

Eurex Clearing - C7 SCS

XML Reports – Reference Manual

Eurex Clearing AG

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1 Introduction

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

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

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

Additional information related to generic text reports is included.

Please note that all reports are provided exclusively via the Common Report Engine.

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

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

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

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

Report Generation and Distribution

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

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

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

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

Separate Reports for Securities CCP and C7 SCS

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

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

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

deliveries in UK and Irish securities resulting from Eurex derivatives (XEUR) which settle at Euroclear UK & Ireland (CCO, 'CREST') are reported in reports for Securities CCP only.

Common Reports for Securities CCP and C7 SCS

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

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

2 XML Reports Concepts used by Eurex Clearing

2.1 Eurex Clearing Terminology

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

Trade Types

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

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

Net Position Trades can be

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

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

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

Participant Types

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

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

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

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

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

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

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

Accounts

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

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

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

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

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

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

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

2.2 XML Report Layout

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

2.2.1 Structures

Structures are ordered collections of structure members.

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

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

Naming conventions for structures are:

<i>reportName</i>	Main structure of a report
<i>reportName***Grp</i>	Sub structure of a report
<i>reportName***KeyGrp</i>	Sub structure of a report which contains key fields

2.2.2 Structure Members

A structure member is either a field or another (sub-)structure. A structure member may be enriched by attributes to define report specific properties.

Fields are defined by their data type and share the name of their data type. Substructures may occur once or multiple times in a structure. The name of a substructure member is equal to the substructure name.

Each field and structure occurs at a specific place in the sequence of fields in the substructure tree of a report. Substructure can represent an exception, in the sense that they can occur multiple times.

Structure members may be mandatory or optional. Optional members may be omitted in the XML report.

2.2.3 Data Types

Data Types describe context-independent properties of a field, like its format and length. The format of a data type may be alphanumeric, numeric or signed numeric.

These properties are independent of the report where a field with this data type occurs. Since a field in a structure must have the same name as its data type, this implies that two fields with the same name always have the same data type.

2.2.4 Rules for creating the XML Structure

2.2.4.1 Main Report Structure

The report XML structure is enclosed in the tag

```
<reportName>
  <reptHeader>
    ...
  </reptHeader>
  <reportNameGrp>
    ...
  </reportNameGrp>
</reportName>
```

2.2.4.2 Substructures

Substructures are written as follows:

```
<structureName>
```

...

</structureName>

The structure members occur in the sequence as they are defined in the XML Report layout. Optional members may be omitted, if they contain no data.

In case of a multiple occurrence, the <structureName> element is repeated.

2.2.4.3 Field Values

Field values are written as

<fieldName>fieldValue</fieldName>

or, if no value is given for a mandatory field,

<fieldName/>

Optional fields are omitted if no value is given.

Alphanumeric field values are written to the XML Report with their complete field length.

Examples:

<membClgIdCod>ABCFR</membClgIdCod>

Numeric values with precision 0 are written in the format DD...D without leading zeroes (D denotes a digit 0, 1, ..., 9).

Numeric values with precision > 0 are written in the format DD...D.D...D, where the number of trailing digits is given by the precision.

Example:

<totAmnt>12042.56</totAmnt>

Numeric signed values are prefixed with a plus ('+') or minus ('-') sign.

Example:

<totalRemAmntlsin>-23456.79</totalRemAmntlsin>

2.2.5 Rules for Text Reports

The text reports created from the XML reports serve to display the contained data in a human readable format. Only the XML reports are suitable for automatic processing.

Eurex Clearing strongly advises against any form of text report processing, e.g. by parsing data from the text report content.

The following sections describe some generic rules how the layout of the text reports is determined from the XML report structure.

2.2.5.1 Generic Text Report Structure

The creation of generic text reports uses the following rules:

- The global layout of a generic text report is determined by the XML report data structure.
- Data rows are shown in the sequence defined in the XML report.
- Fields are shown in the sequence defined in the XML report.
- Column widths are determined by the maximum of heading length and data field length.
- Column headings are written into one line.
- Spacing between columns is always one.
- Underlines (indicating the column width) are provided for the field width of the first row.
- Lines are wrapped, if they are longer than 132 characters.
- Starting position for wrapped lines is one character indented from second field on the first line.

2.2.5.2 Field Values

The display of field values adheres to the following rules:

- The field value display is determined by the field specific format and the specific report context.
- The field column heading is determined by the field, dependent of the report context.
- Alphanumeric values are displayed left justified with the original value retrieved from the XML Report data. Depending on the specific report, values from the XML reports are mapped to some decode in the text report.
- Numeric values are displayed right justified according to their field specific display format with the original value retrieved from the XML Report data.

The specific rules for numeric values are

- The decimal separator is a point.
- No leading zeroes are displayed.
- All decimal digits given by the field precision are displayed (e.g. 1.200 for precision 3).
- "Minus signs" are written as prefix or suffix of the number.
- It is possible to have a thousand separator for the text format (e.g. 12,345,678.90).

2.3 Common Report Engine

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

All transactional and participant specific C7 SCS reports are available in the same participant-specific directory structure as used for Securities CCP reports. C7 SCS and Securities CCP

Reports are distinguished via unique Report IDs.

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

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

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

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

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

Detailed information to the Common Report Engine is provided on the Eurex Homepage:

www.eurex.com -> Clear -> Support -> Technology -> Common Report Engine

2.4 Available Reports

The table below provides an overview of available C7 SCS reports including a reference to the corresponding member reports currently available for the CCP. As for the CCP the Report ID gives an indication for which members a report is available:

- Report ID ending with '0' or '5' - Clearing Members
- Report ID ending with '1' or '6' - Settlement Institutions
- Report ID ending with '2' or '7' - Trading Members

C7 SCS Report ID	Report Name	Delivery Time ¹	RAW (XML) Format	Printable Format	Current CCP Reports	Description ²
CA870/ CA871	Repo Custody Payment Statement	EOD, T(+x)	Yes	No	CA160/ CA161	Cash Payments related to Corporate Actions on Repo Trades.
CB830/ CB831	Trades Action Report	EoD, T (+x)	Yes	Yes	CB230/ CB231	Manually inserted, deleted, buy-in Blocked/Released, Linking and Hold/ Released Status Update transactions.
CD850/ CD851	Settled Cash Transactions Report	EoD, T	Yes	Yes	CD250/ CD251	Cash Transactions sent to the corresponding Payment Bank and considered as settled.
CD852	Repo Settled Cash Transactions Report	EoD, T	Yes	Yes	N/A	Repo Cash Transactions sent to the corresponding Payment Bank and considered as settled.
CE840	Daily CSDR Penalties	P+1(+x)	Yes	No	N/A	Daily penalty information received from (I)CSDs.
CE845	Monthly CSDR Penalties	EOD ³	Yes	No	N/A	Aggregated monthly penalty information.
CE860/ CE861/ CE862	Pending Delivery Report	EoD, T(+x)	Yes	Yes	CE260/ CE261/ CE262	Portion of Net Position Trades and Repo Trades that has not yet settled. Corporate action feedback and released/on-hold quantity are considered.
CE870/ CE871/ CE872	Settled Delivery Report	EoD, T+1(+x)	Yes	Yes	CE270/ CE271/ CE272	Portion of Net Position Trades and Repo Trades that has been settled on the current business day.

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

Table 2.1 - Available Reports

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

²For full description of reports refer to chapter 4.

³14th business day of the calendar month following the month the trade/ delivery instruction was subject for penalty due to CSDR

⁴Net Clearing Reports are provided after Net Processing.

2.5 Intraday Report Nomenclature

Multi frequency reports that are generated multiple times on a business day contain a run number to identify a particular report run. This run number starts with 01 on each business day

and is incremented by 1 for the next generated report.

Example:

Report run 1: 00RPTTC800XXXXX2022042501.XML

Report run 2: 00RPTTC800XXXXX2022042502.XML

The EOD report is generated without a run number.

Example :

00RPTTC800XXXXX20220425.XML

3 Introduction to XML Reports

3.1 XML Report Characteristics

The XML report descriptions contain the following information:

Description	A textual description of the functional contents of the report.
Frequency	The frequency or the specific events at which the report is created.
Availability	The group of members (e.g. clearing members, settlement institutions) to which the report is available. Please refer to <i>section 3.2</i> for a detailed description of report availability.
XML Report Structure	A description of the composition of groups and tags that are used with the XML report. Underlined items represent groups; the contained tags are identified by indent level. Additional information is provided on the cardinality of subgroups. Please refer to <i>section 3.3</i> for a description of cardinalities.
M/O	A usage code to indicate whether a report tag is mandatory or optional. Please refer to <i>section 3.4</i> for a detailed description.
Text Report Heading	<p>The heading of each tag when printed in a text report. The heading depends on the tag, but may be defined different in a specific report context. Tags bound together in a group may be concatenated under one heading.</p> <p>If the text report heading is marked "(XML only)", the tag content is not written into the text report.</p>
Text Report Structure	<p>A generic description of the layout that is used with the text report. Each text report field is printed once with his heading and the generic text format which is used to display the value.</p> <p>Alphanumeric values are filled up with X, according to the field length. Numeric values are filled up with 9, together with thousand separators, decimal points and signs if applicable.</p> <p>Please remark that the layout of text reports may be subject to change without further notice.</p>

3.2 Report Availability

Reports are created and available to different groups of members.

Availability of reports to Eurex Clearing participants depends on the roles assigned to this participant.

Available for	Description
Clearing Members	Report is available for clearing members containing their individual data and the data of their associated trading members.
Settlement Institutions	Report is available for settlement institutions containing the data belonging to their settlement accounts.
Trading Members	Report is available for trading members containing their individual data.

Table 3.1 - Report Availability

The creation and distribution of XML reports for Trading Members as well as the creation of a printable version for all applicable reports depends on the Report Selection settings a Eurex Clearing participant has chosen.

3.3 Structure Cardinality

Any substructure may be contained zero, one or multiple times in a structure.

The XML report descriptions contains a cardinality information for each structure in the form

structure

or

structure, repeated *cardinality* times:

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

Table 3.2 - Structure Cardinality Descriptors

3.4 Usage Code

The XML report descriptions contain usage codes for each tag. These codes provide information on whether a tag is mandatory or optional. *Table 3.3* below lists all applicable usage codes and provides a description.

Usage Code	Explicit	Field Usage Description
m	mandatory	Tag occurs always (but may contain an empty string)
o	optional	Tag will be omitted, if no value is given.

Table 3.3 - Field Usage Codes

4 XML Report Descriptions

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

CONFIG_IDENTIFIER SCSRep2.0.1

CONFIG_DATE 2022-07-15 11:51

4.1 CI - Intraday Settled Trades Report

4.1.1 CI870 Repo Intraday Settled Trades Report

Description	<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 as a delta report which contains the settlement (partial or full) of Repo Trades that are received since the last run.</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>
Frequency	Daily; From 07:00 until 19:00, this report is generated every 1 hour.
Availability	This report is available for Clearing Members.
Created on System	StatistiX.

XML Report Structure

M/O Text Report Heading

ci870

rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membld	o
membLglNam	o

rptPrntEffDat m

rptPrntEffTim o

rptPrntRunDat m

ci870Grp, repeated 0 ... variable times:

ci870KeyGrp

membClgldCod m

membClgldNam o

ci870Grp1, repeated 1 ... variable times:

ci870KeyGrp1

settlLoc m

settlAcct m

ci870Grp2, repeated 1 ... variable times:

ci870KeyGrp2

settlCurrency m

ci870Grp3, repeated 1 ... variable times:

ci870KeyGrp3

isin m

instShtNam o

instLngNam o

instTypCod m

ci870Grp4, repeated 1 ... variable times:

ci870KeyGrp4

acctTyp m

ci870Grp5, repeated 1 ... variable times:

ci870KeyGrp5

membTrdngldCod m

membTrdngldNam o

ci870Grp6, repeated 1 ... variable times:

ci870KeyGrp6

settlDatActual m

ci870Grp7, repeated 1 ... variable times:

ci870KeyGrp7

settlDatCtrct m

ci870Rec, repeated 1 ... variable times:

buySellInd m

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

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR C1870.

4.1.2 CI871 Repo Intraday Settled Trades Report

Description	<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 as a delta report which contains the settlement (partial or full) of Repo Trades that are received since the last run.</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>
Frequency	Daily; From 07:00 until 19:00, this report is generated every 1 hour.
Availability	This report is available for Settlement Institutions.
Created on System	StatistiX.

XML Report Structure

M/O Text Report Heading

ci871

rptHdr

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

ci871Grp, repeated 0 ... variable times:

ci871KeyGrp

membClgldCod	m
membClgldNam	o

ci871Grp1, repeated 1 ... variable times:

ci871KeyGrp1

settlLoc	m
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settlAcct	m
<u>ci871Grp2</u> , repeated 1 ... variable times:	
<u>ci871KeyGrp2</u>	
settlCurrency	m
<u>ci871Grp3</u> , repeated 1 ... variable times:	
<u>ci871KeyGrp3</u>	
isin	m
instShtNam	o
instLngNam	o
instTypCod	m
<u>ci871Grp4</u> , repeated 1 ... variable times:	
<u>ci871KeyGrp4</u>	
acctTyp	m
<u>ci871Grp5</u> , repeated 1 ... variable times:	
<u>ci871KeyGrp5</u>	
membTrdngldCod	m
membTrdngldNam	o
<u>ci871Grp6</u> , repeated 1 ... variable times:	
<u>ci871KeyGrp6</u>	
settlDatActual	m
<u>ci871Grp7</u> , repeated 1 ... variable times:	
<u>ci871KeyGrp7</u>	
settlDatCtrct	m
<u>ci871Rec</u> , repeated 1 ... variable times:	
buySellInd	m
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

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CI871.

4.1.3 CI872 Repo Intraday Settled Trades Report

Description	<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 as a delta report which contains the settlement (partial or full) of Repo Trades that are received since the last run.</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>
Frequency	Daily; From 07:00 until 19:00, this report is generated every 1 hour.
Availability	This report is available for Trading Members.
Created on System	StatistiX.

XML Report Structure

M/O Text Report Heading

ci872

rptHdr

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

ci872Grp, repeated 0 ... variable times:

ci872KeyGrp

membClgldCod	m
membClgldNam	o

ci872Grp1, repeated 1 ... variable times:

ci872KeyGrp1

settlLoc	m
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settlAcct	m
<u>ci872Grp2</u> , repeated 1 ... variable times:	
<u>ci872KeyGrp2</u>	
settlCurrency	m
<u>ci872Grp3</u> , repeated 1 ... variable times:	
<u>ci872KeyGrp3</u>	
isin	m
instShtNam	o
instLngNam	o
instTypCod	m
<u>ci872Grp4</u> , repeated 1 ... variable times:	
<u>ci872KeyGrp4</u>	
acctTyp	m
<u>ci872Grp5</u> , repeated 1 ... variable times:	
<u>ci872KeyGrp5</u>	
membTrdngldCod	m
membTrdngldNam	o
<u>ci872Grp6</u> , repeated 1 ... variable times:	
<u>ci872KeyGrp6</u>	
settlDatActual	m
<u>ci872Grp7</u> , repeated 1 ... variable times:	
<u>ci872KeyGrp7</u>	
settlDatCtrct	m
<u>ci872Rec</u> , repeated 1 ... variable times:	
buySellInd	m
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

Text Report Structure

NOTE : NO TEXT VERSION OF REPORT AVAILABLE FOR CI872.

5 Introduction to Report Tag Descriptions

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

5.1 Tag Characteristics

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

Description	A short description of the tag's functional meaning.
Format	Defines the format and size of the tag. <i>Table 5.1</i> describes common formats for tags.

Format	Description	Example
alphanumeric n	Text of maximal length n, stored as string.	A tag with format "alphanumeric 6" may contain the values "TRD001" or "ABC" or "".
numeric n [, m]	Number with n significant digits and, if given, precision m. The number is stored as a string containing the decimal point if applicable.	A tag with format "numeric 5, 2" might contain the values "314.15" or "3.14" or "0.00".
numeric signed n [, m]	Signed number with n significant digits and, if given, precision m. The number is stored as a string prefixed with the "+" or "-" sign and containing the decimal point if applicable.	A tag with format "numeric signed 5, 2" may contain the values "+314.15" or "+3.14" or "-314.15" or "+0.00".
DateFormat	Date, stored as a string in the format YYYY-MM-DD	A DateFormat tag may contain the value "2005-03-28".
TimeFormat	Time, stored as a string in the format hh:mm:ss.cc	A TimeFormat tag may contain the value "23:59:59.99"
TimeFormat18	Time, stored as a string in the format hh:mm:ss.cc.ccc.ccc	A TimeFormat46 tag may contain the value "23:59:59.99.999.999"
DateTimeFormat	Date along with time, stored as a string in format YYYY-MM-DD hh:mm:ss	A DateTimeFormat tag may contain the value "2021-08-02 23:59:59"

Table 5.1 - Tag Formats

Valid Values	Some tags have a predefined limited set of values they may contain.
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Decodes	The decoded literals belonging to the valid values constants as used in the generic text reports.
Descriptions	A short description of the value's functional meaning.
Where used	A reference to the XML reports which contain this tag in their structure.

6 XML Report Tag Descriptions

The following sections provide specific information on XML Report tags.

6.1 acctTyp

Description This field contains the account type.

Format alphanumeric 2

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

Where used: CI870 Repo Intraday Settled Trades Report
CI871 Repo Intraday Settled Trades Report
CI872 Repo Intraday Settled Trades Report

6.2 buySellInd

Description This field contains the information whether the trade is a Buy or Sell trade from member perspective.

Format alphanumeric 1

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

Where used: CI870 Repo Intraday Settled Trades Report
CI871 Repo Intraday Settled Trades Report
CI872 Repo Intraday Settled Trades Report

6.3 envText

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

Format alphanumeric 1

Valid Values	Decodes	Descriptions
P		Production
S		Simulation

Where used: CI870 Repo Intraday Settled Trades Report
CI871 Repo Intraday Settled Trades Report
CI872 Repo Intraday Settled Trades Report

6.4 exchNam

Description This field contains the clearing house ID.

Format alphanumeric 5

Valid Values	Decodes	Descriptions
EUREX		Eurex

Where used: CI870 Repo Intraday Settled Trades Report
CI871 Repo Intraday Settled Trades Report
CI872 Repo Intraday Settled Trades Report

6.5 instLngNam

Description This field contains the long name of the instrument.

Format alphanumeric 30

Where used: CI870 Repo Intraday Settled Trades Report
CI871 Repo Intraday Settled Trades Report
CI872 Repo Intraday Settled Trades Report

6.6 instShtNam

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

Format alphanumeric 5

Where used: CI870 Repo Intraday Settled Trades Report
CI871 Repo Intraday Settled Trades Report
CI872 Repo Intraday Settled Trades Report

6.7 instTypCod

Description This field contains the type of the instrument.

Format alphanumeric 3

Valid Values	Decodes	Descriptions
EQU		Equities
SUB		Subscription Right
XTF		Exchange Traded Fund
BON		Bonds
FUN		Fund
ADR		American Depository Receipt
GDR		Global Depository Receipt

Where used:

- CI870 Repo Intraday Settled Trades Report
- CI871 Repo Intraday Settled Trades Report
- CI872 Repo Intraday Settled Trades Report

6.8 isin

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

Format alphanumeric 12

Where used:

- CI870 Repo Intraday Settled Trades Report
- CI871 Repo Intraday Settled Trades Report
- CI872 Repo Intraday Settled Trades Report

6.9 legNo

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

Format numeric 1

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

Where used: CI870 Repo Intraday Settled Trades Report
CI871 Repo Intraday Settled Trades Report
CI872 Repo Intraday Settled Trades Report

6.10 membCIgldCod

Description This field contains the Clearing Member ID.

Format alphanumeric 5

Where used: CI870 Repo Intraday Settled Trades Report
CI871 Repo Intraday Settled Trades Report
CI872 Repo Intraday Settled Trades Report

6.11 membCIgldNam

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

Format alphanumeric 40

Where used: CI870 Repo Intraday Settled Trades Report
CI871 Repo Intraday Settled Trades Report
CI872 Repo Intraday Settled Trades Report

6.12 membld

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

Format alphanumeric 5

Where used: CI870 Repo Intraday Settled Trades Report
CI871 Repo Intraday Settled Trades Report
CI872 Repo Intraday Settled Trades Report

6.13 membLgINam

Description This field contains the legal name of the member.

Format alphanumeric 40

Where used: CI870 Repo Intraday Settled Trades Report
CI871 Repo Intraday Settled Trades Report
CI872 Repo Intraday Settled Trades Report

6.14 membTrdnIdCod

Description This field contains the Trading Member ID.

Format alphanumeric 5

Where used: CI870 Repo Intraday Settled Trades Report
CI871 Repo Intraday Settled Trades Report
CI872 Repo Intraday Settled Trades Report

6.15 membTrdnIdNam

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

Format alphanumeric 40

Where used: CI870 Repo Intraday Settled Trades Report
CI871 Repo Intraday Settled Trades Report
CI872 Repo Intraday Settled Trades Report

6.16 ordNum

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

Format alphanumeric 20

Where used: CI870 Repo Intraday Settled Trades Report
CI871 Repo Intraday Settled Trades Report
CI872 Repo Intraday Settled Trades Report

6.17 rpoTrdTyp

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

Format alphanumeric 4

Valid Values	Decodes	Descriptions
GC		GC Pooling (Fixed term)
GCVA		GC Pooling variable
GCOP		GC Pooling Open
GCOV		GC Pooling open variable
SP		Special (Fixed term)
SPVA		Special variable
SPOP		Special open
SPOV		Special open variable

Where used: CI870 Repo Intraday Settled Trades Report
CI871 Repo Intraday Settled Trades Report
CI872 Repo Intraday Settled Trades Report

6.18 rpoUTI

Description This field contains the Unique transaction identifier assigned to the Repo Trade.

Format alphanumeric 52

Where used: CI870 Repo Intraday Settled Trades Report
CI871 Repo Intraday Settled Trades Report
CI872 Repo Intraday Settled Trades Report

6.19 rptCod

Description	This field contains the report code.
Format	alphanumeric 5
Where used:	CI870 Repo Intraday Settled Trades Report CI871 Repo Intraday Settled Trades Report CI872 Repo Intraday Settled Trades Report

6.20 rptFlexKey

Description	This field contains the report flexible key.
Format	alphanumeric 14
Where used:	CI870 Repo Intraday Settled Trades Report CI871 Repo Intraday Settled Trades Report CI872 Repo Intraday Settled Trades Report

6.21 rptNam

Description	This field contains the report name.
Format	alphanumeric 50
Where used:	CI870 Repo Intraday Settled Trades Report CI871 Repo Intraday Settled Trades Report CI872 Repo Intraday Settled Trades Report

6.22 rptPrntEffDat

Description	This field contains the report print effective date of the report (Business Day for which the report is generated).
Format	DateFormat

Where used: CI870 Repo Intraday Settled Trades Report
CI871 Repo Intraday Settled Trades Report
CI872 Repo Intraday Settled Trades Report

6.23 rptPrntEffTim

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

Format TimeFormat

Where used: CI870 Repo Intraday Settled Trades Report
CI871 Repo Intraday Settled Trades Report
CI872 Repo Intraday Settled Trades Report

6.24 rptPrntRunDat

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

Format DateFormat

Where used: CI870 Repo Intraday Settled Trades Report
CI871 Repo Intraday Settled Trades Report
CI872 Repo Intraday Settled Trades Report

6.25 settlAcct

Description This field contains the settlement account used for netting.

Format alphanumeric 35

Where used: CI870 Repo Intraday Settled Trades Report
CI871 Repo Intraday Settled Trades Report
CI872 Repo Intraday Settled Trades Report

6.26 **settlAmnt**

Description	This field contains the aggregated settled amount including this delivery/settlement for the Net Position Trade and Repo Trades. This field also contains the Repo interest payment for GC Pooling. This field can be negative only for GC Pooling and must be interpreted based on the buy/sell indicator of the exposure. If the Buy Sell indicator of the delivery is Buy, then positive amount indicates Debit and negative amount indicates Credit. If the Buy Sell indicator of the delivery is Sell, then positive amount indicates Credit and negative amount indicates Debit.
Format	numeric signed 15, 2
Where used:	CI870 Repo Intraday Settled Trades Report CI871 Repo Intraday Settled Trades Report CI872 Repo Intraday Settled Trades Report

6.27 **settlAmntTrdPerStlmnt**

Description	This field contains the amount settled with this particular settlement for the Delivery Instruction at the CSD or the trade directly in case of manual settlement update. This field can be negative only for GC Pooling business and must be interpreted based on the buy/sell indicator of the exposure. If the buy/sell indicator of the delivery is Buy, then positive amount indicates Debit and negative amount indicates Credit. If the buy/sell indicator of the delivery is Sell, then positive amount indicates Credit and negative amount indicates Debit.
Format	numeric signed 15, 2
Where used:	CI870 Repo Intraday Settled Trades Report CI871 Repo Intraday Settled Trades Report CI872 Repo Intraday Settled Trades Report

6.28 **settlCurrency**

Description	This field contains the currency used for settlement.
Format	alphanumeric 3

Valid Values	Decodes	Descriptions
AUD		Australian Dollar
CAD		Canadian Dollar
CHF		Swiss Francs
CNY		Chinese Renminbi
DKK		Danish Krone
EUR		Euro
GBP		Great Britain Pound
JPY		Japanese Yen
SEK		Swedish Krona
USD		US Dollar

Where used: CI870 Repo Intraday Settled Trades Report
CI871 Repo Intraday Settled Trades Report
CI872 Repo Intraday Settled Trades Report

6.29 settlDatActual

Description This field contains the actual settlement date.

Format DateFormat

Where used: CI870 Repo Intraday Settled Trades Report
CI871 Repo Intraday Settled Trades Report
CI872 Repo Intraday Settled Trades Report

6.30 settlDatCtrct

Description This field contains the contractual settlement date.

Format DateFormat

Where used: CI870 Repo Intraday Settled Trades Report
CI871 Repo Intraday Settled Trades Report
CI872 Repo Intraday Settled Trades Report

6.31 settlLoc

Description This field contains the settlement location.

Format alphanumeric 3

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

Where used: CI870 Repo Intraday Settled Trades Report
CI871 Repo Intraday Settled Trades Report
CI872 Repo Intraday Settled Trades Report

6.32 settlQty

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

Format numeric 19, 6

Where used: CI870 Repo Intraday Settled Trades Report
CI871 Repo Intraday Settled Trades Report
CI872 Repo Intraday Settled Trades Report

6.33 settlQtyTrdPerStlmnt

Description This field contains the quantity settled with this particular settlement for the Delivery Instruction at the CSD or the trade directly in case of manual settlement update.

Format numeric 19, 6

Where used: CI870 Repo Intraday Settled Trades Report
CI871 Repo Intraday Settled Trades Report
CI872 Repo Intraday Settled Trades Report

6.34 settlStat

Description This field contains the information about the settlement status of the Net Position Trade and Repo Trade.

Format alphanumeric 20

Valid Values	Decodes	Descriptions
PARTIALLY SETTLED		Total instructed quantity not fully settled yet
SETTLED		fully settled at (I)CSD or external settled by ECAG; for Cash Only and Flat Zero Net Position Trades set to fully settled on Contractual Settlement Date in C7 SCS
BUY-IN SETTLED		fully settled via successful Buy-in process
CASH SETTLED		fully settled via cash settlement

Where used: CI870 Repo Intraday Settled Trades Report
CI871 Repo Intraday Settled Trades Report
CI872 Repo Intraday Settled Trades Report

6.35 totAmnt

Description This field contains the total amount (including accrued interest, if applicable). For Single Trades it is the amount either being part of the Surplus of corresponding Net Position Trade or not. For Net Position Trades it is the amount determined during netting and after possible adjustments due to corporate action events. For Repo Trades, this field contains the total amount (including accrued interest if applicable) of the Repo Trade.

Format numeric 15, 2

Where used: CI870 Repo Intraday Settled Trades Report
CI871 Repo Intraday Settled Trades Report
CI872 Repo Intraday Settled Trades Report

6.36 totQty

Description This field contains the total quantity of the Single Trade either in Surplus of corresponding Net Position Trade or not. For Net Position Trades it contains the total quantity determined during netting and after possible adjustments due to corporate action events. For Repo Trades, this field contains the Total Quantity of the Repo Trade.

Format numeric 19, 6

Where used: CI870 Repo Intraday Settled Trades Report
CI871 Repo Intraday Settled Trades Report
CI872 Repo Intraday Settled Trades Report

6.37 trdDat

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

Format DateFormat

Where used: CI870 Repo Intraday Settled Trades Report
CI871 Repo Intraday Settled Trades Report
CI872 Repo Intraday Settled Trades Report

6.38 trdLoc

Description This field contains the trading location the trade originates from. For Net Position Trades filled with trading location determined during netting (depending on Cross Cash Market Netting settings).

Format alphanumeric 4

Valid Values	Decodes	Descriptions
ECAG		used in case of Cross Cash Market Netting
XERE		Eurex Repo
XETR		Xetra
XEUR		Eurex Frankfurt
XFRA		Xetra Frankfurt 2

Where used:

CI870 Repo Intraday Settled Trades Report
CI871 Repo Intraday Settled Trades Report
CI872 Repo Intraday Settled Trades Report

6.39 trdNum

Description

This field contains the Net Position Trade ID if trade is Net Position Trade. This field contains the Cash-Only Net Position Trade ID if trade is Cash-Only Net Position Trade. It will be External Trade ID if trade was received from the trading location.

Format

alphanumeric 14

Where used:

CI870 Repo Intraday Settled Trades Report
CI871 Repo Intraday Settled Trades Report
CI872 Repo Intraday Settled Trades Report

7 Glossary

Term	Explanation
(I)CSD	(International) Central Securities Depository
BBK	Bundesbank Germany
C7 SCS	C7 Securities Clearing Service – new securities clearing system
CBF	Clearstream Banking Frankfurt
CBF-i	Clearstream Banking Frankfurt international
CBL	Clearstream Banking Luxembourg or Clearstream Banking Frankfurt international (CBF-i)
CCP	Central Clearing Counterparty
CCO	Euroclear UK & Ireland
CM	Clearing Member
CSDR	Central Securities Depositories Regulation
EOC	Euroclear Bank
EoD	End of the Day
FWB	Frankfurter Wertpapierbörse
Securities CCP	Eurex Clearing's Security CCP – legacy securities clearing system
SFTR	Securities Financing Transactions Regulation
SI	Settlement Institution
SIS	SIX SegalIntersettle Zürich
TDN	Trade Date Netting
TM	Trading Member

Table 7.1 - Glossary