Eurex Clearing – C7 SCS XML Reports – Modification Notes

Version 4.0.0

Date: 08.08.2024

Contents

1 Introduction

1.1 Purpose of this Document

This document provides an overview of the enhancements to the Eurex Clearing C7 SCS XML Reports that become effective with the introduction of Eurex Clearing C7 SCS Release **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	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. 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. 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).
Added	2	CE881	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. 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. 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).
Added	3	CE882	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. 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. 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).

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	ce880
			  rptHdr
			    exchNam m
			    envText m
			    rptCod m
			    rptNam m
			    rptFlexKey o
			    membId o
			    membLglNam o
			    rptPrntEffDat m
			    rptPrntEffTim o
			    rptPrntRunDat m
			  ce880Grp (0 ... variable times)
			    ce880KeyGrp
			      membClgIdCod 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
			              membTrdngIdCod 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

	SN	RPT ID	XML structure

			fxRate o
			                collValPstHairCut o
			              ce880Grp7 (1 ... variable times)
			                ce880KeyGrp7
			                  fundShtCod m
			                fundTotOpnExp o
			                fundExpShre o
			                ce880Rec (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	2	CE881	ce881
			  rptHdr
			    exchNam m
			    envText m
			    rptCod m
			    rptNam m
			    rptFlexKey o
			    membId o
			    membLglNam 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

	SN	RPT ID	XML structure

			ce881Grp4 (1 ... variable times)
			  ce881KeyGrp4
			    membTrdngIdCod m
			  ce881Grp5 (1 ... variable times)
			    ce881KeyGrp5
			      triPartyExpRef m
			    roleTyp m
			    totOpnExp m
			    ce881Grp6 (0 ... variable times)
			      ce881KeyGrp6
			        collIsin 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

			rptPrntEffTim o
			  rptPrntRunDat m
			ce882Grp (0 ... variable times)
			  ce882KeyGrp
			    membClgIdCod 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
			            membTrdngIdCod m
			          ce882Grp5 (1 ... variable times)
			            ce882KeyGrp5
			              triPartyExpRef m
			            roleTyp m
			            totOpnExp m
			            ce882Grp6 (0 ... variable times)
			              ce882KeyGrp6
			                collIsin 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
			                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

	SN	RPT ID	XML structure
			flStlmntDat o tlSettlQty m tlSettlAmnt m tlStlmntDat 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	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 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
			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 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 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. 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

	SN	RPT ID	Description
			be reported, an empty report is provided (NO DATA Report).
Updated	2	CE871	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 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 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 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 Within each block the Delivery Instructions are sorted by Delivery ID and listing

	SN	RPT ID	Description
			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. 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, an empty report is provided (NO DATA Report).
Updated	3	CE872	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

	SN	RPT ID	Description
			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 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 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 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 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

	SN	RPT ID	Description
			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. 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, an empty report is provided (NO DATA Report).
Updated	4	CI870	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 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.~~ 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. 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. Run number of the report created during EOD is also incremented by 1 as compared to the previous report.~~
Updated	5	CI871	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 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.~~ 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. 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. Run number of the report created during EOD is also incremented by 1 as compared to the previous report.~~
Updated	6	CI872	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.

	SN	RPT ID	Description
			~~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.~~ 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. 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. Run number of the report created during EOD is also incremented by 1 as compared to the previous report.~~
Updated	4	TC800	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. ~~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.~~ 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). ~~As this report is generated multiple times per day, the report name contains a run number to uniquely distinguish the various intraday reports.~~
Updated	5	TC801	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. ~~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.~~ 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). ~~As this report is generated multiple times per day, the report name contains a run number to uniquely distinguish the various intraday reports.~~
Updated	6	TC802	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

	SN	RPT ID	Description
			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. ~~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.~~ 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). ~~As this report is generated multiple times per day, the report name contains a run number to uniquely distinguish the various intraday reports.~~

2.2.2 Frequency for reports

	SN	RPT ID	Frequency
Updated	1	CI870	~~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~~ 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
Updated	2	CI871	~~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~~ 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
Updated	3	CI872	~~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-~~

	SN	RPT ID	Frequency
			~~mentioned times and subsequently report is created and made available in the Common Reporting Engine~~ 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
Updated	4	TC800	~~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~~ 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
Updated	5	TC801	~~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~~ 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
Updated	6	TC802	~~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~~ 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

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
			    membId o
			    membLglNam o
			    rptPrntEffDat m
			    rptPrntEffTim o
			    rptPrntRunDat m
			  ci870Grp (0 ... variable times)
			    ci870KeyGrp
			      membClgIdCod m
			    membClgIdNam 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
			                membTrdngIdCod m
			              membTrdngIdNam 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
			    membId o
			    membLglNam o
			    rptPrntEffDat m
			    rptPrntEffTim o
			    rptPrntRunDat m
			  ci871Grp (0 ... variable times)
			    ci871KeyGrp
			      membClgIdCod m
			    membClgIdNam 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
			                membTrdngIdCod m
			              membTrdngIdNam 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 membId o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m ci872Grp (0 ... variable times) ci872KeyGrp membClgIdCod m membClgIdNam 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 membTrdngIdCod m membTrdngIdNam 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 membId o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m tc800Grp (0 ... variable times) tc800KeyGrp membClgIdCod 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 membTrdngIdCod 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
			    membId o
			    membLglNam o
			    rptPrntEffDat m
			    rptPrntEffTim o
			    rptPrntRunDat m
			  tc802Grp (0 ... variable times)
			    tc802KeyGrp
			      membClgIdCod 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
			              membTrdngIdCod 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
			    membId o
			    membLglNam o
			    rptPrntEffDat m
			    rptPrntEffTim o
			    rptPrntRunDat m
			  tc850Grp (0 ... variable times)
			    tc850KeyGrp
			      membClgIdCod 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
			              membTrdngIdCod m
			            tc850Grp5 (1 ... variable times)
			              tc850KeyGrp5
			                acctTyp m
			              tc850Grp6 (1 ... variable times)
			                tc850KeyGrp6
			                  trdDat m

	SN	RPT ID	XML structure
			tc850Grp7 (1 ... variable times) tc850KeyGrp7 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) legNo m buySellInd m fundShtCod o rpoTotQty m rpoTotAmnt m rpoRemQty m settlDatCtrct m settlDatActual o rpoTrdStat m rpoClosReqPend o
Updated	8	TC851	tc851 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m tc851Grp (0 ... variable times) tc851KeyGrp membClgIdCod m tc851Grp1 (1 ... variable times) tc851KeyGrp1 settlLoc m settlAcct m tc851Grp2 (1 ... variable times) tc851KeyGrp2 settlCurrency m tc851Grp3 (1 ... variable times) tc851KeyGrp3 isin m instTypCod m tc851Grp4 (1 ... variable times) tc851KeyGrp4

	SN	RPT ID	XML structure
			membTrdngIdCod 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 membId o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m tc852Grp (0 ... variable times) tc852KeyGrp membClgIdCod 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
			membTrdngIdCod 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:	- 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:	- 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:	- 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:	- 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:	- 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:	- 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

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

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:	- 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	
Where used:	- CE880 GC Pooling Collateral Allocation Report - CE881 GC Pooling Collateral Allocation Report - CE882 GC Pooling Collateral Allocation Report

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

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:	- 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	- 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	- 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:	- 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	<table><tr><th>Valid Values</th><th>Decodes</th><th>Descriptions</th></tr><tr><td>R</td><td></td><td>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~~</td></tr><tr><td>O</td><td></td><td>Closing Request is awaited. ~~and filled with "O" until 5 business days prior to S~~</td></tr></table>
Where used:	- 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:	- 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:	- 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

	- 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	(see table below)
Where used:	- 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

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

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[3]~~	~~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~~