

Eurex Clearing – C7 SCS XML Reports – Modification Notes

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1 Introduction

1.1 Purpose of this Document

This document provides an overview of the enhancements to the Eurex Clearing C7 SCS XML Reports that become effective with the introduction of Eurex Clearing C7 SCS Release **4.0**.

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

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

1.2 Conventions used in this Document

Newly added code is provided in context, changes are **marked in blue**.
This chapter are only examples and not real changes.

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

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

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

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

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

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

2. Report Layouts

2.1 New Reports

2.1.1 Description for reports

| | SN | RPT ID | Description |
|-------|----|--------|--|
| Added | 1 | CE880 | <p>This report contains open exposure at Clearing Member, Currency, GC Pooling Basket ISIN, Account level. Allocated single collaterals to each open exposure are present in this report. GC Pooling trades that contribute (i.e. where the front leg has settled and term leg is pending) to the open exposure are reported as well.</p> <p>In case, the ISA Direct License Holder is a Repo Asset Manager then the GC Pooling trades are reported at individual fund level. The contribution of each fund to the open exposure is reported as a percentage. Please note that the fund related information in this report is only relevant for Repo Asset Manager model and more details for the same will be published with business go-live of the Repo Asset Manager model.</p> <p>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).</p> |
| Added | 2 | CE881 | <p>This report contains open exposure at Clearing Member, Currency, GC Pooling Basket ISIN, Account level. Allocated single collaterals to each open exposure are present in this report. GC Pooling trades that contribute (i.e. where the front leg has settled and term leg is pending) to the open exposure are reported as well.</p> <p>In case, the ISA Direct License Holder is a Repo Asset Manager then the GC Pooling trades are reported at individual fund level. The contribution of each fund to the open exposure is reported as a percentage. Please note that the fund related information in this report is only relevant for Repo Asset Manager model and more details for the same will be published with business go-live of the Repo Asset Manager model.</p> <p>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).</p> |
| Added | 3 | CE882 | <p>This report contains open exposure at Clearing Member, Currency, GC Pooling Basket ISIN, Account level. Allocated single collaterals to each open exposure are present in this report. GC Pooling trades that contribute (i.e. where the front leg has settled and term leg is pending) to the open exposure are reported as well.</p> <p>In case, the ISA Direct License Holder is a Repo Asset Manager then the GC Pooling trades are reported at individual fund level. The contribution of each fund to the open exposure is reported as a percentage. Please note that the fund related information in this report is only relevant for Repo Asset Manager model and more details for the same will be published with business go-live of the Repo Asset Manager model.</p> <p>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).</p> |

2.1.2 Frequency for reports

| | SN | RPT ID | Frequency |
|-------|----|--------|-----------|
| Added | 1 | CE880 | Daily |
| Added | 2 | CE881 | Daily |
| Added | 3 | CE882 | Daily |

2.1.3 Availability for reports

| | SN | RPT ID | Frequency |
|-------|----|--------|---|
| Added | 1 | CE880 | This report is available for Clearing Members. |
| Added | 2 | CE881 | This report is available for Settlement Institutions. |
| Added | 3 | CE882 | This report is available for Trading Members. |

2.1.4 XML Report Structure for reports

| | SN | RPT ID | XML structure |
|-------|----|--------|--|
| Added | 1 | CE880 | <pre> ce880 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLgINam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ce880Grp (0 ... variable times) ce880KeyGrp membClgldCod m ce880Grp1 (1 ... variable times) ce880KeyGrp1 settlLoc m settlAcct m ce880Grp2 (1 ... variable times) ce880KeyGrp2 settlCurrency m ce880Grp3 (1 ... variable times) ce880KeyGrp3 isin m instTypCod m ce880Grp4 (1 ... variable times) ce880KeyGrp4 membTrdngldCod m ce880Grp5 (1 ... variable times) ce880KeyGrp5 triPartyExpRef m roleTyp m totOpnExp m ce880Grp6 (0 ... variable times) ce880KeyGrp6 collIsin m nominal m prcCurrency m mktPrc m mktValPrcCurr m hairCut o </pre> |

| | SN | RPT ID | XML structure |
|--------------|----|--------|---|
| | | | <pre> fxRate o collValPstHairCut o ce880Grp7 (1 ... variable times) ce880KeyGrp7 fundShtCod m fundTotOpnExp o fundExpShre o ce880Rec (1 ... variable times) trdDirectn m trdNum m ordNum m acctTyp m trdLoc m rpoTrdTyp o rpoUTI o rpoBps o rpoRefRtCod o rpoIntRt m rpoIntAmt m rpoClgTmStmp m trdDat m flSettlQty m flSettlAmnt m flStlmntDat o tlSettlQty m tlSettlAmnt m tlStlmntDat o totQty m totAmnt m </pre> |
| Added | 2 | CE881 | <pre> ce881 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLgINam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ce881Grp (0 ... variable times) ce881KeyGrp membClgIdCod m ce881Grp1 (1 ... variable times) ce881KeyGrp1 settlLoc m settlAcct m ce881Grp2 (1 ... variable times) ce881KeyGrp2 settlCurrency m ce881Grp3 (1 ... variable times) ce881KeyGrp3 isin m instTypCod m </pre> |

| SN | RPT ID | XML structure |
|-------|--------|---|
| | | ce881Grp4 (1 ... variable times) ce881KeyGrp4 membTrdngldCod m ce881Grp5 (1 ... variable times) ce881KeyGrp5 triPartyExpRef m roleTyp m totOpnExp m ce881Grp6 (0 ... variable times) ce881KeyGrp6 collsin m nominal m prcCurrency m mktPrc m mktValPrcCurr m hairCut o fxRate o collValPstHairCut o ce881Grp7 (1 ... variable times) ce881KeyGrp7 fundShtCod m fundTotOpnExp o fundExpShre o ce881Rec (1 ... variable times) trdDirectn m trdNum m ordrNum m acctTyp m trdLoc m rpoTrdTyp o rpoUTI o rpoBps o rpoRefRtCod o rpoIntRt m rpoIntAmt m rpoClgTmStmp m trdDat m flSettlQty m flSettlAmnt m flStlmntDat o tlSettlQty m tlSettlAmnt m tlStlmntDat o totQty m totAmnt m |
| Added | 3 | CE882 ce882 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLglNam o rptPrntEffDat m |

| SN | RPT ID | XML structure |
|----|--------|--|
| | | <pre> rptPrntEffTim o rptPrntRunDat m ce882Grp (0 ... variable times) ce882KeyGrp membClgldCod m ce882Grp1 (1 ... variable times) ce882KeyGrp1 settlLoc m settlAcct m ce882Grp2 (1 ... variable times) ce882KeyGrp2 settlCurrency m ce882Grp3 (1 ... variable times) ce882KeyGrp3 isin m instTypCod m ce882Grp4 (1 ... variable times) ce882KeyGrp4 membTrdngldCod m ce882Grp5 (1 ... variable times) ce882KeyGrp5 triPartyExpRef m roleTyp m totOpnExp m ce882Grp6 (0 ... variable times) ce882KeyGrp6 collsin m nominal m prcCurrency m mktPrc m mktValPrcCurr m hairCut o fxRate o collValPstHairCut o ce882Grp7 (1 ... variable times) ce882KeyGrp7 fundShtCod m fundTotOpnExp o fundExpShre o ce882Rec (1 ... variable times) trdDirectn m trdNum m ordNum m acctTyp m trdLoc m rpoTrdTyp o rpoUTI o rpoBps o rpoRefRtCod o rpoIntRt m rpoIntAmt m rpoClgTmStmp m trdDat m flSettlQty m flSettlAmt m </pre> |

| | SN | RPT ID | XML structure |
|--|----|--------|---|
| | | | flStlmntDat o tlSettlQty m tlSettlAmnt m tStlmntDat o totQty m totAmnt m |

2.1.5 Text Report Structure for reports

| | SN | RPT ID | Text structure |
|-------|----|--------|---|
| Added | 1 | CE880 | NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE880. |
| Added | 2 | CE881 | NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE881. |
| Added | 3 | CE882 | NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CE882. |

2.2 Updated Reports

2.2.1 Description for reports

| | SN | RPT ID | Description |
|---------|----|--------|---|
| Updated | 1 | CE870 | <p>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.</p> <p>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.</p> <p>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.</p> <p>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:</p> <ul style="list-style-type: none"> a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD b-CSD Reference: generated by (I)CSD representing the CASCADE reference at CBF or the unique Transaction ID generated by and used at CCO; not applicable for other (I)CSDs 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 |

| SN | RPT ID | Description |
|----|--------|--|
| | | <p>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.</p> <p>Type of Information is used to distinguish between:</p> <p>1-NET DELIVERY INFORMATION: Settlement for Delivery Instructions / Net Position Trades with applied Net or Aggregate processing</p> <p>2-GROSS DELIVERY INFORMATION: Settlement for Delivery Instructions / Net Position Trades with applied Gross processing</p> <p>3-PAIR-OFF SETTLED: Settlement of Net Position Trades for which Pair-off processing was successfully executed</p> <p>4-BUY-IN OR CASH SETTLED: Settlement of Net Position Trades for which Buy-in processing was successfully executed</p> <p>5-REPO NET DELIVERY INFORMATION: Settlement for Delivery Instructions/ Surplus Repo Trades with applied Net processing</p> <p>6-REPO GROSS DELIVERY INFORMATION: Settlement for Delivery Instructions/ Repo Trades with applied GROSS Processing</p> <p>7-REPO OFFSET BLOCK INFORMATION: Settlement for Offsetting Repo Trades with applied Net processing</p> <p>8-REPO BUY-IN OR REPO CASH SETTLED: Settlement of REPO Trades for which Buy-in processing was successfully executed</p> <p>Within each block the Delivery Instructions are sorted by Delivery ID and listing partial settlements in chronological order.</p> <p>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.</p> <ul style="list-style-type: none"> - 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. <p>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.</p> <p>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.</p> <p>The report provides total values for settled amounts per Type of Information, Trading Member, Account Type, ISIN, and Settlement Location/Settlement Account per currency.</p> <p>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.</p> <p>The report is generated at the end of each business day (EoD). In case no data are to</p> |

| | SN | RPT ID | Description |
|----------------|----|--------|---|
| | | | be reported, an empty report is provided (NO DATA Report). |
| Updated | 2 | CE871 | <p>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.</p> <p>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.</p> <p>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.</p> <p>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:</p> <p>a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD b-CSD Reference: generated by (I)CSD representing the CASCADE reference at CBF or the unique Transaction ID generated by and used at CCO; not applicable for other (I)CSDs 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</p> <p>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.</p> <p>Type of Information is used to distinguish between:</p> <p>1-NET DELIVERY INFORMATION: Settlement for Delivery Instructions / Net Position Trades with applied Net or Aggregate processing 2-GROSS DELIVERY INFORMATION: Settlement for Delivery Instructions / Net Position Trades with applied Gross processing 3-PAIR-OFF SETTLED: Settlement of Net Position Trades for which Pair-off processing was successfully executed 4-BUY-IN OR CASH SETTLED: Settlement of Net Position Trades for which Buy-in processing was successfully executed 5-REPO NET DELIVERY INFORMATION: Settlement for Delivery Instructions/ Surplus Repo Trades with applied Net processing 6-REPO GROSS DELIVERY INFORMATION: Settlement for Delivery Instructions/ Repo Trades with applied GROSS Processing 7-REPO OFFSET BLOCK INFORMATION: Settlement for Offsetting Repo Trades with applied Net processing 8-REPO BUY-IN OR REPO CASH SETTLED: Settlement of REPO Trades for which Buy-in processing was successfully executed</p> <p>Within each block the Delivery Instructions are sorted by Delivery ID and listing</p> |

| SN | RPT ID | Description |
|----------------|--------|---|
| | | <p>partial settlements in chronological order.</p> <p>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.</p> <ul style="list-style-type: none"> - 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. <p>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.</p> <p>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.</p> <p>The report provides total values for settled amounts per Type of Information, Trading Member, Account Type, ISIN, and Settlement Location/Settlement Account per currency.</p> <p>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.</p> <p>The report is generated at the end of each business day (EoD). In case no data are to be reported, an empty report is provided (NO DATA Report).</p> |
| Updated | 3 | <p>CE872</p> <p>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.</p> <p>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.</p> <p>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</p> |

| SN | RPT ID | Description |
|----|--------|---|
| | | <p>Delivery Instruction which is already aborted or cancelled on the previous C7 SCS business day.</p> <p>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:</p> <p>a-Delivery Reference: unique identifier generated by C7 SCS and sent to (I)CSD b-CSD Reference: generated by (I)CSD representing the CASCADE reference at CBF or the unique Transaction ID generated by and used at CCO; not applicable for other (I)CSDs 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</p> <p>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.</p> <p>Type of Information is used to distinguish between:</p> <p>1-NET DELIVERY INFORMATION: Settlement for Delivery Instructions / Net Position Trades with applied Net or Aggregate processing 2-GROSS DELIVERY INFORMATION: Settlement for Delivery Instructions / Net Position Trades with applied Gross processing 3-PAIR-OFF SETTLED: Settlement of Net Position Trades for which Pair-off processing was successfully executed 4-BUY-IN OR CASH SETTLED: Settlement of Net Position Trades for which Buy-in processing was successfully executed 5-REPO NET DELIVERY INFORMATION: Settlement for Delivery Instructions/ Surplus Repo Trades with applied Net processing 6-REPO GROSS DELIVERY INFORMATION: Settlement for Delivery Instructions/ Repo Trades with applied GROSS Processing 7-REPO OFFSET BLOCK INFORMATION: Settlement for Offsetting Repo Trades with applied Net processing 8-REPO BUY-IN OR REPO CASH SETTLED: Settlement of REPO Trades for which Buy-in processing was successfully executed</p> <p>Within each block the Delivery Instructions are sorted by Delivery ID and listing partial settlements in chronological order.</p> <p>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.</p> <ul style="list-style-type: none"> - 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. <p>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</p> |

| | SN | RPT ID | Description |
|----------------|----|--------|---|
| | | | <p>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.</p> <p>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.</p> <p>The report provides total values for settled amounts per Type of Information, Trading Member, Account Type, ISIN, and Settlement Location/Settlement Account per currency.</p> <p>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.</p> <p>The report is generated at the end of each business day (EoD). In case no data are to be reported, an empty report is provided (NO DATA Report).</p> |
| Updated | 4 | CI870 | <p>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.</p> <p>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.</p> <p>This report is created multiple times during the day and at End of Day as a delta report which contains the settlement (partial or full) of Repo Trades that are received since the last run.</p> <p>This report is created multiple times during the C7 SCS Business Day as a delta report at pre-configured cut-off times. The report header of each delta report contains a run number to uniquely distinguish the various intraday reports.</p> <p>In case no data are to be reported for a particular reporting run, an empty report is provided (NO DATA Report).</p> <p>As this report is generated multiple times per day, the report name contains a run number to uniquely distinguish the various intraday reports. Run number of the report created during EOD is also incremented by 1 as compared to the previous report.</p> |
| Updated | 5 | CI871 | <p>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.</p> <p>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.</p> <p>This report is created multiple times during the day and at End of Day as a delta report which contains the settlement (partial or full) of Repo Trades that are received since the last run.</p> <p>This report is created multiple times during the C7 SCS Business Day as a delta report at pre-configured cut-off times. The report header of each delta report contains a run number to uniquely distinguish the various intraday reports.</p> <p>In case no data are to be reported for a particular reporting run, an empty report is provided (NO DATA Report).</p> <p>As this report is generated multiple times per day, the report name contains a run number to uniquely distinguish the various intraday reports. Run number of the report created during EOD is also incremented by 1 as compared to the previous report.</p> |
| Updated | 6 | CI872 | <p>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.</p> <p>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.</p> |

| | SN | RPT ID | Description |
|----------------|----|--------|--|
| | | | <p>This report is created multiple times during the day and at End of Day as a delta report which contains the settlement (partial or full) of Repo Trades that are received since the last run.</p> <p>This report is created multiple times during the C7 SCS Business Day as a delta report at pre-configured cut-off times. The report header of each delta report contains a run number to uniquely distinguish the various intraday reports.</p> <p>In case no data are to be reported for a particular reporting run, an empty report is provided (NO DATA Report).</p> <p>As this report is generated multiple times per day, the report name contains a run number to uniquely distinguish the various intraday reports. Run number of the report created during EOD is also incremented by 1 as compared to the previous report.</p> |
| Updated | 4 | TC800 | <p>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 C7-SCS 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 Trades will be displayed once in this report.</p> <p>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.</p> <p>This report is created multiple times during the C7 SCS Business Day as a delta report at pre-configured cut-off times. The report header of each delta report contains a run number to uniquely distinguish the various intraday reports.</p> <p>At the end of the C7 SCS Business Day a consolidated report containing all Repo Trades as originally received during the current C7 SCS Business Day is provided. Later modifications or cancellations are not reported on this report. The consolidated report is not a delta report and does not contain a run number.</p> <p>In case no data are to be reported for a particular reporting run, an empty report is provided (NO DATA Report).</p> <p>As this report is generated multiple times per day, the report name contains a run number to uniquely distinguish the various intraday reports.</p> |
| Updated | 5 | TC801 | <p>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 C7-SCS 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 Trades will be displayed once in this report.</p> <p>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.</p> <p>This report is created multiple times during the C7 SCS Business Day as a delta report at pre-configured cut-off times. The report header of each delta report contains a run number to uniquely distinguish the various intraday reports.</p> <p>At the end of the C7 SCS Business Day a consolidated report containing all Repo Trades as originally received during the current C7 SCS Business Day is provided. Later modifications or cancellations are not reported on this report. The consolidated report is not a delta report and does not contain a run number.</p> <p>In case no data are to be reported for a particular reporting run, an empty report is provided (NO DATA Report).</p> <p>As this report is generated multiple times per day, the report name contains a run number to uniquely distinguish the various intraday reports.</p> |
| Updated | 6 | TC802 | <p>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 C7-SCS Business Day. This report is required to confirm new trades to</p> |

| | SN | RPT ID | Description |
|--|----|--------|--|
| | | | <p>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 Trades will be displayed once in this report.</p> <p>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.</p> <p>This report is created multiple times during the C7 SCS Business Day as a delta report at pre-configured cut-off times. The report header of each delta report contains a run number to uniquely distinguish the various intraday reports. At the end of the C7 SCS Business Day a consolidated report containing all Repo Trades as originally received during the current C7 SCS Business Day is provided. Later modifications or cancellations are not reported on this report. The consolidated report is not a delta report and does not contain a run number. In case no data are to be reported for a particular reporting run, an empty report is provided (NO DATA Report).</p> <p>As this report is generated multiple times per day, the report name contains a run number to uniquely distinguish the various intraday reports.</p> |

2.2.2 Frequency for reports

| | SN | RPT ID | Frequency |
|----------------|----|--------|---|
| Updated | 1 | CI870 | <p>Daily; From 07:00 until 16:00, this report is generated every hour. From 16:00 until 18:00, this report is generated every 15 minutes. From 18:00 until 19:00 this report is generated every hour. C7 SCS triggers the creation of the report at the above-mentioned times and subsequently report is created and made available in the Common Reporting Engine</p> <p>Multiple Times per Day. From 07:00 until 16:00, this report is generated every hour. From 16:00 until 18:00, this report is generated every 15 minutes. From 18:00 until 19:00 this report is generated every hour. A final generation of this report takes place at the end of current C7 SCS Business Day. Each delta report contains the information that were received before the pre-configured cut-off time and not being reported yet in a previous report run. In case the generation of a preceding delta report is not completed yet, all settlements for Repo Trades that were received before the pre-configured cut off time and not being reported yet in a previous report run are included in the current report run. The number of received intraday reports on a C7 SCS Business Day might vary, therefore</p> |
| Updated | 2 | CI871 | <p>Daily; From 07:00 until 16:00, this report is generated every hour. From 16:00 until 18:00, this report is generated every 15 minutes. From 18:00 until 19:00 this report is generated every hour. C7 SCS triggers the creation of the report at the above-mentioned times and subsequently report is created and made available in the Common Reporting Engine</p> <p>Multiple Times per Day. From 07:00 until 16:00, this report is generated every hour. From 16:00 until 18:00, this report is generated every 15 minutes. From 18:00 until 19:00 this report is generated every hour. A final generation of this report takes place at the end of current C7 SCS Business Day. Each delta report contains the information that were received before the pre-configured cut-off time and not being reported yet in a previous report run. In case the generation of a preceding delta report is not completed yet, all settlements for Repo Trades that were received before the pre-configured cut off time and not being reported yet in a previous report run are included in the current report run. The number of received intraday reports on a C7 SCS Business Day might vary, therefore</p> |
| Updated | 3 | CI872 | <p>Daily; From 07:00 until 16:00, this report is generated every hour. From 16:00 until 18:00, this report is generated every 15 minutes. From 18:00 until 19:00 this report is generated every hour. C7 SCS triggers the creation of the report at the above-</p> |

| | SN | RPT ID | Frequency |
|----------------|----|--------|---|
| | | | <p>mentioned times and subsequently report is created and made available in the Common Reporting Engine</p> <p>Multiple Times per Day. From 07:00 until 16:00, this report is generated every hour. From 16:00 until 18:00, this report is generated every 15 minutes. From 18:00 until 19:00 this report is generated every hour. A final generation of this report takes place at the end of current C7 SCS Business Day. Each delta report contains the information that were received before the pre-configured cut-off time and not being reported yet in a previous report run. In case the generation of a preceding delta report is not completed yet, all settlements for Repo Trades that were received before the pre-configured cut off time and not being reported yet in a previous report run are included in the current report run. The number of received intraday reports on a C7 SCS Business Day might vary, therefore</p> |
| Updated | 4 | TC800 | <p>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. C7 SCS triggers the creation of the report at the above mentioned times and subsequently report is created and made available in the Common Reporting Engine</p> <p>Daily (Consolidated Report); Multiple Times per Day (Delta Reports). 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. Each delta report contains the information that were received before the pre-configured cut-off time and not being reported yet in a previous report run. In case the generation of a preceding delta report is not completed yet, all Repo Trades that were received before the pre-configured cut off time and not being reported yet in a previous report run are included in the current report run. The number of received intraday reports on a C7 SCS Business Day might vary, therefore</p> |
| Updated | 5 | TC801 | <p>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. C7 SCS triggers the creation of the report at the above mentioned times and subsequently report is created and made available in the Common Reporting Engine</p> <p>Daily (Consolidated Report); Multiple Times per Day (Delta Reports). 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. Each delta report contains the information that were received before the pre-configured cut-off time and not being reported yet in a previous report run. In case the generation of a preceding delta report is not completed yet, all Repo Trades that were received before the pre-configured cut off time and not being reported yet in a previous report run are included in the current report run. The number of received intraday reports on a C7 SCS Business Day might vary, therefore</p> |
| Updated | 6 | TC802 | <p>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. C7 SCS triggers the creation of the report at the above mentioned times and subsequently report is created and made available in the Common Reporting Engine</p> <p>Daily (Consolidated Report); Multiple Times per Day (Delta Reports). 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. Each delta report contains the information that were received before the pre-configured cut-off time and not being reported yet in a previous report run. In case the generation of a preceding delta report is not completed yet, all Repo Trades that were received before the pre-configured cut off time and not being reported yet in a previous report run are included in the current report run. The number of received intraday reports on a C7 SCS Business Day might vary, therefore</p> |

2.2.3 XML Report Structure for reports

| | SN | RPT ID | XML structure |
|----------------|----|--------|---|
| Updated | 1 | CI870 | ci870 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLgINam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ci870Grp (0 ... variable times) ci870KeyGrp membClgldCod m membClgldNam o ci870Grp1 (1 ... variable times) ci870KeyGrp1 settlLoc m settlAcct m ci870Grp2 (1 ... variable times) ci870KeyGrp2 settlCurrency m ci870Grp3 (1 ... variable times) ci870KeyGrp3 isin m instShtNam o instLngNam o instTypCod m ci870Grp4 (1 ... variable times) ci870KeyGrp4 acctTyp m ci870Grp5 (1 ... variable times) ci870KeyGrp5 membTrdngldCod m membTrdngldNam o ci870Grp6 (1 ... variable times) ci870KeyGrp6 settlDatActual m ci870Grp7 (1 ... variable times) ci870KeyGrp7 settlDatCtrct m ci870Rec (1 ... variable times) buySellInd m fundShtCod o trdNum m ordrNum m trdLoc m trdDat m rpoUTI m rpoTrdTyp m legNo o totQty m |

| | SN | RPT ID | XML structure |
|----------------|----|--------|--|
| | | | totAmnt m settlQty m settlAmnt m settlQtyTrdPerStlmnt m settlAmntTrdPerStlmnt m settlStat m |
| Updated | 2 | CI871 | ci871 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ci871Grp (0 ... variable times) ci871KeyGrp membClgldCod m membClgldNam o ci871Grp1 (1 ... variable times) ci871KeyGrp1 settlLoc m settlAcct m ci871Grp2 (1 ... variable times) ci871KeyGrp2 settlCurrency m ci871Grp3 (1 ... variable times) ci871KeyGrp3 isin m instShtNam o instLngNam o instTypCod m ci871Grp4 (1 ... variable times) ci871KeyGrp4 acctTyp m ci871Grp5 (1 ... variable times) ci871KeyGrp5 membTrdngldCod m membTrdngldNam o ci871Grp6 (1 ... variable times) ci871KeyGrp6 settlDatActual m ci871Grp7 (1 ... variable times) ci871KeyGrp7 settlDatCtrct m ci871Rec (1 ... variable times) buySellInd m fundShtCod o trdNum m ordrNum m trdLoc m trdDat m |

| | SN | RPT ID | XML structure |
|----------------|----|--------|---|
| | | | rpoUTI m rpoTrdTyp m legNo o totQty m totAmnt m settlQty m settlAmnt m settlQtyTrdPerStlmnt m settlAmntTrdPerStlmnt m settlStat m |
| Updated | 3 | CI872 | ci872 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ci872Grp (0 ... variable times) ci872KeyGrp membClgldCod m membClgldNam o ci872Grp1 (1 ... variable times) ci872KeyGrp1 settlLoc m settlAcct m ci872Grp2 (1 ... variable times) ci872KeyGrp2 settlCurrency m ci872Grp3 (1 ... variable times) ci872KeyGrp3 isin m instShtNam o instLngNam o instTypCod m ci872Grp4 (1 ... variable times) ci872KeyGrp4 acctTyp m ci872Grp5 (1 ... variable times) ci872KeyGrp5 membTrdngldCod m membTrdngldNam o ci872Grp6 (1 ... variable times) ci872KeyGrp6 settlDatActual m ci872Grp7 (1 ... variable times) ci872KeyGrp7 settlDatCtrct m ci872Rec (1 ... variable times) buySellInd m fundShtCod o |

| SN | RPT ID | XML structure |
|----|--------|---|
| | | trdNum m ordrNum m trdLoc m trdDat m rpoUTI m rpoTrdTyp m legNo o totQty m totAmnt m settlQty m settlAmnt m settlQtyTrdPerStlmnt m settlAmntTrdPerStlmnt m settlStat m |
| 4 | TC800 | tc800 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m tc800Grp (0 ... variable times) tc800KeyGrp membClgldCod m tc800Grp1 (1 ... variable times) tc800KeyGrp1 settlLoc m settlAcct m tc800Grp2 (1 ... variable times) tc800KeyGrp2 settlCurrency m tc800Grp3 (1 ... variable times) tc800KeyGrp3 isin m instTypCod m tc800Grp4 (1 ... variable times) tc800KeyGrp4 membTrdngldCod m tc800Grp5 (1 ... variable times) tc800KeyGrp5 acctTyp m tc800Grp6 (1 ... variable times) tc800KeyGrp6 trdDat m tc800Grp7 (1 ... variable times) tc800KeyGrp7 trdLoc m trdNum m rpoTrdTyp m ordrNum m |

| | SN | RPT ID | XML structure |
|----------------|----|--------|---|
| | | | rpoBankIntRef m rpoUTI m rpoTrdTmStmp m rpoClgTmStmp m rpoCmpTrd m tc800Rec (1 ... variable times) legNo m buySellInd m fundShtCod o rpoRefRtCod o rpoTotQty m rpoTotAmnt m rpoIntRt m rpoBps o rpoIntAmt m settlDatCtrct m |
| Updated | 5 | TC801 | tc801 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m tc801Grp (0 ... variable times) tc801KeyGrp membClgIdCod m tc801Grp1 (1 ... variable times) tc801KeyGrp1 settlLoc m settlAcct m tc801Grp2 (1 ... variable times) tc801KeyGrp2 settlCurrency m tc801Grp3 (1 ... variable times) tc801KeyGrp3 isin m instTypCod m tc801Grp4 (1 ... variable times) tc801KeyGrp4 membTrdngIdCod m tc801Grp5 (1 ... variable times) tc801KeyGrp5 acctTyp m tc801Grp6 (1 ... variable times) tc801KeyGrp6 trdDat m tc801Grp7 (1 ... variable times) tc801KeyGrp7 trdLoc m trdNum m |

| | SN | RPT ID | XML structure |
|----------------|----|--------|---|
| | | | rpoTrdTyp m ordrNum m rpoBankIntRef m rpoUTI m rpoTrdTmStmp m rpoClgTmStmp m rpoCmpTrd m tc801Rec (1 ... variable times) legNo m buySellInd m fundShtCod o rpoRefRtCod o rpoTotQty m rpoTotAmnt m rpoIntRt m rpoBps o rpoIntAmt m settlDatCtrct m |
| Updated | 6 | TC802 | tc802 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m tc802Grp (0 ... variable times) tc802KeyGrp membClgldCod m tc802Grp1 (1 ... variable times) tc802KeyGrp1 settlLoc m settlAcct m tc802Grp2 (1 ... variable times) tc802KeyGrp2 settlCurrency m tc802Grp3 (1 ... variable times) tc802KeyGrp3 isin m instTypCod m tc802Grp4 (1 ... variable times) tc802KeyGrp4 membTrdngldCod m tc802Grp5 (1 ... variable times) tc802KeyGrp5 acctTyp m tc802Grp6 (1 ... variable times) tc802KeyGrp6 trdDat m tc802Grp7 (1 ... variable times) tc802KeyGrp7 |

| SN | RPT ID | XML structure |
|---------|--------|--|
| | | trdLoc m trdNum m rpoTrdTyp m ordrNum m rpoBankIntRef m rpoUTI m rpoTrdTmStmp m rpoClgTmStmp m rpoCmpTrd m tc802Rec (1 ... variable times) legNo m buySellInd m fundShtCod o rpoRefRtCod o rpoTotQty m rpoTotAmnt m rpoIntRt m rpoBps o rpoIntAmt m settlDatCtrct m |
| Updated | 7 | TC850 tc850 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m tc850Grp (0 ... variable times) tc850KeyGrp membClgldCod m tc850Grp1 (1 ... variable times) tc850KeyGrp1 settlLoc m settlAcct m tc850Grp2 (1 ... variable times) tc850KeyGrp2 settlCurrency m tc850Grp3 (1 ... variable times) tc850KeyGrp3 isin m instTypCod m tc850Grp4 (1 ... variable times) tc850KeyGrp4 membTrdngldCod m tc850Grp5 (1 ... variable times) tc850KeyGrp5 acctTyp m tc850Grp6 (1 ... variable times) tc850KeyGrp6 trdDat m |

| | SN | RPT ID | XML structure |
|----------------|----|--------|--|
| | | | tc850Grp7 (1 ... variable times) <ul style="list-style-type: none"> tc850KeyGrp7 <ul style="list-style-type: none"> trdLoc m trdNum m rpoTrdTyp m ordrNum m rpoUTI m rpoCmpTrd m rpoClgTmStmp m rpoFlxClosPrd o rpoRefRtCod o rpoIntRt m rpoBps o rpoIntAmt m bonPrc o collVal o tc850Rec (1 ... variable times) <ul style="list-style-type: none"> legNo m buySellInd m fundShtCod o rpoTotQty m rpoTotAmnt m rpoRemQty m settlDatCtrct m settlDatActual o rpoTrdStat m rpoClosReqPend o |
| Updated | 8 | TC851 | tc851 <ul style="list-style-type: none"> rptHdr <ul style="list-style-type: none"> exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m tc851Grp (0 ... variable times) <ul style="list-style-type: none"> tc851KeyGrp <ul style="list-style-type: none"> membClgIdCod m tc851Grp1 (1 ... variable times) <ul style="list-style-type: none"> tc851KeyGrp1 <ul style="list-style-type: none"> settlLoc m settlAcct m tc851Grp2 (1 ... variable times) <ul style="list-style-type: none"> tc851KeyGrp2 <ul style="list-style-type: none"> settlCurrency m tc851Grp3 (1 ... variable times) <ul style="list-style-type: none"> tc851KeyGrp3 <ul style="list-style-type: none"> isin m instTypCod m tc851Grp4 (1 ... variable times) <ul style="list-style-type: none"> tc851KeyGrp4 |

| SN | RPT ID | XML structure |
|---------|--------|---|
| | | membTrdngldCod m tc851Grp5 (1 ... variable times) tc851KeyGrp5 acctTyp m tc851Grp6 (1 ... variable times) tc851KeyGrp6 trdDat m tc851Grp7 (1 ... variable times) tc851KeyGrp7 trdLoc m trdNum m rpoTrdTyp m ordrNum m rpoUTI m rpoCmpTrd m rpoClgTmStmp m rpoFlxClosPrd o rpoRefRtCod o rpoIntRt m rpoBps o rpoIntAmt m bonPrc o collVal o tc851Rec (1 ... variable times) legNo m buySellInd m fundShtCod o rpoTotQty m rpoTotAmnt m rpoRemQty m settlDatCtrct m settlDatActual o rpoTrdStat m rpoClosReqPend o |
| Updated | 9 | TC852 tc852 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membld o membLgINam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m tc852Grp (0 ... variable times) tc852KeyGrp membClgldCod m tc852Grp1 (1 ... variable times) tc852KeyGrp1 settlLoc m settlAcct m tc852Grp2 (1 ... variable times) tc852KeyGrp2 |

| SN | RPT ID | XML structure |
|----|--------|--|
| | | settlCurrency m tc852Grp3 (1 ... variable times) tc852KeyGrp3 isin m instTypCod m tc852Grp4 (1 ... variable times) tc852KeyGrp4 membTrdngldCod m tc852Grp5 (1 ... variable times) tc852KeyGrp5 acctTyp m tc852Grp6 (1 ... variable times) tc852KeyGrp6 trdDat m tc852Grp7 (1 ... variable times) tc852KeyGrp7 trdLoc m trdNum m rpoTrdTyp m ordrNum m rpoUTI m rpoCmpTrd m rpoClgTmStmp m rpoFlxClosPrd o rpoRefRtCod o rpoIntRt m rpoBps o rpoIntAmt m bonPrc o collVal o tc852Rec (1 ... variable times) legNo m buySellInd m fundShtCod o rpoTotQty m rpoTotAmnt m rpoRemQty m settlDatCtrct m settlDatActual o rpoTrdStat m rpoClosReqPend o |

2.3 Deleted Reports

| | SN | RPT ID | RPT Name |
|----------------|----|--------|------------------------|
| Deleted | 1 | CE840 | Daily CSDR Penalties |
| Deleted | 2 | CE845 | Monthly CSDR Penalties |

3. Changes to Data Fields

3.1. New Fields

3.1.1. collIsin

| | |
|--------------------------|---|
| Description of the field | This field contains the International Security Identification Number of the allocated collateral to GC Pooling exposure. |
| Format: | alphanumeric 12 |
| Where used: | - CE880 GC Pooling Collateral Allocation Report - CE881 GC Pooling Collateral Allocation Report - CE882 GC Pooling Collateral Allocation Report |

3.1.2. collValPstHairCut

| | |
|--------------------------|---|
| Description of the field | Collateral value in settlement currency after applying haircut. |
| Format: | numeric 19, 6 |
| Where used: | - CE880 GC Pooling Collateral Allocation Report - CE881 GC Pooling Collateral Allocation Report - CE882 GC Pooling Collateral Allocation Report |

3.1.3. flSettlAmnt

| | |
|--------------------------|---|
| Description of the field | Contractual Settlement Date of the front leg. |
| Format: | numeric 19, 6 |
| Where used: | - CE880 GC Pooling Collateral Allocation Report - CE881 GC Pooling Collateral Allocation Report - CE882 GC Pooling Collateral Allocation Report |

3.1.4. flSettlQty

| | |
|--------------------------|---|
| Description of the field | Settled Quantity of the front leg of the Repo Trade. |
| Format: | numeric 19, 6 |
| Where used: | - CE880 GC Pooling Collateral Allocation Report - CE881 GC Pooling Collateral Allocation Report - CE882 GC Pooling Collateral Allocation Report |

3.1.5. flStlmntDat

| | |
|--------------------------|---|
| Description of the field | Contractual Settlement Date of the front leg. |
| Format: | DateFormat |
| Where used: | - CE880 GC Pooling Collateral Allocation Report - CE881 GC Pooling Collateral Allocation Report - CE882 GC Pooling Collateral Allocation Report |

3.1.6. fundExpShre

| | |
|--------------------------|---|
| Description of the field | Percentage of the total Exposure value that can be allocated to the given fund (for future use only). |
| Format: | numeric 19, 6 |
| Where used: | - CE880 GC Pooling Collateral Allocation Report - CE881 GC Pooling Collateral Allocation Report - CE882 GC Pooling Collateral Allocation Report |

3.1.7. fundShtCod

| | |
|---------------------------------|---|
| Description of the field | This field contains the Short Code of fund (for future use only). |
| Format: | alphanumeric 20 |
| Where used: | <ul style="list-style-type: none">- CE880 GC Pooling Collateral Allocation Report- CE881 GC Pooling Collateral Allocation Report- CE882 GC Pooling Collateral Allocation 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 |

3.1.8. fundTotOpnExp

| | |
|---------------------------------|---|
| Description of the field | Total open exposure value at fund level (for future use only). |
| Format: | numeric 19, 6 |
| Where used: | <ul style="list-style-type: none">- CE880 GC Pooling Collateral Allocation Report- CE881 GC Pooling Collateral Allocation Report- CE882 GC Pooling Collateral Allocation Report |

3.1.9. fxRate

| | |
|---------------------------------|---|
| Description of the field | The rate at which price currency will be exchanged with the settlement currency. |
| Format: | numeric 19, 6 |
| Where used: | <ul style="list-style-type: none">- CE880 GC Pooling Collateral Allocation Report- CE881 GC Pooling Collateral Allocation Report- CE882 GC Pooling Collateral Allocation Report |

3.1.10. hairCut

| | |
|---------------------------------|---|
| Description of the field | Collateral haircut that has been applied. |
| Format: | numeric 19, 6 |
| Where used: | <ul style="list-style-type: none">- CE880 GC Pooling Collateral Allocation Report- CE881 GC Pooling Collateral Allocation Report- CE882 GC Pooling Collateral Allocation Report |

3.1.11. mktPrc

| | |
|---------------------------------|---|
| Description of the field | This field reports the bond price including accrued interest for bonds and for equities it is the market price. |
| Format: | numeric 19, 6 |
| Where used: | <ul style="list-style-type: none">- CE880 GC Pooling Collateral Allocation Report- CE881 GC Pooling Collateral Allocation Report- CE882 GC Pooling Collateral Allocation Report |

3.1.12. mktValPrcCurr

| | |
|---------------------------------|---|
| Description of the field | Market value of the collateral deposited in price currency. |
| Format: | numeric 19, 6 |
| Where used: | <ul style="list-style-type: none">- CE880 GC Pooling Collateral Allocation Report- CE881 GC Pooling Collateral Allocation Report- CE882 GC Pooling Collateral Allocation Report |

3.1.13. nominal

| | |
|--------------------------|---|
| Description of the field | Allocated Quantity of the given collateral ISIN. |
| Format: | numeric 19, 6 |
| Where used: | - CE880 GC Pooling Collateral Allocation Report - CE881 GC Pooling Collateral Allocation Report - CE882 GC Pooling Collateral Allocation Report |

3.1.14. prcCurrency

| | |
|--------------------------|---|
| Description of the field | Currency of price of the allocated collateral. |
| Format: | alphanumeric 3 |
| Where used: | - CE880 GC Pooling Collateral Allocation Report - CE881 GC Pooling Collateral Allocation Report - CE882 GC Pooling Collateral Allocation Report |

3.1.15. roleTyp

| | | | |
|--------------------------|---|----------------|---|
| Description of the field | Member's Role as either Collateral Giver (CG) or Collateral Receiver (CR). | | |
| Format: | alphanumeric 2 | | |
| Valid Values | Valid Values | Decodes | Descriptions |
| | CG | | Collateral Giver: if the member maintains a net sell position against the central counter party |
| | CR | | Collateral Receiver: if the member maintains a net buy position against the central counter party |
| Where used: | - CE880 GC Pooling Collateral Allocation Report - CE881 GC Pooling Collateral Allocation Report - CE882 GC Pooling Collateral Allocation Report | | |

3.1.16. tlSettlAmnt

| | |
|--------------------------|---|
| Description of the field | Settled Amount of the term leg of the Repo Trade. |
| Format: | numeric 19, 6 |
| Where used: | - CE880 GC Pooling Collateral Allocation Report - CE881 GC Pooling Collateral Allocation Report - CE882 GC Pooling Collateral Allocation Report |

3.1.17. tlSettlQty

| | |
|--------------------------|---|
| Description of the field | Settled Quantity of the term leg of the Repo Trade. |
| Format: | numeric 19, 6 |
| Where used: | - CE880 GC Pooling Collateral Allocation Report - CE881 GC Pooling Collateral Allocation Report - CE882 GC Pooling Collateral Allocation Report |

3.1.18. tlStlmntDat

| | |
|--------------------------|---|
| Description of the field | Contractual Settlement Date of the term leg of the Repo Trade. |
| Format: | DateFormat |
| Where used: | - CE880 GC Pooling Collateral Allocation Report - CE881 GC Pooling Collateral Allocation Report - CE882 GC Pooling Collateral Allocation Report |

3.1.19. totOpnExp

| | |
|---------------------------------|---|
| Description of the field | The total open Exposure at Triparty Collateral Location, GC pooling basket and currency level. |
| Format: | numeric 19, 6 |
| Where used: | <ul style="list-style-type: none"> - CE880 GC Pooling Collateral Allocation Report - CE881 GC Pooling Collateral Allocation Report - CE882 GC Pooling Collateral Allocation Report |

3.1.20. trdDirectn

| | | | |
|---------------------------------|---|----------------|---|
| Description of the field | Member's Role as either Collateral Giver (CG) or Collateral Receiver (CR) for a given Repo Trade. | | |
| Format: | alphanumeric 2 | | |
| Valid Values | Valid Values | Decodes | Descriptions |
| | CG | | Collateral Giver: if the member maintains a net sell position against the central counter party |
| | CR | | Collateral Receiver: if the member maintains a net buy position against the central counter party |
| Where used: | <ul style="list-style-type: none"> - CE880 GC Pooling Collateral Allocation Report - CE881 GC Pooling Collateral Allocation Report - CE882 GC Pooling Collateral Allocation Report | | |

3.1.21. triPartyExpRef

| | |
|---------------------------------|---|
| Description of the field | The unique reference of the exposure at Triparty Collateral Location (CmaX). This is specific for each role type. |
| Format: | alphanumeric 16 |
| Where used: | <ul style="list-style-type: none"> - CE880 GC Pooling Collateral Allocation Report - CE881 GC Pooling Collateral Allocation Report - CE882 GC Pooling Collateral Allocation Report |

3.2. Updated Fields

3.2.1. cashTranTyp

| | | | |
|---------------------------------|--|----------------|----------------------------|
| Description of the field | This field contains the code of the Cash Transaction Type. | | |
| Format | alphanumeric 3 | | |
| Valid Values | 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 |
| | 470 | | PAIR-OFF RCVD |
| | 471 | | PAIR-OFF PAID |
| | 472 | | CASH OFFSET SHR RCVD |
| | 474 | | CASH OFFSET SHR PAID |
| | 480 | | COUPON COMPENS RCV |
| | 482 | | COUPON COMPENS PAID |
| | 484 | | COUPON COMPENS CANCEL RCV |
| | 486 | | COUPON COMPENS CANCEL PAID |

| | | | |
|-------------------|---|--|----------------------|
| | 487 | | REDMCOMP RCV |
| | 488 | | REDMCOMP PAID |
| | 490 | | DELINST DEV CSHAMT R |
| | 491 | | DELINST DEV CSHAMT P |
| | 492 | | RETURN STL AMNT RCVD |
| | 493 | | RETURN STL AMNT PAID |
| | 494 | | FRACTIO CSH STL RCVD |
| | 495 | | FRACTIO CSH STL PAID |
| Where used | <ul style="list-style-type: none"> - CD850 Settled Cash Transactions Report - CD851 Settled Cash Transactions Report - CD852 Repo Settled Cash Transactions Report | | |

3.2.2. infoList

| | | | |
|---------------------------------|--|----------------|---------------------|
| Description of the field | 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 | Valid Values | Decodes | Descriptions |
| | BUY-IN OR CASH SETTLED | | |
| | GROSS DELIVERY INFORMATION | | |
| | NET DELIVERY INFORMATION | | |
| | PAIR-OFF-SETTLED | | |
| | REPO BUY-IN OR REPO CASH SETTLED | | |
| | REPO GROSS DELIVERY INFORMATION | | |
| | REPO NET DELIVERY INFORMATION | | |
| | REPO OFFSET BLOCK INFORMATION | | |
| Where used | <ul style="list-style-type: none"> - CE860 Pending Delivery Report - CE861 Pending Delivery Report - CE862 Pending Delivery Report - CE870 Settled Delivery Report - CE871 Settled Delivery Report - CE872 Settled Delivery Report | | |

3.2.3. remAmnt

| | |
|---------------------------------|---|
| Description of the field | 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 place for Net Position Trades only. For Repo Trades, this field contains the not yet settled amount and a potential Buy-in Blocked amount and offset amount. |
| Format: | numeric 15, 2 |
| Where used: | <ul style="list-style-type: none"> - CB830 Trades Action Report - CB831 Trades Action Report - CE860 Pending Delivery Report - CE861 Pending Delivery Report - CE862 Pending Delivery Report |

3.2.4. rpoClosReqPend

| | |
|---------------------------------|--|
| Description of the field | This field indicates if a closing request is anticipated for a Repo Trade. This field will be filled only for Open and Open Variable Repos where no closing request has been received. In case the closing request is received, this field will be omitted. The maximum allowed repurchase date(S) is the minimum of either 1096 calendar days from front leg Settlement Date or Maturity Date of underlying bond- 5 business |
|---------------------------------|--|

| | | | |
|--------------|---|----------------|---|
| | days. In case no closing request is provided till S-1, then C7 SCS will automatically set the term leg settlement as S. | | |
| Format: | alphanumeric 1 | | |
| Valid Values | Valid Values | Decodes | Descriptions |
| | R | | Closing Request is required to avoid automatic closing of repo on S. This flag will be set S-5 business days onwards. obligatory and will be filled with "R" starting 5 business days prior to S |
| | O | | Closing Request is awaited. and filled with "O" until 5 business days prior to S |
| Where used: | <ul style="list-style-type: none"> - TC850 Repo Contracts Report - TC851 Repo Contracts Report - TC852 Repo Contracts Report | | |

3.2.5. rpoRemQty

| | |
|--------------------------|---|
| Description of the field | This field contains the not yet settled quantity excluding the offset quantity. It also includes and a potential Buy-in Blocked quantity and offset quantity. |
| Format: | numeric 19, 6 |
| Where used: | <ul style="list-style-type: none"> - TC850 Repo Contracts Report - TC851 Repo Contracts Report - TC852 Repo Contracts Report |

3.2.6. rptFlexKey

| | |
|--------------------------|---|
| Description of the field | This field contains the report flexible key. This field is only filled for multi-frequency reports. It contains a run number to identify a particular intraday report run for such reports. |
| Format: | alphanumeric 14 |
| Where used: | <ul style="list-style-type: none"> - 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 - CE880 GC Pooling Collateral Allocation Report - CE881 GC Pooling Collateral Allocation Report - CE882 GC Pooling Collateral Allocation 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 |

| | |
|--|---|
| | <ul style="list-style-type: none"> - TC850 Repo Contracts Report - TC851 Repo Contracts Report - TC852 Repo Contracts Report |
|--|---|

3.2.7. settlStat

| | | | |
|---------------------------------|---|---------|--|
| Description of the field | This field contains the information about the settlement status of the Net Position Trade and Repo Trade. | | |
| Format: | alphanumeric 20 | | |
| Valid Values | Valid Values | Decodes | Descriptions |
| | PARTIALLY SETTLED | | Total instructed quantity not fully settled yet |
| | SETTLED | | fully settled at (I)CSD or external settled by Eurex Clearing; for Cash-Only and Flat (Zero) Net Position Trades set to fully settled on Contractual Settlement Date in C7 SCS |
| | BUY-IN SETTLED | | fully settled via successful Buy-in process |
| | CASH SETTLED | | fully settled via cash settlement |
| | PAIR-OFF SETTLED | | fully settled via Pair-Off process |
| Where used: | <ul style="list-style-type: none"> - 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 | | |

3.3. Deleted Fields

| | SN | Field Name |
|--------------------|----|---------------|
| Deleted | 1 | debCredInd |
| Deleted | 2 | dlvPaymInd |
| Deleted | 3 | liquFlg |
| Deleted | 4 | penAmnt |
| Deleted | 5 | penCalcMthd |
| Deleted | 6 | penComRef |
| Deleted | 7 | penCurrency |
| Deleted | 8 | penDat |
| Deleted | 9 | penDaysLate |
| Deleted | 10 | penDiscRate |
| Deleted | 11 | penFailAmnt |
| Deleted | 12 | penFailQty |
| Deleted | 13 | penFailQtyTyp |

| | SN | Field Name |
|--------------------|----|-----------------|
| Deleted | 14 | penInstClassTyp |
| Deleted | 15 | penSecRate |
| Deleted | 16 | penStatus |
| Deleted | 17 | penTyp |
| Deleted | 18 | smeGwthMktFlg |
| Deleted | 19 | totalPenAmntCur |

4. Common Chapters

4.1. Section 2.4 Available Reports

New Reports CE880/CE881/CE882 has been added and Reports CE840/CE845 has been deleted.

| C7 SCS Report ID | Report Name | Delivery Time ¹ | RAW (XML) Format | Printable Format | Description ² |
|---------------------------|---|----------------------------|------------------|------------------|--|
| CE880/ CE881/ CE882 | GC Pooling Collateral Allocation Report | EoD, T(+x) | Yes | No | Details about open exposure at Clearing Member, Currency, GC Pooling Basket ISIN, Account level. Allocated single collaterals to each open exposure are also present in this report. |
| CE840 | Daily CSDR Penalties | P+1(+x) | Yes | No | Daily penalty information received from (I)CSDs. |
| CE845 | Monthly CSDR Penalties | EoD ² | Yes | No | Aggregated monthly penalty information. |

4.2. Section 4.4

The section name has been changed.

4.4 CE- Net Clearing, and Settlement and Penalty Reports

4.3. Section 7 Glossary

| Term | Explanation |
|------|--|
| CSDR | Central Securities Depositories Regulation |