reporting run, an empty report is provided (NO DATA Report).

As this report is generated multiple times per day, the report name contains a run number to uniquely distinguish the various intraday reports.

Терог

Frequency Daily; From 07:00 until 19:00, this report is generated every 1 hour.

Availability This report is available for Trading Members.

XML Report Structure	M/O	Text Report Heading

<u>ci872</u>	
<u>rptHdr</u>	
exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	0
membld	0
membLglNam	0
rptPrntEffDat	m
rptPrntEffTim	0
rptPrntRunDat	m
ci872Grp, repeated 0 variable times:	
ci871KeyGrp	
membClgIdCod	m
membClgIdNam	0
ci872Grp1, repeated 1 variable times:	
ci872KeyGrp1	
settlLoc	m
settlAcct	m

XML Reports – Reference Manual

September 2022

XML Report Descriptions

Page 110 of 216

```
ci872Grp2, repeated 1 ... variable times:
  ci872KeyGrp2
    settlCurrency
                                          m
  ci872Grp3, repeated 1 ... variable times:
    ci872KeyGrp3
       isin
                                          m
    instShtNam
                                          0
    instLngNam
                                          0
    instTypCod
                                          m
    ci872Grp4, repeated 1 ... variable times:
       ci872KeyGrp4
         acctTyp
                                          m
       ci872Grp5, repeated 1 ... variable times:
         ci872KeyGrp5
           membTrdngIdCod
                                          m
         membTrdngIdNam
                                          0
         ci872Grp6, repeated 1 ... variable times:
           ci872KeyGrp6
              settlDatActual
           ci872Grp7, repeated 1 ... variable times:
              ci872KeyGrp7
                 settlDatCtrct
              ci872Rec, repeated 1 ... variable times:
                 buySellInd
                trdNum
                                          m
                ordrNum
                                          m
                trdLoc
                                          m
                trdDat
                                          m
                rpoUTI
                                          m
                rpoTrdTyp
                                          m
                legNo
                                          0
                totQty
                                          m
                totAmnt
                 settlQty
                                          m
                 settlAmnt
                                          m
                 settlQtyTrdPerStlmnt
                                          m
                 settlAmntTrdPerStlmnt
                                          m
                 settlStat
                                          m
```

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 111 of 216

# **Text Report Structure**

NOTE: NO TEXT VERSION OF REPORT AVAILABLE FOR C1872.

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 112 of 216

#### 4.6 TC - Trade Confirmation

### 4.6.1 TC800 Repo Trade Confirmation Report

Description

This report contains the details of special and GC Pooling Repo Trades (Open Repo, Fixed Repo, Variable Repo and Open Variable Repo) received by C7 SCS for current business day. This report is required to confirm new trades to the members once trade is accepted and successfully validated by Eurex Clearing. This report will not contain any modification performed on the Repo Trade. Also, cancelled Repo will be displayed once in this report.

This report is created multiple times during the day as a delta report which contains the trades that are received since the last run. The EOD report version is created as a consolidated report with all the trades for the current C7 SCS Pusinger Day.

trades for the current C7 SCS Business Day.

In case no data are to be reported for a particular reporting run, an empty report is provided (NO DATA Report)

empty report is provided (NO DATA Report).

As this report is generated multiple times per day, the report name contains a run number to uniquely distinguish the various intraday

reports.

membClgIdCod

Frequency Daily; Multiple times per day, From 08:00 until 13:00, this report is

generated every 30 minutes. From 13:00 until Completion of Trading,

this report is generated every hour.

Availability This report is available for Clearing Members.

XML Report Structure	M/O	Text Report Heading
<u>tc800</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	О	
membld	О	
membLglNam	О	
rptPrntEffDat	m	
rptPrntEffTim	О	
rptPrntRunDat	m	
tc800Grp, repeated 0 variable times:		
tc800KeyGrp		

m

XML Reports – Reference Manual

XML Report Descriptions

September 2022

Page 113 of 216

```
tc800Grp1, repeated 1 ... variable times:
  tc800KeyGrp1
    settlLoc
                                            m
    settlAcct
                                            m
  tc800Grp2, repeated 1 ... variable times:
    tc800KeyGrp2
       settlCurrency
                                            m
    tc800Grp3, repeated 1 ... variable times:
       tc800KeyGrp3
         isin
                                            m
       instTypCod
                                            m
       tc800Grp4, repeated 1 ... variable times:
         tc800KeyGrp4
            membTrdngIdCod
         tc800Grp5, repeated 1 ... variable times:
           tc800KeyGrp5
              acctTyp
                                            m
            tc800Grp6, repeated 1 ... variable times:
              tc800KeyGrp6
                trdDat
                                            m
              tc800Grp7, repeated 1 ... variable times:
                tc800KeyGrp7
                  trdLoc
                                            m
                  trdNum
                                            m
                rpoTrdTyp
                                            m
                ordrNum
                                            m
                rpoBankIntRef
                                            m
                rpoUTI
                                            m
                rpoTrdTmStmp
                                            m
                rpoClgTmStmp
                                            m
                rpoCmpTrd
                tc800Rec, repeated 1 ... variable times:
                   legNo
                                            m
                   buySellInd
                                            m
                   rpoRefRtCod
                                            0
                   rpoTotQty
                                            m
                   rpoTotAmnt
                                            m
                   rpoIntRt
                                            m
                   rpoBps
                                            0
                   rpoIntAmt
                                            m
```

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 114 of 216

settlDatCtrct m

# **Text Report Structure**

NOTE: NO TEXT VERSION OF REPORT AVAILABLE FOR TC800.

Eurex Clearing AG

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

XML Report Descriptions

September 2022
Page 115 of 216

### 4.6.2 TC801 Repo Trade Confirmation Report

Description

This report contains the details of special and GC Pooling Repo Trades (Open Repo, Fixed Repo, Variable Repo and Open Variable Repo) received by C7 SCS for current business day. This report is required to confirm new trades to the members once trade is accepted and successfully validated by Eurex Clearing. This report will not contain any modification performed on the Repo Trade. Also, cancelled Repo will be displayed once in this report.

This report is created multiple times during the day as a delta report which contains the trades that are received since the last run. The EOD report version is created as a consolidated report with all the trades for the current C7 SCS Business Day.

In case no data are to be reported for a particular reporting run, an

empty report is provided (NO DATA Report).

As this report is generated multiple times per day, the report name contains a run number to uniquely distinguish the various intraday

reports.

Frequency Daily; Multiple times per day, From 08:00 until 13:00, this report is

generated every 30 minutes. From 13:00 until Completion of Trading,

this report is generated every hour.

Availability This report is available for Settlement Institutions.

# XML Report Structure M/O Text Report Heading

<u>tc801</u>	
<u>rptHdr</u>	
exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	0
membld	0
membLglNam	0
rptPrntEffDat	m
rptPrntEffTim	0
rptPrntRunDat	m
tc801Grp, repeated 0 variable times:	
tc801KeyGrp	
membClgIdCod	m
tc801Grp1, repeated 1 variable times:	
tc801KeyGrp1	
settlLoc	m

XML Reports – Reference Manual

September 2022

XML Report Descriptions

Page 116 of 216

settlAcct	m
tc801Grp2, repeated 1 variable times:	
tc801KeyGrp2	
settlCurrency	m
tc801Grp3, repeated 1 variable times:	
tc801KeyGrp3	
isin	m
instTypCod	m
tc801Grp4, repeated 1 variable time	s:
tc801KeyGrp4	
membTrdngIdCod	m
tc801Grp5, repeated 1 variable tir	nes:
tc801KeyGrp5	
acctTyp	m
tc801Grp6, repeated 1 variable	times:
tc801KeyGrp6	
trdDat	m
tc801Grp7, repeated 1 varial	ole times:
tc801KeyGrp7	
trdLoc	m
trdNum	m
rpoTrdTyp	m
ordrNum	m
rpoBankIntRef	m
rpoUTI	m
rpoTrdTmStmp	m
rpoClgTmStmp	m
rpoCmpTrd	m
tc801Rec, repeated 1 varia	able times:
legNo	m
buySellInd	m
rpoRefRtCod	0
rpoTotQty	m
rpoTotAmnt	m
rpoIntRt	m
rpoBps	0
rpoIntAmt	m
settlDatCtrct	m

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 117 of 216

# **Text Report Structure**

NOTE: NO TEXT VERSION OF REPORT AVAILABLE FOR TC801.

Eurex Clearing AG

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

XML Report Descriptions

September 2022

Page 118 of 216

### 4.6.3 TC802 Repo Trade Confirmation Report

Description

This report contains the details of special and GC Pooling Repo Trades (Open Repo, Fixed Repo, Variable Repo and Open Variable Repo) received by C7 SCS for current business day. This report is required to confirm new trades to the members once trade is accepted and successfully validated by Eurex Clearing. This report will not contain any modification performed on the Repo Trade. Also, cancelled Repo will be displayed once in this report.

This report is created multiple times during the day as a delta report which contains the trades that are received since the last run. The EOD report version is created as a consolidated report with all the trades for the current C7 SCS Business Day.

In case no data are to be reported for a particular reporting run, an

empty report is provided (NO DATA Report).

As this report is generated multiple times per day, the report name contains a run number to uniquely distinguish the various intraday

reports.

Frequency Daily; Multiple times per day, From 08:00 until 13:00, this report is

generated every 30 minutes. From 13:00 until Completion of Trading,

this report is generated every hour.

Availability This report is available for Trading Members.

# XML Report Structure M/O Text Report Heading

<u>tc802</u>	
<u>rptHdr</u>	
exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	0
membld	0
membLglNam	0
rptPrntEffDat	m
rptPrntEffTim	0
rptPrntRunDat	m
tc802Grp, repeated 0 variable times:	
tc802KeyGrp	
membClgIdCod	m
tc802Grp1, repeated 1 variable times:	
tc802KeyGrp1	
settlLoc	m

XML Reports – Reference Manual

September 2022

XML Report Descriptions

Page 119 of 216

```
settlAcct
                                         m
tc802Grp2, repeated 1 ... variable times:
  tc802KeyGrp2
    settlCurrency
                                         m
  tc802Grp3, repeated 1 ... variable times:
    tc802KeyGrp3
       isin
                                         m
    instTypCod
                                         m
    tc802Grp4, repeated 1 ... variable times:
       tc802KeyGrp4
         membTrdngIdCod
                                         m
       tc802Grp5, repeated 1 ... variable times:
         tc802KeyGrp5
           acctTyp
         tc802Grp6, repeated 1 ... variable times:
           tc802KeyGrp6
              trdDat
                                         m
           tc802Grp7, repeated 1 ... variable times:
              tc802KeyGrp7
                trdLoc
                                         m
                trdNum
                                         m
              rpoTrdTyp
                                         m
              ordrNum
                                         m
              rpoBankIntRef
                                         m
              rpoUTI
                                         m
              rpoTrdTmStmp
                                         m
              rpoClgTmStmp
                                         m
              rpoCmpTrd
                                         m
              tc802Rec, repeated 1 ... variable times:
                legNo
                                         m
                buySellInd
                                         m
                rpoRefRtCod
                                         0
                rpoTotQty
                                         m
                rpoTotAmnt
                                         m
                rpoIntRt
                                         m
                rpoBps
                                         0
                rpoIntAmt
                                         m
                settlDatCtrct
                                         m
```

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 120 of 216

# **Text Report Structure**

NOTE: NO TEXT VERSION OF REPORT AVAILABLE FOR TC802.

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 121 of 216

#### 4.6.4 **TC850 Repo Contracts Report**

Description This report contains the details of special and GC Pooling Repo Trades

> (Open Repo, Fixed Repo, Variable Repo and Open Variable Repo) for the current C7 SCS Business Day. For every leg, the trade status is displayed separately. The details reported are based on End of C7 SCS Business Day. Front leg and Term leg of Repo Trades are

reported until the term leg is fully settled.

Cancelled Repo Trades are not part of this report.

The report is generated at the end of each C7 SCS Business Day (EoD). In case no data are to be reported for a business day an empty

report is provided (NO DATA Report).

Frequency Daily.

Availability This report is available for Clearing Members.

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

### C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 122 of 216

```
instTypCod\\
                                    m
tc850Grp4, repeated 1 ... variable times:
  tc850KeyGrp4
    membTrdngIdCod
                                    m
  tc850Grp5, repeated 1 ... variable times:
    tc850KeyGrp5
       acctTyp
    tc850Grp6, repeated 1 ... variable times:
       tc850KeyGrp6
         trdDat
                                    m
       tc850Grp7, repeated 1 ... variable times:
         tc850KeyGrp7
           trdLoc
                                    m
           trdNum
                                    m
         rpoTrdTyp
                                    m
         ordrNum\\
                                    m
         rpoUTI
                                    m
         rpoCmpTrd
                                    m
         rpoClgTmStmp
                                    m
         rpoFlxClosPrd
                                    О
         rpoRefRtCod
                                    0
         rpoIntRt
                                    m
         rpoBps
                                    0
         rpoIntAmt
                                    m
         bonPrc
                                    0
         collVal
         tc850Rec, repeated 1 ... variable times:
           legNo
                                    m
           buySellInd
                                    m
           rpoTotQty
                                    m
           rpoTotAmnt
                                    m
           rpoRemQty
                                    m
            settlDatCtrct
                                    m
            settlDatActual
                                    0
            rpoTrdStat
                                    m
           rpoClosReqPend
                                    0
```

### **Text Report Structure**

NOTE: NO TEXT VERSION OF REPORT AVAILABLE FOR TC850.

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 123 of 216

#### 4.6.5 TC851 Repo Contracts Report

Description This report contains the details of special and GC Pooling Repo Trades

(Open Repo, Fixed Repo, Variable Repo and Open Variable Repo) for the current C7 SCS Business Day. For every leg, the trade status is displayed separately. The details reported are based on End of C7 SCS Business Day. Front leg and Term leg of Repo Trades are

reported until the term leg is fully settled.

Cancelled Repo Trades are not part of this report.

The report is generated at the end of each C7 SCS Business Day (EoD). In case no data are to be reported for a business day an empty

report is provided (NO DATA Report).

Frequency Daily.

Availability This report is available for Settlement Institutions.

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

#### C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 124 of 216

```
instTypCod\\
                                    m
tc851Grp4, repeated 1 ... variable times:
  tc851KeyGrp4
    membTrdngIdCod
                                    m
  tc851Grp5, repeated 1 ... variable times:
    tc851KeyGrp5
       acctTyp
    tc851Grp6, repeated 1 ... variable times:
       tc851KeyGrp6
         trdDat
                                    m
       tc851Grp7, repeated 1 ... variable times:
         tc851KeyGrp7
           trdLoc
                                    m
           trdNum
                                    m
         rpoTrdTyp
                                    m
         ordrNum\\
                                    m
         rpoUTI
                                    m
         rpoCmpTrd
                                    m
         rpoClgTmStmp
                                    m
         rpoFlxClosPrd
                                    О
         rpoRefRtCod
                                    0
         rpoIntRt
                                    m
         rpoBps
                                    0
         rpoIntAmt
                                    m
         bonPrc
                                    0
         collVal
         tc851Rec, repeated 1 ... variable times:
           legNo
                                    m
           buySellInd
                                    m
           rpoTotQty
                                    m
           rpoTotAmnt
                                    m
           rpoRemQty
                                    m
            settlDatCtrct
                                    m
            settlDatActual
                                    0
            rpoTrdStat
                                    m
           rpoClosReqPend
                                    0
```

### **Text Report Structure**

NOTE: NO TEXT VERSION OF REPORT AVAILABLE FOR TC851.

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 125 of 216

### 4.6.6 TC852 Repo Contracts Report

Description This report contains the details of special and GC Pooling Repo Trades

(Open Repo, Fixed Repo, Variable Repo and Open Variable Repo) for the current C7 SCS Business Day. For every leg, the trade status is displayed separately. The details reported are based on End of C7 SCS Business Day. Front leg and Term leg of Repo Trades are

reported until the term leg is fully settled.

Cancelled Repo Trades are not part of this report.

The report is generated at the end of each C7 SCS Business Day (EoD). In case no data are to be reported for a business day an empty

report is provided (NO DATA Report).

Frequency Daily.

Availability This report is available for Trading Members.

### XML Report Structure M/O Text Report Heading

```
tc852
  <u>rptHdr</u>
     exchNam
                                                  m
     envText
                                                  m
     rptCod
                                                  m
     rptNam
                                                  m
     rptFlexKey
                                                  0
     membld
                                                  0
     membLglNam
                                                  0
     rptPrntEffDat
                                                  m
     rptPrntEffTim
                                                  O
     rptPrntRunDat
                                                  m
  tc852Grp, repeated 0 ... variable times:
    tc852KeyGrp
       membClgIdCod
                                                  m
     tc852Grp1, repeated 1 ... variable times:
       tc852KeyGrp1
          settlLoc
                                                  m
          settlAcct
                                                  m
       tc852Grp2, repeated 1 ... variable times:
         tc852KeyGrp2
            settlCurrency
                                                  m
         tc852Grp3, repeated 1 ... variable times:
            tc852KeyGrp3
              isin
                                                  m
```

### C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual	September 2022
XML Report Descriptions	Page 126 of 216

```
instTypCod\\
                                    m
tc852Grp4, repeated 1 ... variable times:
  tc852KeyGrp4
    membTrdngIdCod
                                    m
  tc852Grp5, repeated 1 ... variable times:
    tc852KeyGrp5
       acctTyp
    tc852Grp6, repeated 1 ... variable times:
       tc852KeyGrp6
         trdDat
                                    m
       tc852Grp7, repeated 1 ... variable times:
         tc852KeyGrp7
           trdLoc
                                    m
           trdNum
                                    m
         rpoTrdTyp
                                    m
         ordrNum\\
                                    m
         rpoUTI
                                    m
         rpoCmpTrd
                                    m
         rpoClgTmStmp
                                    m
         rpoFlxClosPrd
                                    О
         rpoRefRtCod
                                    0
         rpoIntRt
                                    m
         rpoBps
                                    0
         rpoIntAmt
                                    m
         bonPrc
                                    0
         collVal
         tc852Rec, repeated 1 ... variable times:
           legNo
                                    m
           buySellInd
                                    m
           rpoTotQty
                                    m
           rpoTotAmnt
                                    m
           rpoRemQty
                                    m
            settlDatCtrct
                                    m
            settlDatActual
                                    0
            rpoTrdStat
                                    m
           rpoClosReqPend
                                    0
```

### **Text Report Structure**

NOTE: NO TEXT VERSION OF REPORT AVAILABLE FOR TC852.

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Descriptions Page	

# 5 Introduction to Report Tag Descriptions

This is a description of the tags of XML reports. An overview of the tag descriptions is given first.

# 5.1 Tag Characteristics

The characteristics of each tag are detailed giving the following information.

**Description** A short description of the tag's functional meaning.

**Format** Defines the format and size of the tag. *Table 5.1* describes common

formats for tags.

Format	Description	Example
alphanumeric n	Text of maximal length n, stored as string.	A tag with format "alphanumeric 6" may contain the values "TRD001" or "ABC" or "".
numeric n [, m]	Number with n significant digits and, if given, precision m. The number is stored as a string containing the decimal point if applicable.	A tag with format "numeric 5, 2" might contain the values "314.15" or "3.14" or "0.00".
numeric signed n [, m]	Signed number with n significant digits and, if given, precision m. The number is stored as a string prefixed with the "+" or "-" sign and containing the decimal point if applicable.	A tag with format "numeric signed 5, 2" may contain the values "+314.15" or "+3.14" or "-314.15" or "+0.00".
DateFormat	Date, stored as a string in the format YYYY-MM-DD	A DateFormat tag may contain the value "2005-03-28".
TimeFormat	Time, stored as a string in the format hh:mm:ss.cc	A TimeFormat tag may contain the value "23:59:59.99"
TimeFormat18	Time, stored as a string in the format hh:mm:ss.cc.ccc.ccc	A TimeFormat216 tag may contain the value "23:59:59.99.999.999"
DateTimeFormat	Date along with time, stored as a string in format YYYY-MM-DD hh:mm:ss	A DateTimeFormat tag may contain the value "2021-08-02 23:59:59"

Table 5.1 - Tag Formats

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

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
Introduction to Report Tag Descriptions	Page 129 of 216

**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.

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Tag Descriptions	Page 130 of 216

# 6 XML Report Tag Descriptions

The following sections provide specific information on XML Report tags.

#### 6.1 accrIntAmnt

Description This field contains the accrued interest of the trade if applicable for the

traded ISIN. If the trade is reported in two parts (Surplus and not Surplus) the accrued interest is reported accordingly based on the reported total quantity for each part. This field is only filled for Single

Trades.

Format numeric 15, 2

Where used: CE890 Net Clearing Report - XEUR

CE891 Net Clearing Report - XEUR CE892 Net Clearing Report - XEUR

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

### 6.2 acctPos

Description This field contains the position account, if provided with the trade.

Currently only applicable for trading location XEUR.

Format alphanumeric 35

Where used: CD850 Settled Cash Transactions Report

CD851 Settled Cash Transactions Report

CD852 Repo Settled Cash Transactions Report

CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
CE870 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR

# C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual	September 2022
XML Report Tag Descriptions	Page 131 of 216

CE892 Net Clearing Report - XEUR

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

# 6.3 acctTyp

Description This field contains the account type.

Format alphanumeric 2

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

Where used:	CA870 Repo Custody Payment Statement
	CA871 Repo Custody Payment Statement
	CD850 Settled Cash Transactions Report
	CD851 Settled Cash Transactions Report
	CD852 Repo Settled Cash Transactions Report
	CE860 Pending Delivery Report
	CE861 Pending Delivery Report
	CE862 Pending Delivery Report
	CE870 Settled Delivery Report
	CE871 Settled Delivery Report
	CE872 Settled Delivery Report
	CE890 Net Clearing Report - XEUR
	CE891 Net Clearing Report - XEUR
	CE892 Net Clearing Report - XEUR
	CE895 Net Clearing Report - XETR and XFRA
	CE896 Net Clearing Report - XETR and XFRA
	CE897 Net Clearing Report - XETR and XFRA

CI870 Repo Intraday Settled Trade Report CI871 Repo Intraday Settled Trade Report

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Tag Descriptions	Page 132 of 216

Cl872 Repo Intraday Settled Trade Report TC800 Repo Trade Confirmation Report TC801 Repo Trade Confirmation Report TC802 Repo Trade Confirmation Report TC850 Repo Contracts Report

TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report

# 6.4 acctTypOrig

Description This field contains the original account type as provided by trading

location XETR or XFRA if Trading Member is considered for Optimized Trade Date Netting. This field is only filled for Single Trades. Note: This field will always be omitted until the Optimized Trade Date Netting

service is launched.

Format alphanumeric 2

Valid Values	Decodes	Descriptions
A1		account for agent business
PP		account for proprietary (own) business
Where used:	CE890 Net Clearing Re	port - XEUR
	CE891 Net Clearing Re	port - XEUR
CE892 Net Clearing Report - XEUR		
	CE895 Net Clearing Re	port - XETR and XFRA
	CE896 Net Clearing Re	port - XETR and XFRA
	CE897 Net Clearing Re	port - XETR and XFRA

# 6.5 actnTyp

Description This field specifies the action performed on Single Trades, Repo

Trades or Net Position Trades.

Eurex	Clearing	AG

XML Reports – Reference Manual	September 2022
XML Report Tag Descriptions	Page 133 of 216

Valid Values	Decodes	Descriptions
BIBL	BIBL	Buy-in Block (Net Position Trades, Repo
		Trades)
BIRL	BIRL	Buy-in Release (Net Position Trades, Repo
		Trades)
INS	INS	Trade was inserted manually by ECAG (Sin-
		gle Trades, Repo Trades)
DEL	DEL	Trade was deleted manually by ECAG
BLOCK	BLCK	Release Status Update - New Status: HOLD
RELEASE	REL	Release Status Update - New Status:
		RELEASED
PARTIAL RELEASE	PREL	Release Status Update - New Status:
		PARTIALLY RELEASED
LINK	LINK	Single Trade linked
UNLINK	ULNK	Single Trade no longer linked
Where used:	CB830 Trades Action Re	nort

Where used: CB830 Trades Action Report

CB831 Trades Action Report

# 6.6 bic

Description This field contains the Business Identifier Code of the cash settlement

location.

Format alphanumeric 11

Where used: CD850 Settled Cash Transactions Report

CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report

# 6.7 bonPrc

Description The daily Bond Price (including accrued interest) used by ECAG for

SFTR reporting and is expressed in Percentage. This field is not filled

for GC Pooling.

Format numeric 19, 6

Eurex Clearing AC	na AG
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XML Reports – Reference Manual	September 2022
XML Report Tag Descriptions	Page 134 of 216

Where used: TC850 Repo Contracts Report

TC851 Repo Contracts Report TC852 Repo Contracts Report

# 6.8 buySellInd

Description This field contains the information whether the trade is a Buy or Sell

trade from member perspective.

Format alphanumeric 1

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

Where used: CA870 Repo Custody Payment Statement

CA871 Repo Custody Payment Statement

**CB830 Trades Action Report** 

CB831 Trades Action Report
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
CE890 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR
CE895 Net Clearing Report - XEUR

CE895 Net Clearing Report - XETR and XFRA CE896 Net Clearing Report - XETR and XFRA CE897 Net Clearing Report - XETR and XFRA CI870 Repo Intraday Settled Trade Report CI871 Repo Intraday Settled Trade Report CI872 Repo Intraday Settled Trade Report TC800 Repo Trade Confirmation Report TC801 Repo Trade Confirmation Report

Eurex Clearing AG	

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

XML Reports – Reference ManualSeptember 2022XML Report Tag DescriptionsPage 135 of 216

TC802 Repo Trade Confirmation Report

TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report

# 6.9 buySellIndDlvId

Description This field contains the information whether the Delivery Instruction is

for Buy or Sell side from member perspective.

Format alphanumeric 1

Valid Values	Decodes	Descriptions
В		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 Pen	alties

CE845 Monthly CSDR Penalties

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

# 6.10 caEntlDat

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

Format DateFormat

Eurex Clearing AG

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

XML Report Tag Descriptions

September 2022
Page 136 of 216

Where used: CA870 Repo Custody Payment Statement

CA871 Repo Custody Payment Statement

### 6.11 caNomAmt

Description This field contains the Nominal considered for income event.

Format numeric 15, 2

Where used: CA870 Repo Custody Payment Statement

CA871 Repo Custody Payment Statement

# 6.12 caRevrCompInd

Description This field indicates whether the Reverse Compensation was performed

on a settled trade due to Corporate Action.

Format alphanumeric 1

Valid Values Decodes Descriptions

R due to reverse compensation

Where used: CA870 Repo Custody Payment Statement

CA871 Repo Custody Payment Statement

# 6.13 caSettlCurrency

Description This field contains the currency of the income payment.

Eurex	Clearing	AG

XML Reports – Reference Manual	September 2022
XML Report Tag Descriptions	Page 137 of 216

Valid Values	Decodes	Descriptions
AUD		Australian Dollar
CAD		Canadian Dollar
CHF		Swiss Francs
CNY		Chinese Renminbi
DKK		Danish Krone
EUR		Euro
GBP		Great Britain Pound
JPY		Japanese Yen
KRW		Korean Won
NZD		New Zealand Dollar
PLN		Polish Zloty
RUB		Russian Ruble
SEK		Swedish Krona
TWD		Taiwanese Dollar
USD		US Dollar
Where used:	CA870 Repo Cus	stody Payment Statement

# 6.14 caSettlRun

Description This field contains the processing run at Clearstream in which the cash

CA871 Repo Custody Payment Statement

bookings were processed. This field will not be filled if the cash

booking is performed by ECAG.

Valid Values	Decodes	Descriptions
DD1		Direct Debit 1 cash run at CBF
DD2		Direct Debit 2 cash run at CBF
NTS		Night Time Settlement
T2S		For PfoD Payments
Where used:	CA870 Repo Custody Pa CA871 Repo Custody Pa	•

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Tag Descriptions	Page 138 of 216

#### 6.15 cashAmntCredit

Description This field contains the amount settled with this Cash Transaction when

the cash was credited to the member.

Format numeric 15, 2

Where used: CA870 Repo Custody Payment Statement

CA871 Repo Custody Payment Statement CD850 Settled Cash Transactions Report CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report

# 6.16 cashAmntDebit

Description This field contains the amount settled with this Cash Transaction when

the cash was debited from the member.

Format numeric 15, 2

Where used: CA870 Repo Custody Payment Statement

CA871 Repo Custody Payment Statement CD850 Settled Cash Transactions Report CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report

### 6.17 cashNetPosTrdId

Description This field contains the Cash-Only Net Position Trade ID. The field will

only be filled for Cash-Only Net Position Trades and Single Trades

belonging to it.

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference ManualSeptember 2022XML Report Tag DescriptionsPage 139 of 216

Where used: CE890 Net Clearing Report - XEUR

CE891 Net Clearing Report - XEUR CE892 Net Clearing Report - XEUR

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

#### 6.18 cashRef

Description This field contains the External Cash transaction ID. For manually

created cash transactions, this value is equal to the internal Cash

Payment System transaction ID.

Format alphanumeric 18

Where used: CD850 Settled Cash Transactions Report

CD851 Settled Cash Transactions Report

CD852 Repo Settled Cash Transactions Report

#### 6.19 cashSettlAcct

Description This field contains the cash settlement account.

Format alphanumeric 35

Where used: CD850 Settled Cash Transactions Report

CD851 Settled Cash Transactions Report

CD852 Repo Settled Cash Transactions Report

### 6.20 cashSettlLoc

Description This field contains the cash settlement location.

Eurex	Clearing	AG

XML Reports – Reference Manual	September 2022
XML Report Tag Descriptions	Page 140 of 216

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
ВТМ		Bank of Tokyo Mitsubishi
CBL		Clearstream Banking Luxembourg
CIT		Citibank N.A
CNY		CITIBANK N.A. NEW YORK CITY
DBL		Deutsche Bank London
DBT		DEUTSCHE BANK TRUST COMPANY
		A.NYC
EOC		Euroclear Bank
ESC		Euro SIC
HBY		HSBC BANK USA, N.A. NEW YORK
		CITY
HSB		HSBC Bank plc
JPC		JPMORGAN CHASE BANK N.A. NEW
		YORK C
JPG		JPMorgan Chase Bank N.A. London
RBN		RBS National Westminster Bank Plc
RBS		Royal Bank of Scotland
SMB		Sumitomo Mitsui Banking Corporation
SNB		Swiss National Bank
UBS		UBS

Where used: CD850 Settled Cash Transactions Report

CD851 Settled Cash Transactions Report

CD852 Repo Settled Cash Transactions Report

# 6.21 cashSettlRun

Description This field contains the cash settlement run.

Eurex	Clearing	AG
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C7 S	Securities	Clearing	Service	(C7	SCS	Release 2.0
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XML Reports – Reference Manual	September 2022
XML Report Tag Descriptions	Page 141 of 216

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:	CD851 Settled Ca	ash Transactions Report ash Transactions Report tled Cash Transactions Report

### 6.22 cashTranDat

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

Format DateFormat

Where used: CD850 Settled Cash Transactions Report

CD851 Settled Cash Transactions Report

CD852 Repo Settled Cash Transactions Report

### 6.23 cashTranDesc

Description This field contains the Cash Transaction Type description.

Format alphanumeric 50

Where used: CD850 Settled Cash Transactions Report

CD851 Settled Cash Transactions Report

CD852 Repo Settled Cash Transactions Report

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XML Reports – Reference Manual	September 2022
XML Report Tag Descriptions	Page 142 of 216

# 6.24 cashTranTim

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

Format TimeFormat

Where used: CD850 Settled Cash Transactions Report

CD851 Settled Cash Transactions Report

CD852 Repo Settled Cash Transactions Report

# 6.25 cashTranTyp

Description This field contains the Transaction Type.

Valid Values	Decodes	Descriptions
442		REPO RATE COMP RCV
444		REPO RATE COMP PAID
450		BUY-IN CASH AMT PAID
451		BUY-IN CASH AMT RCVD
452		CASH SETTLEMENT RCVD
454		CASH SETTLEMENT PAID
456		DIVID COMPENS RCVD
458		DIVID COMPENS PAID
472		CASH OFFSET SHR RCVD
474		CASH OFFSET SHR PAID
480		COUPON COMPENS RCV
482		COUPON COMPENS PAID
484		COUPON COMPENS CANCEL RCV
486		COUPON COMPENS CANCEL PAID
487		REDMCOMP RCV
488		REDMCOMP PAID
490		DELINST DEV CSHAMT R
491		DELINST DEV CSHAMT P
492		RETURN STL AMNT RCVD
493		RETURN STL AMNT PAID
494		FRACTIO CSH STL RCVD
495		FRACTIO CSH STL PAID

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference ManualSeptember 2022XML Report Tag DescriptionsPage 143 of 216

Where used: CD850 Settled Cash Transactions Report

CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report

#### 6.26 cashValDat

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

Format DateFormat

Where used: CA870 Repo Custody Payment Statement

CA871 Repo Custody Payment Statement CD850 Settled Cash Transactions Report CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report

# 6.27 caTypRpo

Description This field contains the corporate action type.

Format alphanumeric 1

Valid Values	Decodes	Descriptions
1		Income
Т		Tax Liquidity
R		Redemption

Where used: CA870 Repo Custody Payment Statement

CA871 Repo Custody Payment Statement

# 6.28 clgHseSettlAcct

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

field is not filled when reporting trades that are not associated with a

Delivery Instruction.

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference ManualSeptember 2022XML Report Tag DescriptionsPage 144 of 216

Format alphanumeric 35

Where used: CE840 Daily CSDR Penalties

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

# 6.29 clgHseSettlLoc

Description This field contains the settlement account location of the clearing

house. This field is not filled when reporting trades that are not

associated with a Delivery Instruction.

Format alphanumeric 3

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

Where used: CE840 Daily CSDR Penalties

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

Eurex Clearing AC	3
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C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference ManualSeptember 2022XML Report Tag DescriptionsPage 145 of 216

#### 6.30 collVal

Description The daily collateral valuation (expressed in Settlement Currency) used

by ECAG for SFTR reporting. Calculated as bonPrc \* rpoRemQty. Remaining quantity of the Term Leg is used for calculating collateral

value. This field is not filled for GC Pooling.

Format numeric 19, 6

Where used: TC850 Repo Contracts Report

TC851 Repo Contracts Report TC852 Repo Contracts Report

## 6.31 corpActnInd

Description This field contains the corporate action indicator, specifying whether

the Net Position Trade was created/adjusted due to a corporate action

event. This field is not filled for Repo Trades.

Format alphanumeric 1

Valid Values	Decodes	Descriptions	
Υ		Trade affected by original run of	
		non-income event	
1		Trade affected by original run or a	
		cancellation of income event	
С		Trade generated during cancellation run	
N		Trade not affected by corporate action,	
		remains unchanged	
Where used:	CE860 Pending [	Delivery Report	
	CE861 Pending Delivery Report		

CE862 Pending Delivery Report

## 6.32 corpActnRef

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

the Delivery Instruction. This field is not filled for Repo Trades.

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Tag Descriptions	Page 146 of 216

Format alphanumeric 16

Where used: CE860 Pending Delivery Report

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

#### 6.33 csdRef

Description This field contains a unique identifier of the Delivery Instruction

generated by the settlement location. It is currently only applicable for CBF and represents the CASCADE reference unique for each leg of

the trade. This field is not filled for Repo Trades.

Format alphanumeric 16

Where used: CE860 Pending Delivery Report

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

#### 6.34 debCredInd

Description This field contains the debit/credit flag.

Format alphanumeric 1

Valid Values	Decodes	Descriptions
С		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

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Tag Descriptions	Page 147 of 216

#### 6.35 dlvld

Description This field contains a unique identifier of the Delivery Instruction.

Delivery Instruction in case of GC Pooling Repo is the unique identifier

of the Exposure Adjustment used for the settlement of specified

quantity and amount. This identifier is not communicated to the (I)CSD

but used as internal reference.

Format alphanumeric 16

Where used: CE840 Daily CSDR Penalties

CE845 Monthly CSDR Penalties
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
CE872 Settled Delivery Report
CE890 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR
CE892 Net Clearing Report - XEUR

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

## 6.36 dlvPaymInd

Description This field contains the Payment Indicator.

Format alphanumeric 4

Valid ValuesDecodesDescriptionsAPMTagainst paymentFREEfree of payment

Where used: CE840 Daily CSDR Penalties

CE845 Monthly CSDR Penalties

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference ManualSeptember 2022XML Report Tag DescriptionsPage 148 of 216

#### 6.37 dlvRef

Description This field contains a unique reference of the Delivery Instruction used

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

reference for GC pooling.

Format alphanumeric 16

Where used: CE840 Daily CSDR Penalties

CE845 Monthly CSDR Penalties
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
CE872 Settled Delivery Report
CE890 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR
CE892 Net Clearing Report - XEUR

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

#### 6.38 dlvSettlAcct

Description This field contains the settlement account used for delivery. This field is

not filled for Single Trades.

Format alphanumeric 35

Where used: CD850 Settled Cash Transactions Report

CD851 Settled Cash Transactions Report

CD852 Repo Settled Cash Transactions Report

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

CE871 Settled Delivery Report

#### C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual	September 2022
XML Report Tag Descriptions	Page 149 of 216

CE872 Settled Delivery Report CE890 Net Clearing Report - XEUR CE891 Net Clearing Report - XEUR CE892 Net Clearing Report - XEUR

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

#### 6.39 dlvSettlLoc

Description This field contains the settlement account location used for delivery.

This field is not filled for Single Trades.

Format alphanumeric 3

Valid Values	Decodes	Descriptions	
CBF		Clearstream Banking Frankfurt	
CBL		Clearstream Banking Luxembourg	
CCO		Euroclear UK & International	
EOC		Euroclear Bank	
SIS		SIX SegaIntersettle Zurich	
Where used:	CD850 Settled Ca	ash Transactions Report	
	CD851 Settled Ca	ash Transactions Report	
	CD852 Repo Settled Cash Transactions Report		
	CE840 Daily CSDR Penalties		
	CE845 Monthly 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

Eurex Clearing	AG
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C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference ManualSeptember 2022XML Report Tag DescriptionsPage 150 of 216

#### 6.40 envText

Description This field describes from which technical environment the report

comes from.

Format alphanumeric 1

Valid Values	Decodes	Descriptions
Р		Production
S		Simulation

Where used: CA870 Repo Custody Payment Statement

CA871 Repo Custody Payment Statement

CB830 Trades Action Report CB831 Trades Action Report

CD850 Settled Cash Transactions Report CD851 Settled Cash Transactions Report

CD852 Repo Settled Cash Transactions Report

CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
CE872 Settled Delivery Report
CE890 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR
CE892 Net Clearing Report - XEUR

CE895 Net Clearing Report - XETR and XFRA CE896 Net Clearing Report - XETR and XFRA CE897 Net Clearing Report - XETR and XFRA CI870 Repo Intraday Settled Trade Report CI871 Repo Intraday Settled Trade Report CI872 Repo Intraday Settled Trade Report TC800 Repo Trade Confirmation Report TC801 Repo Trade Confirmation Report TC802 Repo Trade Confirmation Report

TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 202

Page 151 of 216

## 6.41 exchNam

XML Report Tag Descriptions

Description This field contains the clearing house ID.

Format alphanumeric 5

romat	aiprianument 5	арпанитенс э	
Valid Values	Decodes	Descriptions	
EUREX		Eurex	
Where used:	CA871 Repo Cus	stody Payment Statement stody Payment Statement	
	CB830 Trades A	•	
	CB831 Trades A	-	
		ash Transactions Report	
		ash Transactions Report ttled Cash Transactions Report	
	CE840 Daily CSI	·	
	CE845 Monthly (		
	CE860 Pending I		
	CE861 Pending I		
	CE862 Pending I		
	CE870 Settled D		
	CE871 Settled D		
	CE872 Settled D	elivery Report	
	CE890 Net Clear	ing Report - XEUR	
	CE891 Net Clear	ing Report - XEUR	
	CE892 Net Clear	ing Report - XEUR	
	CE895 Net Clear	ing Report - XETR and XFRA	
	CE896 Net Clear	ing Report - XETR and XFRA	
	CE897 Net Clear	ing Report - XETR and XFRA	
	Cl870 Repo Intra	day Settled Trade Report	
	Cl871 Repo Intra	day Settled Trade Report	
		iday Settled Trade Report	
	·	de Confirmation Report	
	TC801 Repo Tra	de Confirmation Report	

TC802 Repo Trade Confirmation Report

TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference ManualSeptember 2022XML Report Tag DescriptionsPage 152 of 216

#### 6.42 infoList

Description This field contains the Type of Information provided in a specific block

of the report. Applicable values are report specific and explained in

detail in the functional description of the report.

Format alphanumeric 50

Valid Values Decodes Descriptions

**BUY-IN OR CASH SETTLED** 

GROSS DELIVERY INFORMATION
NET DELIVERY INFORMATION

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

REPO OFFSET BLOCK INFORMATION

Where used: CE860 Pending Delivery Report

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

#### 6.43 instLngNam

Description This field contains the long name of the instrument.

Format alphanumeric 30

Where used: CB830 Trades Action Report

CB831 Trades Action Report CE860 Pending Delivery Report CE861 Pending Delivery Report CE862 Pending Delivery Report CE870 Settled Delivery Report CE871 Settled Delivery Report CE872 Settled Delivery Report

Cl870 Repo Intraday Settled Trade Report Cl871 Repo Intraday Settled Trade Report Cl872 Repo Intraday Settled Trade Report

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Tag Descriptions	Page 153 of 216

#### 6.44 instShtNam

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

Format alphanumeric 5

Where used: CB830 Trades Action Report

CB831 Trades Action Report CE860 Pending Delivery Report CE861 Pending Delivery Report CE862 Pending Delivery Report CE870 Settled Delivery Report CE871 Settled Delivery Report CE872 Settled Delivery Report

Cl870 Repo Intraday Settled Trade Report Cl871 Repo Intraday Settled Trade Report Cl872 Repo Intraday Settled Trade Report

# 6.45 instTypCod

Description This field contains the type of the instrument.

Format alphanumeric 3

Valid Values	Decodes	Descriptions
EQU		Equities
SUB		Subscription Right
XTF		Exchange Traded Fund
BON		Bonds
FUN		Fund
ADR		American Depository Receipt
GDR		Global Depository Receipt
Where used:	CE860 Pending Delivery CE861 Pending Delivery CE862 Pending Delivery CE870 Settled Delivery F CE871 Settled Delivery F CE872 Settled Delivery F	Report Report Report Report

CE890 Net Clearing Report - XEUR

#### C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

September 2022

XML Report Tag Descriptions Page 154 of 216

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

Cl870 Repo Intraday Settled Trade Report

CI871 Repo Intraday Settled Trade Report

CI872 Repo Intraday Settled Trade Report

TC800 Repo Trade Confirmation Report

TC801 Repo Trade Confirmation Report

TC802 Repo Trade Confirmation Report

TC850 Repo Contracts Report

TC851 Repo Contracts Report

TC852 Repo Contracts Report

#### 6.46 isin

Description This field contains the International Security Identification Number

(ISIN) of the instrument.

Format alphanumeric 12

Where used: CA870 Repo Custody Payment Statement

CA871 Repo Custody Payment Statement

CB830 Trades Action Report

CB831 Trades Action Report
CD850 Settled Cash Transactions Report

CD851 Settled Cash Transactions Report

CD852 Repo Settled Cash Transactions Report

CE840 Daily CSDR Penalties

CE845 Monthly CSDR Penalties

CE860 Pending Delivery Report

CE861 Pending Delivery Report

CE862 Pending Delivery Report

CE870 Settled Delivery Report

CE871 Settled Delivery Report

CE872 Settled Delivery Report

CE890 Net Clearing Report - XEUR

CE891 Net Clearing Report - XEUR

CE892 Net Clearing Report - XEUR

CE895 Net Clearing Report - XETR and XFRA

CE896 Net Clearing Report - XETR and XFRA

CE897 Net Clearing Report - XETR and XFRA

CI870 Repo Intraday Settled Trade Report

CI871 Repo Intraday Settled Trade Report

#### C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual XML Report Tag Descriptions

September 2022

Page 155 of 216

Cl872 Repo Intraday Settled Trade Report TC800 Repo Trade Confirmation Report TC801 Repo Trade Confirmation Report TC802 Repo Trade Confirmation Report

TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report

## 6.47 legNo

Description This field contains the leg number of a Repo Trade. This field is filled

only for Repo Trades.

Format numeric 1

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

Where used: CB830 Trades Action Report

CB831 Trades Action Report
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report

CI870 Repo Intraday Settled Trade Report CI871 Repo Intraday Settled Trade Report CI872 Repo Intraday Settled Trade Report TC800 Repo Trade Confirmation Report TC801 Repo Trade Confirmation Report TC802 Repo Trade Confirmation Report

TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference ManualSeptember 2022XML Report Tag DescriptionsPage 156 of 216

#### 6.48 linkRef

Description This field contains a reference to identify linked Single Trades and

Cash-Only Net Position Trades as well as Flat (Zero) Net Position Trades created for this group of Single Trades during the netting process. This field is not filled for trades from trading location XEUR

and also not filled for Repo Trades.

Format alphanumeric 16

Where used: CB830 Trades Action Report

CB831 Trades Action Report

CE890 Net Clearing Report - XEUR CE891 Net Clearing Report - XEUR CE892 Net Clearing Report - XEUR

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

## 6.49 liquFlg

Description This field indicates whether the underlying financial instrument is

considered a liquid financial instrument.

Format alphanumeric 1

Valid ValuesDecodesDescriptionsNIlliquidYLiquid

Where used: CE840 Daily CSDR Penalties

#### 6.50 membClgldCod

Description This field contains the Clearing Member ID.

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

September 2022

XML Report Tag Descriptions

Page 157 of 216

Where used: CA870 Repo Custody Payment Statement

CA871 Repo Custody Payment Statement

CB830 Trades Action Report CB831 Trades Action Report

CD850 Settled Cash Transactions Report CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report

CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
CE872 Settled Delivery Report
CE890 Net Clearing Report - XEUR

CE891 Net Clearing Report - XEUR
CE892 Net Clearing Report - XEUR

CE895 Net Clearing Report - XETR and XFRA CE896 Net Clearing Report - XETR and XFRA CE897 Net Clearing Report - XETR and XFRA CI870 Repo Intraday Settled Trade Report CI871 Repo Intraday Settled Trade Report CI872 Repo Intraday Settled Trade Report TC800 Repo Trade Confirmation Report TC801 Repo Trade Confirmation Report TC802 Repo Trade Confirmation Report

TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report

## 6.51 membClgldNam

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

Format alphanumeric 40

Where used: CB830 Trades Action Report

CB831 Trades Action Report

CD850 Settled Cash Transactions Report CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report

CE860 Pending Delivery Report CE861 Pending Delivery Report CE862 Pending Delivery Report

#### C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

September 2022

XML Report Tag Descriptions

Page 158 of 216

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

Cl870 Repo Intraday Settled Trade Report Cl871 Repo Intraday Settled Trade Report Cl872 Repo Intraday Settled Trade Report

#### 6.52 membld

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

Format alphanumeric 5

Where used: CA870 Repo Custody Payment Statement

CA871 Repo Custody Payment Statement

CB830 Trades Action Report CB831 Trades Action Report

CD850 Settled Cash Transactions Report CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report

CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
CE872 Settled Delivery Report
CE890 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR
CE892 Net Clearing Report - XEUR

CE895 Net Clearing Report - XETR and XFRA CE896 Net Clearing Report - XETR and XFRA CE897 Net Clearing Report - XETR and XFRA CI870 Repo Intraday Settled Trade Report CI871 Repo Intraday Settled Trade Report CI872 Repo Intraday Settled Trade Report TC800 Repo Trade Confirmation Report TC801 Repo Trade Confirmation Report TC802 Repo Trade Confirmation Report TC802 Repo Trade Confirmation Report

TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report Eurex Clearing AG

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

XML Report Tag Descriptions

September 2022
Page 159 of 216

## 6.53 membLglNam

Description This field contains the legal name of the member.

Format alphanumeric 40

Where used: CA870 Repo Custody Payment Statement

CA871 Repo Custody Payment Statement

CB830 Trades Action Report CB831 Trades Action Report

CD850 Settled Cash Transactions Report CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report

CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
CE872 Settled Delivery Report
CE890 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR

CE892 Net Clearing Report - XEUR

CE895 Net Clearing Report - XETR and XFRA CE896 Net Clearing Report - XETR and XFRA CE897 Net Clearing Report - XETR and XFRA CI870 Repo Intraday Settled Trade Report CI871 Repo Intraday Settled Trade Report CI872 Repo Intraday Settled Trade Report TC800 Repo Trade Confirmation Report TC801 Repo Trade Confirmation Report TC802 Repo Trade Confirmation Report TC802 Repo Trade Confirmation Report

TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report

## 6.54 membTrdngldCod

Description This field contains the Trading Member ID.

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

September 2022

XML Report Tag Descriptions

Page 160 of 216

Where used: CA870 Repo Custody Payment Statement

CA871 Repo Custody Payment Statement

CB830 Trades Action Report CB831 Trades Action Report

CD850 Settled Cash Transactions Report CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report

CE840 Daily CSDR Penalties
CE860 Pending Delivery Report

CE861 Pending Delivery Report CE862 Pending Delivery Report

CE870 Settled Delivery Report CE871 Settled Delivery Report

CE872 Settled Delivery Report
CE890 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR

CE892 Net Clearing Report - XEUR

CE895 Net Clearing Report - XETR and XFRA CE896 Net Clearing Report - XETR and XFRA CE897 Net Clearing Report - XETR and XFRA CI870 Repo Intraday Settled Trade Report CI871 Repo Intraday Settled Trade Report CI872 Repo Intraday Settled Trade Report TC800 Repo Trade Confirmation Report

TC801 Repo Trade Confirmation Report

TC802 Repo Trade Confirmation Report

TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report

## 6.55 membTrdngldCodOrig

Description This field is filled if the Trading Member is considered for Optimized

Trade Date Netting. It contains the Trading Member ID under which the original Trading Member is known in the Clearing House. This field is only filled for Single Trades. Note: This field will always be omitted until

the Optimized Trade Date Netting service is launched.

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference ManualSeptember 2022XML Report Tag DescriptionsPage 161 of 216

Where used: CE890 Net Clearing Report - XEUR

CE891 Net Clearing Report - XEUR CE892 Net Clearing Report - XEUR

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

#### 6.56 membTrdngldNam

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

Format alphanumeric 40

Where used: CB830 Trades Action Report

CB831 Trades Action Report

CD850 Settled Cash Transactions Report CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report

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

Cl870 Repo Intraday Settled Trade Report Cl871 Repo Intraday Settled Trade Report Cl872 Repo Intraday Settled Trade Report

#### 6.57 netPosTrdId

Description This field contains the Net Position Trade ID. It is used as unique

reference, allowing to identify which Single Trades were considered for creating a Net Position Trade, which Cash-Only Net Position Trades belong to this Net Position Trade and which Delivery Instruction(s) are used for settling the Net Position Trade. In case the Net Position Trade ID refers to a Cash-Only Net Position Trade, then the Net Position

Trade ID is equal to Cash-Only Net Position Trade ID.

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual September 2022 XML Report Tag Descriptions Page 162 of 216

Where used: CE890 Net Clearing Report - XEUR

> CE891 Net Clearing Report - XEUR CE892 Net Clearing Report - XEUR

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

#### 6.58 numbOfDaysLate

Description This field contains the number of business days a Delivery Instruction

> and consequently underlying trades are late for settlement based on their contractual settlement date and current business day at the

(I)CSD.

**Format** numeric 3

Where used: CE860 Pending Delivery Report

> CE861 Pending Delivery Report CE862 Pending Delivery Report

#### 6.59 ordrNum

This field contains the Net Position Order ID if trade is Net Position Description

Trade. For Single Trades or Repo Trades it will display external order

number of the trade if provided by trading location.

**Format** alphanumeric 20

CA870 Repo Custody Payment Statement Where used:

CA871 Repo Custody Payment Statement

CB830 Trades Action Report **CB831 Trades Action Report** 

CD850 Settled Cash Transactions Report CD851 Settled Cash Transactions Report

CD852 Repo Settled Cash Transactions Report

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

#### C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

September 2022

XML Report Tag Descriptions Page 163 of 216

CE890 Net Clearing Report - XEUR CE891 Net Clearing Report - XEUR CE892 Net Clearing Report - XEUR

CE895 Net Clearing Report - XETR and XFRA
CE896 Net Clearing Report - XETR and XFRA
CE897 Net Clearing Report - XETR and XFRA
CI870 Repo Intraday Settled Trade Report
CI871 Repo Intraday Settled Trade Report
CI872 Repo Intraday Settled Trade Report
TC800 Repo Trade Confirmation Report
TC801 Repo Trade Confirmation Report
TC802 Repo Trade Confirmation Report

TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report

## 6.60 penAmnt

Description This field contains the amount of the penalty calculated based on the

instruction characteristics, the reason for the fail and relevant calcu-

lation method.

Format numeric 15, 2

Where used: CE840 Daily CSDR Penalties

CE845 Monthly CSDR Penalties

#### 6.61 penCalcMthd

Description This field contains the calculation rule used to compute the cash

penalty.

Eurex	Clearing	AG

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual	September 2022
XML Report Tag Descriptions	Page 164 of 216

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

Where used: CE840 Daily CSDR Penalties

# 6.62 penComRef

Description This field contains the reference assigned to the penalty and that is

common for both the customer and their relevant counterparty.

Format alphanumeric 16

Where used: CE840 Daily CSDR Penalties

CE845 Monthly CSDR Penalties

## 6.63 penCurrency

Description This field contains the currency of the penalty.

Format alphanumeric 3

Where used: CE840 Daily CSDR Penalties

CE845 Monthly CSDR Penalties

## 6.64 penDat

Description This field contains the business day on which the penalty calculation

details apply.

Format DateFormat

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference ManualSeptember 2022XML Report Tag DescriptionsPage 165 of 216

Where used: CE840 Daily CSDR Penalties

## 6.65 penDaysLate

Description This field contains the number of business days on which the cash

penalty is applied.

Format numeric 3

Where used: CE840 Daily CSDR Penalties

#### 6.66 penDiscRate

Description This field contains the Cash Discount Penalty Rate that is used to

calculate the amount of the cash penalty depending on the relevant

settlement currency.

Format numeric 14, 13

Where used: CE840 Daily CSDR Penalties

#### 6.67 penFailAmnt

Description This field contains the failed amount of the Delivery Instruction.

Format numeric 15, 2

Where used: CE840 Daily CSDR Penalties

## 6.68 penFailQty

Description This field contains the failed quantity of the Delivery Instruction.

Format numeric 19, 6

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference ManualSeptember 2022XML Report Tag DescriptionsPage 166 of 216

Where used: CE840 Daily CSDR Penalties

## 6.69 penFailQtyTyp

Description This field contains the failed quantity type.

Format alphanumeric 4

Valid ValuesDecodesDescriptionsAMORAmortised valueFAMTFace AmountUNITUnit Number

Where used: CE840 Daily CSDR Penalties

## 6.70 penInstClassTyp

Description This field indicates the classification type of the underlying financial

instrument.

Format alphanumeric 4

Where used: CE840 Daily CSDR Penalties

## 6.71 penSecRate

Description This field contains the Security Penalty Rate that is used to calculate

the amount of the cash penalty.

Format numeric 14, 13

Where used: CE840 Daily CSDR Penalties

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## C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual	September 2022
XML Report Tag Descriptions	Page 167 of 216

# 6.72 penStatus

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

Format alphanumeric 4

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

Where used: CE840 Daily CSDR Penalties

# 6.73 penTyp

Description This field contains the type of cash penalty.

Format alphanumeric 4

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

Where used: CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference ManualSeptember 2022XML Report Tag DescriptionsPage 168 of 216

## 6.74 performedBy

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

Format alphanumeric 11

Valid Values Decodes Descriptions

STL-INS-DAT if due to action performed by member EUREX if due to action by EUREX personnel

Where used: CB830 Trades Action Report

CB831 Trades Action Report

## 6.75 processingMethod

Description This field contains the processing method applied for the Net Position

Trade. This field is only filled for Net Position Trades.

Format alphanumeric 1

Valid ValuesDecodesDescriptionsNNetAAggregateGGross

Where used: CE890 Net Clearing Report - XEUR

CE891 Net Clearing Report - XEUR CE892 Net Clearing Report - XEUR

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

# 6.76 qtyBlock

Description This field contains the quantity now being blocked for potential Buy-in

or due to member action (Hold/Release Functionality). This field is only

filled for Net Position Trades and Repo Trades.

Format numeric 19, 6

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Tag Descriptions	Page 169 of 216

Where used: CB830 Trades Action Report

**CB831 Trades Action Report** 

## 6.77 qtyHold

Description This field contains the quantity of the Net Position Trade currently

being blocked due to member action (Hold/Release Functionality). This

field is not filled for Repo Trades.

Format numeric 19, 6

Where used: CE860 Pending Delivery Report

CE861 Pending Delivery Report CE862 Pending Delivery Report

## 6.78 qtyHoldDlvld

Description This field contains the quantity of the Delivery Instruction currently

being blocked due to member action (Hold/Release Functionality). This

field is not filled for Delivery Instructions of Repo Trades.

Format numeric 19, 6

Where used: CE860 Pending Delivery Report

CE861 Pending Delivery Report CE862 Pending Delivery Report

## 6.79 recTypTrd

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

Position Trade.

Luiex Cleaning AC	Eurex	Clearing	AG
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# C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual	September 2022
XML Report Tag Descriptions	Page 170 of 216

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:	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 Re	port - XETR and XFRA

## 6.80 releaseStat

Description This field contains the release status of the Net Position Trade.

Valid Values  H P R	Decodes	Descriptions Hold Partially Released 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	

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference ManualSeptember 2022XML Report Tag DescriptionsPage 171 of 216

#### 6.81 releaseStatDlvId

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

This field is not filled for Delivery Instructions of Repo Trades.

Format alphanumeric 1

Valid ValuesDecodesDescriptionsHHoldPPartially ReleasedRReleased

Where used: CE860 Pending Delivery Report

CE861 Pending Delivery Report CE862 Pending Delivery Report

#### 6.82 remAmnt

Description This field contains the not yet settled amount. For Net Position Trades

and Repo Trades, it includes a potential Buy-in Blocked amount. For Single Trades the remaining amount always equals the total amount as

settlement takes only place for Net Position Trades.

Format numeric 15, 2

Where used: CB830 Trades Action Report

CB831 Trades Action Report CE860 Pending Delivery Report CE861 Pending Delivery Report CE862 Pending Delivery Report

#### 6.83 remAmntDlvId

Description This field contains the not yet settled amount for the Delivery

Instruction. This field is not filled for GC Pooling.

Format numeric 15, 2

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference ManualSeptember 2022XML Report Tag DescriptionsPage 172 of 216

Where used: CE860 Pending Delivery Report

CE861 Pending Delivery Report CE862 Pending Delivery Report

#### 6.84 remAmntTrdPerDIvId

Description This field contains the not yet settled amount of the trade to be settled

with the Delivery Instruction.

Format numeric 15, 2

Where used: CE860 Pending Delivery Report

CE861 Pending Delivery Report CE862 Pending Delivery Report

#### 6.85 remQty

Description This field contains the not yet settled quantity. For Net Position Trades

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

offset quantity.

Format numeric 19, 6

Where used: CB830 Trades Action Report

CB831 Trades Action Report CE860 Pending Delivery Report CE861 Pending Delivery Report CE862 Pending Delivery Report

#### 6.86 remQtyDlvId

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

Instruction. This field is not filled for GC Pooling.

Format numeric 19, 6

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Tag Descriptions	Page 173 of 216

Where used: CE860 Pending Delivery Report

CE861 Pending Delivery Report CE862 Pending Delivery Report

# 6.87 remQtyTrdPerDlvId

Description This field contains the not yet settled quantity of the trade to be settled

with the Delivery Instruction.

Format numeric 19, 6

Where used: CE860 Pending Delivery Report

CE861 Pending Delivery Report CE862 Pending Delivery Report

## 6.88 rpoBankIntRef

Description This field contains the internal order number assigned to the Repo

Trade by the member.

Format alphanumeric 16

Where used: TC800 Repo Trade Confirmation Report

TC801 Repo Trade Confirmation Report TC802 Repo Trade Confirmation Report

## 6.89 rpoBps

Description This field contains Basis points to adjust the repo interest rate for

variable and open variable repos.

Format numeric signed 8, 1

	Eurex	Clearing	AG
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C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference ManualSeptember 2022XML Report Tag DescriptionsPage 174 of 216

Where used: TC800 Repo Trade Confirmation Report

TC801 Repo Trade Confirmation Report TC802 Repo Trade Confirmation Report

TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report

#### 6.90 rpoClgTmStmp

Description This field contains clearing timestamp.

Format DateTimeFormat

Where used: TC800 Repo Trade Confirmation Report

TC801 Repo Trade Confirmation Report TC802 Repo Trade Confirmation Report

TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report

## 6.91 rpoClosReqPend

Description This field contains whether a closing request is required for Open repo

Trade. This field will be filled from S-5 for Open and Open Variable Repos where S denotes the maximum Term Leg settlement date.

Format alphanumeric 1

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

Where used: TC850 Repo Contracts Report

TC851 Repo Contracts Report TC852 Repo Contracts Report

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference ManualSeptember 2022XML Report Tag DescriptionsPage 175 of 216

## 6.92 rpoCmpTrd

Description This field indicates the Repo Trades created due to compression.

Format alphanumeric 1

Valid ValuesDecodesDescriptionsYYesNNo

Where used: TC800 Repo Trade Confirmation Report

TC801 Repo Trade Confirmation Report TC802 Repo Trade Confirmation Report

TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report

## 6.93 rpoFlxClosPrd

Description This field contains the closing period for Open and Open Variable Repo

Trades. This field is not filled for Repo products with standard closing.

Format numeric 5

Where used: TC850 Repo Contracts Report

TC851 Repo Contracts Report TC852 Repo Contracts Report

## 6.94 rpoIntAmt

Description This field contains the repo interest amount.

Format numeric signed 15, 2

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference ManualSeptember 2022XML Report Tag DescriptionsPage 176 of 216

Where used: TC800 Repo Trade Confirmation Report

TC801 Repo Trade Confirmation Report TC802 Repo Trade Confirmation Report

TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report

#### 6.95 rpoIntRt

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

Format numeric signed 13, 7

Where used: TC800 Repo Trade Confirmation Report

TC801 Repo Trade Confirmation Report TC802 Repo Trade Confirmation Report

TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report

#### 6.96 rpoNPUId

Description This field contains the unique identifier of the Net Processing Unit the

Repo Trade is assigned to during the netting process.

Format alphanumeric 16

Where used: CE860 Pending Delivery Report

CE861 Pending Delivery Report CE862 Pending Delivery Report

#### 6.97 rpoRefRtCod

Description This field contains the code of the reference rate applicable for the

Repo Trade. This is applicable only for variable and open variable

repo.

Eurex Clearing AG	i
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XML Reports – Reference Manual	September 2022
XML Report Tag Descriptions	Page 177 of 216

Valid Values	Decodes	Descriptions
EESTR		Euro Short-Term Rate
GCEON		STOXX GC Pooling EUR ON Index
GCESN		STOXX GC Pooling EUR SN Index
GCETN		STOXX GC Pooling EUR TN Index
GXEON		STOXX GC Pooling EUR Extended ON
		Index
Where used:	TC800 Repo Trade Confirmation Report TC801 Repo Trade Confirmation Report TC802 Repo Trade Confirmation Report TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report	

## 6.98 rpoRemQty

Description This field contains the not yet settled quantity excluding the offset

quantity. It also includes a potential Buy-in Blocked quantity.

Format numeric 19, 6

Where used: TC850 Repo Contracts Report

TC851 Repo Contracts Report TC852 Repo Contracts Report

# 6.99 rpoTotAmnt

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

Format numeric 19, 6

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference ManualSeptember 2022XML Report Tag DescriptionsPage 178 of 216

Where used: TC800 Repo Trade Confirmation Report

TC801 Repo Trade Confirmation Report TC802 Repo Trade Confirmation Report

TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report

#### 6.100 rpoTotQty

Description This field contains the nominal quantity of the securities in the Repo

Trade.

Format numeric 19, 6

Where used: TC800 Repo Trade Confirmation Report

TC801 Repo Trade Confirmation Report TC802 Repo Trade Confirmation Report

TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report

## 6.101 rpoTrdStat

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

Eurex Clearing AG
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C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual	September 2022
XML Report Tag Descriptions	Page 179 of 216

Valid Values	Decodes	Descriptions
BIBL		Buy-in Blocked trade is reported with this
		status (not with status LATE)
IBL		ISIN Blocked; reported for all affected
		trades except Buy-in Blocked trades
BLCK		Trade blocked for other reasons than IBL or
		BIBL
LATE		Trade not fully settled at Contractual
		Settlement Date and not being blocked
PART		Trade is partially settled and not being
		blocked or late
PEND		Full quantity of the trade is not settled
		yet and trade is not being blocked or late
STLD		Trade is fully settled
Where used:	TC850 Repo Contracts F	•
	TC851 Repo Contracts F	•
	TC852 Repo Contracts F	кероп

# 6.102 rpoTrdTmStmp

Description This field contains Trading execution time stamp captured at the

trading location when the Repo Trade was finalised.

Format DateTimeFormat

Where used: TC800 Repo Trade Confirmation Report

TC801 Repo Trade Confirmation Report TC802 Repo Trade Confirmation Report

# 6.103 rpoTrdTyp

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

## C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual	September 2022
XML Report Tag Descriptions	Page 180 of 216

Valid Values GC GCOP GCOV GCVA SP SPOP SPOV SPVA	Decodes	Descriptions GC Pooling (Fixed term) GC Pooling Open GC Pooling open variable GC Pooling variable Special (Fixed term) Special open Special open variable Special variable
Where used:	CE860 Pending Delivery CE861 Pending Delivery CE862 Pending Delivery CI870 Repo Intraday Set CI871 Repo Intraday Set CI872 Repo Intraday Set TC800 Repo Trade Conf TC801 Repo Trade Conf TC802 Repo Trade Conf TC850 Repo Contracts F TC851 Repo Contracts F TC852 Repo Contracts F	Report Report Report ttled Trade Report ttled Trade Report ttled Trade Report itrmation Report irmation Report irmation Report irmation Report Report Report

## 6.104 rpoUTI

Description This field contains the Unique transaction identifier assigned to the

Repo Trade.

Format alphanumeric 52

Where used: CE860 Pending Delivery Report

CE861 Pending Delivery Report CE862 Pending Delivery Report

CI870 Repo Intraday Settled Trade Report CI871 Repo Intraday Settled Trade Report CI872 Repo Intraday Settled Trade Report TC800 Repo Trade Confirmation Report TC801 Repo Trade Confirmation Report TC802 Repo Trade Confirmation Report

TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report Eurex Clearing AG

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

XML Report Tag Descriptions

September 2022
Page 181 of 216

### 6.105 rptCod

Description This field contains the report code.

Format alphanumeric 5

Where used: CA870 Repo Custody Payment Statement

CA871 Repo Custody Payment Statement

CB830 Trades Action Report CB831 Trades Action Report

CD850 Settled Cash Transactions Report
CD851 Settled Cash Transactions Report

CD852 Repo Settled Cash Transactions Report

CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
CE872 Settled Delivery Report
CE890 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR
CE892 Net Clearing Report - XEUR

CE895 Net Clearing Report - XETR and XFRA CE896 Net Clearing Report - XETR and XFRA CE897 Net Clearing Report - XETR and XFRA CI870 Repo Intraday Settled Trade Report CI871 Repo Intraday Settled Trade Report CI872 Repo Intraday Settled Trade Report CI872 Repo Intraday Settled Trade Report TC800 Repo Trade Confirmation Report TC801 Repo Trade Confirmation Report TC802 Repo Trade Confirmation Report

TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report

### 6.106 rptFlexKey

Description This field contains the report flexible key.

### C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

XML Report Tag Descriptions

September 2022

Page 182 of 216

Where used: CA870 Repo Custody Payment Statement

CA871 Repo Custody Payment Statement

CB830 Trades Action Report CB831 Trades Action Report

CD850 Settled Cash Transactions Report CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report

CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
CE872 Settled Delivery Report
CE890 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR
CE892 Net Clearing Report - XEUR

CE895 Net Clearing Report - XETR and XFRA CE896 Net Clearing Report - XETR and XFRA CE897 Net Clearing Report - XETR and XFRA CI870 Repo Intraday Settled Trade Report CI871 Repo Intraday Settled Trade Report CI872 Repo Intraday Settled Trade Report CI872 Repo Intraday Settled Trade Report TC800 Repo Trade Confirmation Report TC801 Repo Trade Confirmation Report TC802 Repo Trade Confirmation Report

TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report

### **6.107** rptNam

Description This field contains the report name.

Format alphanumeric 50

Where used: CA870 Repo Custody Payment Statement

CA871 Repo Custody Payment Statement

CB830 Trades Action Report CB831 Trades Action Report

CD850 Settled Cash Transactions Report CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report

### C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

XML Report Tag Descriptions

September 2022

Page 183 of 216

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
CE891 Net Clearing Report - XEUR
CE892 Net Clearing Report - XEUR

CE895 Net Clearing Report - XETR and XFRA CE896 Net Clearing Report - XETR and XFRA CE897 Net Clearing Report - XETR and XFRA CI870 Repo Intraday Settled Trade Report CI871 Repo Intraday Settled Trade Report CI872 Repo Intraday Settled Trade Report TC800 Repo Trade Confirmation Report

TC801 Report Trade Confirmation Report
TC802 Report Trade Confirmation Report

TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report

#### 6.108 rptPrntEffDat

Description This field contains the report print effective date of the report (Business

Day for which the report is generated).

Format DateFormat

Where used: CA870 Repo Custody Payment Statement

CA871 Repo Custody Payment Statement

CB830 Trades Action Report CB831 Trades Action Report

CD850 Settled Cash Transactions Report CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report

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

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

September 2022

XML Report Tag Descriptions

Page 184 of 216

CE872 Settled Delivery Report

CE890 Net Clearing Report - XEUR

CE891 Net Clearing Report - XEUR

CE892 Net Clearing Report - XEUR

CE895 Net Clearing Report - XETR and XFRA

CE896 Net Clearing Report - XETR and XFRA

CE897 Net Clearing Report - XETR and XFRA

CI870 Repo Intraday Settled Trade Report

CI871 Repo Intraday Settled Trade Report

Cl872 Repo Intraday Settled Trade Report

TC800 Repo Trade Confirmation Report

TC801 Repo Trade Confirmation Report

TC802 Repo Trade Confirmation Report

TC850 Repo Contracts Report

TC851 Repo Contracts Report

TC852 Repo Contracts Report

# 6.109 rptPrntEffTim

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

Format TimeFormat

Where used: CA870 Repo Custody Payment Statement

CA871 Repo Custody Payment Statement

CB830 Trades Action Report CB831 Trades Action Report

CD850 Settled Cash Transactions Report

CD851 Settled Cash Transactions Report

CD852 Repo Settled Cash Transactions Report

CE840 Daily CSDR Penalties

CE845 Monthly CSDR Penalties

CE860 Pending Delivery Report

CE861 Pending Delivery Report

CE862 Pending Delivery Report

CE870 Settled Delivery Report

CE871 Settled Delivery Report

CE872 Settled Delivery Report

CE890 Net Clearing Report - XEUR

CE891 Net Clearing Report - XEUR

CE892 Net Clearing Report - XEUR

CE895 Net Clearing Report - XETR and XFRA

CE896 Net Clearing Report - XETR and XFRA

CE897 Net Clearing Report - XETR and XFRA

CI870 Repo Intraday Settled Trade Report

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Tag Descriptions	Page 185 of 216

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

### 6.110 rptPrntRunDat

Description This field contains report print run date of the report (Calendar Day on

which the report is generated).

Format DateFormat

Where used: CA870 Repo Custody Payment Statement

CA871 Repo Custody Payment Statement

CB830 Trades Action Report CB831 Trades Action Report

CD850 Settled Cash Transactions Report CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report

CE840 Daily CSDR Penalties
CE845 Monthly CSDR Penalties
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
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
CE897 Net Clearing Report - XETR and XFRA
CI870 Repo Intraday Settled Trade Report
CI871 Repo Intraday Settled Trade Report
CI872 Repo Intraday Settled Trade Report
TC800 Repo Trade Confirmation Report
TC801 Repo Trade Confirmation Report

Eurex Clearing AG

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

XML Report Tag Descriptions

September 2022
Page 186 of 216

TC802 Repo Trade Confirmation Report

TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report

### 6.111 settlAcct

Description This field contains the settlement account used for netting.

Format alphanumeric 35

Where used: CA870 Repo Custody Payment Statement

CA871 Repo Custody Payment Statement

CB830 Trades Action Report
CB831 Trades Action Report
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
CE872 Settled Delivery Report
CE890 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR
CE892 Net Clearing Report - XEUR

CE895 Net Clearing Report - XETR and XFRA CE896 Net Clearing Report - XETR and XFRA CE897 Net Clearing Report - XETR and XFRA CI870 Repo Intraday Settled Trade Report CI871 Repo Intraday Settled Trade Report CI872 Repo Intraday Settled Trade Report TC800 Repo Trade Confirmation Report TC801 Repo Trade Confirmation Report TC802 Repo Trade Confirmation Report

TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report Eurex Clearing AG

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

XML Report Tag Descriptions

September 2022
Page 187 of 216

## 6.112 settlAmnt

Description This field contains the aggregated settled amount including this

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

Format numeric signed 15, 2

Where used: CE870 Settled Delivery Report

CE871 Settled Delivery Report CE872 Settled Delivery Report

Cl870 Repo Intraday Settled Trade Report Cl871 Repo Intraday Settled Trade Report Cl872 Repo Intraday Settled Trade Report

#### 6.113 settlAmntDlvldPerStlmnt

Description This field contains the amount settled with this particular settlement

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

indicates Credit and negative amount indicates Debit.

Format numeric signed 15, 2

Where used: CE870 Settled Delivery Report

CE871 Settled Delivery Report CE872 Settled Delivery Report

Eurex (	Clearing	AG
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C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual	September 2022
XML Report Tag Descriptions	Page 188 of 216

### 6.114 settlAmntTrdPerStlmnt

Description This field contains the amount settled with this particular settlement for

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

If the buy/sell indicator of the trade is Sell, then positive amount

indicates Credit and negative amount indicates Debit.

Format numeric signed 15, 2

Where used: CE870 Settled Delivery Report

CE871 Settled Delivery Report CE872 Settled Delivery Report

Cl870 Repo Intraday Settled Trade Report Cl871 Repo Intraday Settled Trade Report Cl872 Repo Intraday Settled Trade Report

### 6.115 settlCurrency

Description This field contains the currency used for settlement.

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

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

September 2022

XML Report Tag Descriptions

Page 189 of 216

Where used: CB830 Trades Action Report

CB831 Trades Action Report

CD850 Settled Cash Transactions Report CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report

CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
CE890 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR
CE892 Net Clearing Report - XEUR

CE895 Net Clearing Report - XETR and XFRA CE896 Net Clearing Report - XETR and XFRA CE897 Net Clearing Report - XETR and XFRA CI870 Repo Intraday Settled Trade Report CI871 Repo Intraday Settled Trade Report CI872 Repo Intraday Settled Trade Report TC800 Repo Trade Confirmation Report TC801 Repo Trade Confirmation Report TC802 Repo Trade Confirmation Report

TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report

#### 6.116 settlDatActual

Description This field contains the actual settlement date.

Format DateFormat

Where used: CE870 Settled Delivery Report

CE871 Settled Delivery Report CE872 Settled Delivery Report

Cl870 Repo Intraday Settled Trade Report Cl871 Repo Intraday Settled Trade Report Cl872 Repo Intraday Settled Trade Report

TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report

Eurex Clearing AG	Eurex	Clearing	AG
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C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference ManualSeptember 2022XML Report Tag DescriptionsPage 190 of 216

### 6.117 settlDatCtrct

Description This field contains the contractual settlement date.

Format DateFormat

Where used: CE860 Pending Delivery Report

CE861 Pending Delivery Report CE862 Pending Delivery Report CE890 Net Clearing Report - XEUR CE891 Net Clearing Report - XEUR CE892 Net Clearing Report - XEUR

CE895 Net Clearing Report - XETR and XFRA CE896 Net Clearing Report - XETR and XFRA CE897 Net Clearing Report - XETR and XFRA CI870 Repo Intraday Settled Trade Report CI871 Repo Intraday Settled Trade Report CI872 Repo Intraday Settled Trade Report TC800 Repo Trade Confirmation Report TC801 Repo Trade Confirmation Report TC802 Repo Trade Confirmation Report

TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report

#### 6.118 settlLoc

Description This field contains the settlement location.

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

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

September 2022

XML Report Tag Descriptions Page 191 of 216

Where used: CA870 Repo Custody Payment Statement

CA871 Repo Custody Payment Statement

CB830 Trades Action Report
CB831 Trades Action Report
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
CE872 Settled Delivery Report
CE890 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR
CE892 Net Clearing Report - XEUR

CE895 Net Clearing Report - XETR and XFRA CE896 Net Clearing Report - XETR and XFRA CE897 Net Clearing Report - XETR and XFRA CI870 Repo Intraday Settled Trade Report CI871 Repo Intraday Settled Trade Report CI872 Repo Intraday Settled Trade Report TC800 Repo Trade Confirmation Report TC801 Repo Trade Confirmation Report TC802 Repo Trade Confirmation Report

TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report

### 6.119 settlQty

Description This field contains the aggregated settled quantity including this

delivery/settlement for the Net Position Trade and Repo Trade.

Format numeric 19, 6

Where used: CE870 Settled Delivery Report

CE871 Settled Delivery Report CE872 Settled Delivery Report

Cl870 Repo Intraday Settled Trade Report Cl871 Repo Intraday Settled Trade Report Cl872 Repo Intraday Settled Trade Report Eurex Clearing AG

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

XML Report Tag Descriptions

September 2022
Page 192 of 216

# 6.120 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

# 6.121 settlQtyTrdPerStlmnt

Description This field contains the quantity settled with this particular settlement for

the Delivery Instruction at the CSD or the trade directly in case of

manual settlement update.

Format numeric 19, 6

Where used: CE870 Settled Delivery Report

CE871 Settled Delivery Report CE872 Settled Delivery Report

Cl870 Repo Intraday Settled Trade Report Cl871 Repo Intraday Settled Trade Report Cl872 Repo Intraday Settled Trade Report

#### 6.122 settlStat

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

Net Position Trade and Repo Trade.

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference ManualSeptember 2022XML Report Tag DescriptionsPage 193 of 216

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

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

Cl870 Repo Intraday Settled Trade Report Cl871 Repo Intraday Settled Trade Report Cl872 Repo Intraday Settled Trade Report

#### 6.123 settlStatDlvId

**BUY-IN SETTLED** 

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

settled.

Format alphanumeric 20

Valid Values Decodes Descriptions

FULLY SETTLED Delivery Instruction is fully settled
PARTIALLY SETTLED Delivery Instruction is partially settled

Where used: CE870 Settled Delivery Report

CE871 Settled Delivery Report CE872 Settled Delivery Report

## 6.124 smeGwthMktFlg

Description This field indicates whether the underlying financial instrument is

considered traded in a SME Growth Market.

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference ManualSeptember 2022XML Report Tag DescriptionsPage 194 of 216

Valid Values Decodes Descriptions

N Non SME Growth Market
Y SME Growth Market

Where used: CE840 Daily CSDR Penalties

## 6.125 surplusFlg

Description This field specifies whether the reported quantity and amount of a

Single Trade are part of the Surplus determined during netting. Net

Position Trades are always reported as Surplus.

Format alphanumeric 1

Valid Values Decodes Descriptions

Y Yes N No

Where used: CE890 Net Clearing Report - XEUR

CE891 Net Clearing Report - XEUR CE892 Net Clearing Report - XEUR

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

# 6.126 totalCaCredAmntPerMembTrdngldCod

Description This field contains the aggregated CREDIT amount reported on the

given report for one trading member per settlement account,

settlement location, cash settlement run, cash value date, currency,

clearing member.

Format numeric 15, 2

Where used: CA870 Repo Custody Payment Statement

CA871 Repo Custody Payment Statement

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Tag Descriptions	Page 195 of 216

#### 6.127 totalCaCredAmntPerSettlAcct

Description This field contains the aggregated CREDIT amount reported on the

given report for one settlement account/settlement location combination per cash settlement run, cash value date, clearing member.

Format numeric 15, 2

Where used: CA870 Repo Custody Payment Statement

CA871 Repo Custody Payment Statement

### 6.128 totalCaDebAmntPerMembTrdngldCod

Description This field contains the aggregated DEBIT amount reported on the

given report for one trading member per settlement account,

settlement location, cash settlement run, cash value date, currency,

clearing member.

Format numeric 15, 2

Where used: CA870 Repo Custody Payment Statement

CA871 Repo Custody Payment Statement

#### 6.129 totalCaDebAmntPerSettlAcct

Description This field contains the aggregated DEBIT amount reported on the

given report for one settlement account/settlement location combination per cash settlement run, cash value date, clearing member.

Format numeric 15, 2

Where used: CA870 Repo Custody Payment Statement

CA871 Repo Custody Payment Statement

Eurex Clearing AG

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

XML Report Tag Descriptions

September 2022
Page 196 of 216

# 6.130 totalCredAmntPerAcctTyp

Description This field contains the aggregated CREDIT amount reported on the

given report for one account type per trading member, settlement account, settlement location, cash settlement run, cash value date, cash settlement account, cash settlement location, settlement

currency, clearing member.

Format numeric 15, 2

Where used: CD850 Settled Cash Transactions Report

CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report

#### 6.131 totalCredAmntPerCashSettlAcct

Description This field contains the aggregated CREDIT amount reported on the

given report for one cash settlement account per cash settlement

location, settlement currency, clearing member.

Format numeric 15, 2

Where used: CD850 Settled Cash Transactions Report

CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report

### 6.132 totalCredAmntPerCashSettlLoc

Description This field contains the aggregated CREDIT amount reported on the

given report for one cash settlement location per settlement currency,

clearing member.

Format numeric 15, 2

Where used: CD850 Settled Cash Transactions Report

CD851 Settled Cash Transactions Report

CD852 Repo Settled Cash Transactions Report

Eurex Clearing AG

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

XML Report Tag Descriptions

September 2022

Page 197 of 216

# 6.133 totalCredAmntPerCashTranTyp

Description This field contains the aggregated CREDIT amount reported on the

given report for one cash transaction type per account type, trading member, settlement account, settlement location, cash settlement run, cash value date, cash settlement account, cash settlement location,

settlement currency, clearing member.

Format numeric 15, 2

Where used: CD850 Settled Cash Transactions Report

CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report

#### 6.134 totalCredAmntPerDlvSettlAcct

Description This field contains the aggregated CREDIT amount reported on the

given report for one settlement account/settlement location combination per cash settlement run, cash value date, cash settlement account, cash settlement location, settlement currency, clearing

member.

Format numeric 15, 2

Where used: CD850 Settled Cash Transactions Report

CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report

### 6.135 totalCredAmntPerMembClgIdCodCur

Description This field contains the aggregated CREDIT amount reported on the

given report for one settlement currency/clearing member combination.

Format numeric 15, 2

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference ManualSeptember 2022XML Report Tag DescriptionsPage 198 of 216

Where used: CA870 Repo Custody Payment Statement

CA871 Repo Custody Payment Statement CD850 Settled Cash Transactions Report CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report

# 6.136 totalCredAmntPerMembTrdngldCod

Description This field contains the aggregated CREDIT amount reported on the

given report for one trading member per settlement account, settlement location, cash settlement run, cash value date, cash settlement account, cash settlement location, settlement currency,

clearing member.

Format numeric 15, 2

Where used: CD850 Settled Cash Transactions Report

CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report

### 6.137 totalDebAmntPerAcctTyp

Description This field contains the aggregated DEBIT amount reported on the

given report for one account type per trading member, settlement account, settlement location, cash settlement run, cash value date, cash settlement account, cash settlement location, settlement

currency, clearing member.

Format numeric 15, 2

Where used: CD850 Settled Cash Transactions Report

CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report

#### 6.138 totalDebAmntPerCashSettlAcct

Description This field contains the aggregated DEBIT amount reported on the

given report for one cash settlement account per cash settlement

location, settlement currency, clearing member.

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Tag Descriptions	Page 199 of 216

Format numeric 15, 2

Where used: CD850 Settled Cash Transactions Report

CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report

#### 6.139 totalDebAmntPerCashSettlLoc

Description This field contains the aggregated DEBIT amount reported on the

given report for one cash settlement location per settlement currency,

clearing member.

Format numeric 15, 2

Where used: CD850 Settled Cash Transactions Report

CD851 Settled Cash Transactions Report

CD852 Repo Settled Cash Transactions Report

# 6.140 totalDebAmntPerCashTranTyp

Description This field contains the aggregated DEBIT amount reported on the

given report for one cash transaction type per account type, trading member, settlement account, settlement location, cash settlement run, cash value date, cash settlement account, cash settlement location,

settlement currency, clearing member.

Format numeric 15, 2

Where used: CD850 Settled Cash Transactions Report

CD851 Settled Cash Transactions Report

CD852 Repo Settled Cash Transactions Report

Eurex Clearing AG

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

XML Report Tag Descriptions

September 2022

Page 200 of 216

#### 6.141 totalDebAmntPerDlvSettlAcct

Description This field contains the aggregated DEBIT amount reported on the

given report for one settlement account/settlement location combination per cash settlement run, cash value date, cash settlement account, cash settlement location, settlement currency, clearing

member.

Format numeric 15, 2

Where used: CD850 Settled Cash Transactions Report

CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report

### 6.142 totalDebAmntPerMembClgIdCodCur

Description This field contains the aggregated DEBIT amount reported on the

given report for one settlement currency/clearing member combination.

Format numeric 15, 2

Where used: CA870 Repo Custody Payment Statement

CA871 Repo Custody Payment Statement CD850 Settled Cash Transactions Report CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report

### 6.143 totalDebAmntPerMembTrdngldCod

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

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference ManualSeptember 2022XML Report Tag DescriptionsPage 201 of 216

Where used: CD850 Settled Cash Transactions Report

CD851 Settled Cash Transactions Report CD852 Repo Settled Cash Transactions Report

#### 6.144 totalPenAmntCur

Description This field contains the sum of the Penalties Amounts for the CM per

penalty currency.

Format numeric 15, 2

Where used: CE845 Monthly CSDR Penalties

### 6.145 totalRemAmntAcctTyp

Description This field contains the total remaining amount of all trades for one

account type per ISIN, currency and settlement account. Positive amount indicates that this amount will be credited to the member, while negative amount indicates that this amount will be debited from the

member after settlement.

Format numeric signed 15, 2

Where used: CE860 Pending Delivery Report

CE861 Pending Delivery Report CE862 Pending Delivery Report

#### 6.146 totalRemAmntInfoList

Description This field contains the total remaining amount of all trades per Type of

Information (e.g., Net Delivery Information) for a trading member per account type, ISIN, currency and settlement account. Positive amount indicates that this amount will be credited to the member, while

negative amount indicates that this amount will be debited from the

member after settlement.

Format numeric signed 15, 2

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference ManualSeptember 2022XML Report Tag DescriptionsPage 202 of 216

Where used: CE860 Pending Delivery Report

CE861 Pending Delivery Report CE862 Pending Delivery Report

#### 6.147 totalRemAmntlsin

Description This field contains the total remaining amount of all trades for one ISIN

per currency and settlement account. Positive amount indicates that this amount will be credited to the member, while negative amount indicates that this amount will be debited from the member after

settlement.

Format numeric signed 15, 2

Where used: CE860 Pending Delivery Report

CE861 Pending Delivery Report CE862 Pending Delivery Report

### 6.148 totalRemAmntMembTrdngld

Description This field contains the total remaining amount of all trades of a trading

member per account type, ISIN, currency and settlement account. Positive amount indicates that this amount will be credited to the member, while negative amount indicates that this amount will be

debited from the member after settlement.

Format numeric signed 15, 2

Where used: CE860 Pending Delivery Report

CE861 Pending Delivery Report CE862 Pending Delivery Report

#### 6.149 totalRemAmntSettlAcctCur

Description This field contains the total remaining amount of all trades for one

settlement account in a specific currency. Positive amount indicates that this amount will be credited to the member, while negative amount indicates that this amount will be debited from the member after

settlement.

Eurex Clearing AG	_
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Tag Descriptions	Page 203 of 216

Format numeric signed 15, 2

Where used: CE860 Pending Delivery Report

CE861 Pending Delivery Report CE862 Pending Delivery Report

# 6.150 totalSettlAmntAcctTypRptTdy

Description This field contains the aggregated amount of all settlements (partial or

full) reported as 'settled' on the given report for one account type per ISIN, currency and settlement account. Positive amount indicates that this amount was credited to the member, while negative amount

indicates that this amount was debited from the member.

Format numeric signed 15, 2

Where used: CE870 Settled Delivery Report

CE871 Settled Delivery Report CE872 Settled Delivery Report

# 6.151 totalSettlAmntDlvIdRptTdy

Description This field contains per Delivery Instruction the aggregated amount of

all settlements (partial or full) reported as 'settled' on the given report.

Format numeric signed 15, 2

Where used: CE870 Settled Delivery Report

CE871 Settled Delivery Report CE872 Settled Delivery Report

Eurex Clearing AG

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

XML Report Tag Descriptions

September 2022
Page 204 of 216

# 6.152 totalSettlAmntInfoListRptTdy

Description This field contains the aggregated amount of all settlements (partial or

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

indicates that this amount was debited from the member.

Format numeric signed 15, 2

Where used: CE870 Settled Delivery Report

CE871 Settled Delivery Report CE872 Settled Delivery Report

# 6.153 totalSettlAmntlsinRptTdy

Description This field contains the aggregated amount of all settlements (partial or

full) reported as 'settled' on the given report for one ISIN per currency and settlement account. Positive amount indicates that this amount was credited to the member, while negative amount indicates that this

amount was debited from the member.

Format numeric signed 15, 2

Where used: CE870 Settled Delivery Report

CE871 Settled Delivery Report CE872 Settled Delivery Report

#### 6.154 totalSettlAmntMembTrdngldRptTdy

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

Eurex Clearing AG

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual September 2022

Where used: CE870 Settled Delivery Report

XML Report Tag Descriptions

CE871 Settled Delivery Report CE872 Settled Delivery Report

# 6.155 totalSettlAmntSettlAcctCurRptTdy

Description This field contains the aggregated amount of all settlements (partial or

full) reported as 'settled' on the given report for one settlement account in a specific currency. Positive amount indicates that this amount was credited to the member, while negative amount indicates that this

Page 205 of 216

amount was debited from the member.

Format numeric signed 15, 2

Where used: CE870 Settled Delivery Report

CE871 Settled Delivery Report CE872 Settled Delivery Report

# 6.156 totalSettlQtyDlvIdRptTdy

Description This field contains per Delivery Instruction the aggregated quantity/

nominal amount of all settlements (partial or full) reported as 'settled'

on the given report.

Format numeric 19, 6

Where used: CE870 Settled Delivery Report

CE871 Settled Delivery Report CE872 Settled Delivery Report

#### 6.157 totAmnt

Description This field contains the total amount (including accrued interest, if appli-

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

the Repo Trade.

Eurex Clearing AG

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

XML Report Tag Descriptions

September 2022

Page 206 of 216

Format numeric 15, 2

Where used: CE860 Pending Delivery Report

CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
CE890 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR
CE892 Net Clearing Report - XEUR

CE895 Net Clearing Report - XETR and XFRA CE896 Net Clearing Report - XETR and XFRA CE897 Net Clearing Report - XETR and XFRA CI870 Repo Intraday Settled Trade Report CI871 Repo Intraday Settled Trade Report CI872 Repo Intraday Settled Trade Report

#### 6.158 totAmntTrdPerDIvId

Description This field contains the portion of the total amount of the trade instructed

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

negative amount indicates Debit.

Format numeric signed 15, 2

Where used: CE860 Pending Delivery Report

CE861 Pending Delivery Report CE862 Pending Delivery Report CE870 Settled Delivery Report CE871 Settled Delivery Report CE872 Settled Delivery Report Eurex Clearing AG

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

XML Report Tag Descriptions

September 2022

Page 207 of 216

#### 6.159 totinstAmntDlvId

Description This field contains the total instructed amount of the Delivery

Instruction for settlement. This field can be negative only for GC Pooling business and must be interpreted based on the buy/sell indicator of the exposure. If the Buy Sell indicator of the delivery is Buy, then positive amount indicates Debit and negative amount indicates Credit. If the Buy Sell indicator of the delivery is Sell, then positive amount indicates Credit and negative amount indicates Debit.

Format numeric signed 15, 2

Where used: CE860 Pending Delivery Report

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

### 6.160 totinstQtyDlvId

Description This field contains the total instructed quantity of the Delivery

Instruction for settlement.

Format numeric 19, 6

Where used: CE860 Pending Delivery Report

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

### 6.161 totQty

Description This field contains the total quantity of the Single Trade either in

Surplus of corresponding Net Position Trade or not. For Net Position Trades it contains the total quantity determined during netting and after possible adjustments due to corporate action events. For Repo Trades,

this field contains the Total Quantity of the Repo Trade.

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference ManualSeptember 2022XML Report Tag DescriptionsPage 208 of 216

Format numeric 19, 6

Where used: CE860 Pending Delivery Report

CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
CE890 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR
CE892 Net Clearing Report - XEUR

CE895 Net Clearing Report - XETR and XFRA CE896 Net Clearing Report - XETR and XFRA CE897 Net Clearing Report - XETR and XFRA CI870 Repo Intraday Settled Trade Report CI871 Repo Intraday Settled Trade Report CI872 Repo Intraday Settled Trade Report

# 6.162 totQtyTrdPerDlvId

Description This field contains the portion of the total quantity of the trade

instructed with one Delivery Instruction.

Format numeric 19, 6

Where used: CE860 Pending Delivery Report

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

# 6.163 tranSrc

Description This field contains the source where Cash Transaction was booked.

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	

XML Reports – Reference ManualSeptember 2022XML Report Tag DescriptionsPage 209 of 216

Valid Values	Decodes	Descriptions
CBF		For transactions booked by CSD
ECAG		For transactions booked by ECAG
Where used:	CA870 Repo Custody Pa	-

#### 6.164 trdDat

Description This field contains the date when Single Trade or Repo Trade was

performed at the trading location or created in case of Net Position

Trades.

Format DateFormat

Where used: CA870 Repo Custody Payment Statement

CA871 Repo Custody Payment Statement

CB830 Trades Action Report
CB831 Trades Action Report
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
CE890 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR
CE892 Net Clearing Report - XEUR

CE895 Net Clearing Report - XETR and XFRA
CE896 Net Clearing Report - XETR and XFRA
CE897 Net Clearing Report - XETR and XFRA
CI870 Repo Intraday Settled Trade Report
CI871 Repo Intraday Settled Trade Report
CI872 Repo Intraday Settled Trade Report
TC800 Repo Trade Confirmation Report
TC801 Repo Trade Confirmation Report
TC802 Repo Contracts Report

TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	

XML Reports – Reference ManualSeptember 2022XML Report Tag DescriptionsPage 210 of 216

#### 6.165 trdLoc

Description This field contains the trading location the trade originates from. For

Net Position Trades filled with trading location determined during netting (depending on Cross Cash Market Netting settings).

Format alphanumeric 4

Valid Values	Decodes	Descriptions
ECAG		used in case of Cross Cash Market Netting
XERE		Eurex Repo
XETR		Xetra
XEUR		Eurex Frankfurt
XFRA		Xetra Frankfurt 2

Where used: CA870 Repo Custody Payment Statement

CA871 Repo Custody Payment Statement

CB830 Trades Action Report
CB831 Trades Action Report
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
CE872 Settled Delivery Report
CE890 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR

CE895 Net Clearing Report - XETR and XFRA CE896 Net Clearing Report - XETR and XFRA CE897 Net Clearing Report - XETR and XFRA CI870 Repo Intraday Settled Trade Report CI871 Repo Intraday Settled Trade Report CI872 Repo Intraday Settled Trade Report TC800 Repo Trade Confirmation Report TC801 Repo Trade Confirmation Report TC802 Repo Trade Confirmation Report

TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report Eurex Clearing AG

C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual

September 2022

#### 6.166 trdNum

XML Report Tag Descriptions

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

Page 211 of 216

was received from the trading location.

Format alphanumeric 14

Where used: CA870 Repo Custody Payment Statement

CA871 Repo Custody Payment Statement

CB830 Trades Action Report CB831 Trades Action Report

CD850 Settled Cash Transactions Report
CD851 Settled Cash Transactions Report

CD852 Repo Settled Cash Transactions Report

CE840 Daily CSDR Penalties
CE860 Pending Delivery Report
CE861 Pending Delivery Report
CE862 Pending Delivery Report
CE870 Settled Delivery Report
CE871 Settled Delivery Report
CE872 Settled Delivery Report
CE872 Settled Delivery Report
CE890 Net Clearing Report - XEUR
CE891 Net Clearing Report - XEUR
CE892 Net Clearing Report - XEUR

CE895 Net Clearing Report - XETR and XFRA CE896 Net Clearing Report - XETR and XFRA CE897 Net Clearing Report - XETR and XFRA CI870 Repo Intraday Settled Trade Report CI871 Repo Intraday Settled Trade Report CI872 Repo Intraday Settled Trade Report TC800 Repo Trade Confirmation Report TC801 Repo Trade Confirmation Report TC802 Repo Trade Confirmation Report

TC850 Repo Contracts Report TC851 Repo Contracts Report TC852 Repo Contracts Report

### 6.167 trdPrc

Description This field contains the trade price of the Single Trade as received from

trading location. For Net Position Trades it is filled with the calculated average price determined during netting based on total quantity and

total amount of Net Position Trade.

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022

Page 212 of 216

Format numeric 19, 6

XML Report Tag Descriptions

Where used: CE890 Net Clearing Report - XEUR

CE891 Net Clearing Report - XEUR CE892 Net Clearing Report - XEUR

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

### 6.168 trdStat

Description This field contains the information about the trade status of the Net

Position Trade or Repo Trade.

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	·
	CE862 Pending Delivery	Report

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XML Report Tag Descriptions	Page 213 of 216

# **6.169** trdTim

Description This field contains the time when the Net Position Trade was

generated. For Single Trades it is the trade creation time as received

from trading location.

Format TimeFormat

Where used: CE890 Net Clearing Report - XEUR

CE891 Net Clearing Report - XEUR CE892 Net Clearing Report - XEUR

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

# 6.170 trdTypTI

Description This field contains the exchange trade type for Single Trades provided

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

Valid Values

## C7 Securities Clearing Service (C7 SCS) Release 2.0

XML Reports – Reference Manual	September 2022
XML Report Tag Descriptions	Page 214 of 216

<b>/</b> a	lid Values	Decodes	Descriptions
	EXERCISE	EXER	XEUR only
	ASSIGNMENT	ASGN	XEUR only
	NOTIFICATION	NOTI	XEUR only
	ALLOCATION	ALLO	XEUR only
	FORCED DELIVERY	FORC	XEUR only
	LIS	LIS	XETR and XFRA only
	OTC	OTC	XETR and XFRA only
	REGULAR	REG	XETR and XFRA only
	XETRA-ENLIGHT	XEEN	XETR and XFRA only
	GC	GC	GC Pooling (Fixed term)
	GCOP	GCOP	GC Pooling Open
	GCOV	GCOV	GC Pooling open variable
	GCVA	GCVA	GC Pooling variable
	SP	SP	Special (Fixed term)
	SPOP	SPOP	Special open
	SPOV	SPOV	Special open variable
	SPVA	SPVA	Special variable
Ν	here used:	CB830 Trades Action Re	port
There deed.		CB831 Trades Action Report	
		CE890 Net Clearing Report - XEUR	
		CE891 Net Clearing Report - XEUR	
		CE892 Net Clearing Rep	ort - XEUR

#### trdUpdDat 6.171

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

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

Format DateFormat

Where used: CB830 Trades Action Report

CB831 Trades Action Report

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
XMI Report Tag Descriptions	Page 215 of 216

# 6.172 trdUpdTim

Description This field contains the time the trade was updated.

Format TimeFormat

Where used: CB830 Trades Action Report

CB831 Trades Action Report

# 6.173 underlyingDlvRef

Description This field is only filled in case of a Corporate Action event and contains

the C7 SCS generated unique reference of the original Delivery Instruction that was subject to this event. This field is not filled for Repo

Trades.

Format alphanumeric 16

Where used: CE860 Pending Delivery Report

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

Eurex Clearing AG	
C7 Securities Clearing Service (C7 SCS) Release 2.0	
XML Reports – Reference Manual	September 2022
Glossary	Page 216 of 216

# 7 Glossary

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

Table 7.1 - Glossary