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Empfänger: Alle Clearing-Mitglieder der Eurex Clearing AG und Vendoren
Autorisiert von: Dr. Thomas Book

Einführung des Browser-basierten Wertpapier-Clearing-GUI

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Zielgruppe:	**Anhänge:**
Ü Alle Abteilungen	(nur in Englisch) 1. User Guide for the Securities Clearing GUI 2. User Guide to log into the Securities Clearing GUI

Zusammenfassung:

Mit diesem Rundschreiben kündigt Eurex Clearing die Einführung der neuen graphischen Benutzeroberfläche für das Wertpapier-Clearing (Wertpapier-Clearing-GUI) am **4. Februar 2013** an.

Das Wertpapier-Clearing-GUI bietet den Benutzern einen Browser-basierten Zugang zum Brutto-Liefermanagement für Geschäfte aus Xetra®, Eurex Bonds/Eurex Repo und Lieferungen der Eurex-Börsen, nachdem diese Geschäfte erfolgreich registriert wurden.

Das auf VALUES API basierende GUI für CCP-Mitglieder (@X-PERT) bleibt weiterhin parallel verfügbar.

Das Wertpapier-Clearing-GUI wird ab dem 4. Februar 2013 auch in der permanenten Simulationsumgebung für Tests der Teilnehmer zur Verfügung stehen.

Einführung des Browser-basierten Wertpapier-Clearing-GUI

Das Wertpapier-Clearing-GUI bietet den Benutzern einen Browser-basierten Zugang zum Brutto-Liefermanagement (BLM) für Geschäfte aus Xetra®, Eurex Bonds/Eurex Repo und Lieferungen der Eurex-Börsen, nachdem diese Geschäfte erfolgreich registriert wurden.

Sowohl Xetra International Market (XIM)-Geschäfte als auch Wertpapierleihe-Geschäfte können nicht im BLM bearbeitet werden, sondern es können nur Abfragen über diese Geschäfte durchgeführt werden. Wertpapierleihe-Geschäfte werden stets auf Bruttobasis verarbeitet.

Die über das Wertpapier-Clearing-GUI verfügbare BLM-Funktionalität unterteilt sich in:

- Abfrage von allgemeinen und speziellen Informationen zu Geschäften und deren Abwicklung
- Änderung von Einstellungen für die Abwicklung (Sperren, Freigabe, Teilfreigabe und Kopplung von Geschäften)
- Bestellung von Reports
- Anzeige des Abwicklungsstatus der Brutto- und Netto-Obligationen (Spitze oder Aufrechnungsblock)

Für Geschäfte, die im „Net Clearing Service“ verarbeitet werden, gelten für das BLM die folgenden Beschränkungen:

- Für Netto-Geschäfte, die gemäß dem „Basic Net Service“ verarbeitet werden, ist nur die Abfrage von Netto-Geschäften möglich.
- Für Netto-Geschäfte, die gemäß dem „Extended Net Service“ verarbeitet werden, ist die Abfrage von Netto-Geschäften möglich. Weiterhin ist ab T+1 (Teil-)Sperre/Freigabe, die Änderung der Verarbeitungsmethode (Brutto/Netto) und die automatische/händische Kopplung möglich.

Über das hier Genannte hinaus besteht keine weitere Beschränkung des BLM durch den „Full Service“.

Das Browser-basierte Wertpapier-Clearing-GUI läuft auf dem HTTP-Client. Es fordert Daten vom Webserver an und erhält diese vom Webserver. Zur Vereinfachung des Zugangs wird bei mehreren Clearing-GUIs, inklusive dem Wertpapier-Clearing-GUI, „Single Sign-on“ angeboten. Für das Wertpapier-Clearing-GUI ist keine MISS-Infrastruktur oder VALUES API erforderlich.

Bitte beachten Sie, dass das Wertpapier-Clearing-GUI die gleichen Funktionen bietet wie das CCP-Mitglieder-GUI basieren auf VALUES API (@X-PERT), das weiterhin parallel dazu verfügbar sein wird.

Einloggen in das Wertpapier-Clearing-GUI

Um den höchstmöglichen Sicherheits- und Vertraulichkeitsstandard gegen mögliches Abhören zu erreichen, wird vom Clearing-Mitglied eine Authentifizierung anhand von zwei Komponenten gefordert. Beide Teile des Authentifizierungsprozesses müssen erfolgreich abgeschlossen werden, bevor Zugang zum Wertpapier-Clearing-GUI gewährt wird:

- Authentifizierung anhand eines Zertifikats:
  Zur Authentifizierung mittels Zertifikat muss das Clearing-Mitglied ein selbst signiertes SSL-Zertifikat anlegen.
- Authentifizierung anhand von Benutzername und Passwort:
  Im ersten Schritt muss das Mitglied das Aufsetzen von neuen Benutzern anfordern, indem es das entsprechende Formular an Eurex Clearing übermittelt. Dazu müssen alle im Formular abgefragten Informationen angegeben werden. Das so vollständig ausgefüllte Formular kann per E-Mail oder Fax übermittelt werden. Wenn alle angeforderten Benutzer angelegt wurden, sendet Eurex Clearing an jeden neuen GUI-Benutzer eine E-Mail mit seinem Benutzernamen und dem initialen Passwort.

Das Formular kann auf der Website der Eurex Clearing www.eurexclearing.com unter dem folgenden Link heruntergeladen werden:

Resources > Forms > Frankfurt Stock Exchange FWB > Legal & Regulatory

Simulation

Clearing-Mitglieder können das neue Wertpapier-Clearing-GUI ab dem 4. Februar 2013 in der permanenten Simulationsumgebung testen.

Dokumentation

Die diesem Rundschreiben angehängte Dokumentation liefert einen Überblick über den Service und eine Beschreibung der Anmeldung im Wertpapier-Clearing-GUI. Die Dokumente können zusätzlich aus der Member Section auf der Website der Eurex Clearing www.eurexclearing.com unter dem folgenden Link heruntergeladen werden:

Member Section > Clearing Resources > Releases > CCP Releases > CCP 8.0 > Manuals

4. Februar 2013

CCP Release 8.0

User Guide for the Securities Clearing GUI

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1 Introduction

This document describes the browser based graphical user interface (GUI) of the CCP used by the members (Securities Clearing GUI).

The functionality described in this document refers to the gross delivery management, which is the main functionality of the Securities Clearing GUI.

The gross delivery management functionality accessible by using the Securities Clearing GUI can be divided into:

- Inquiring general and detailed information about trades and their settlement,
- Modifying settlement options (blocking, releasing, partially releasing, and linking trades),
- Marking trades for gross or net processing,
- Requesting reports,
- Viewing the settlement status for gross- and net- (surplus or offsetting block) obligations.

The trades from Xetra, Eurex Bonds/Eurex Repo and Eurex Derivatives ("Eurex" in the following)[1] are available for GDM after they have passed successfully the trade registration. Both, XIM trades and lending trades received from Pirum Systems Limited are not subject to GDM actions only inquiries can be done. The lending trades are always processed on a gross basis. Trades of the Irish Stock Exchange cannot be inquired, subsequently no GDM actions can be performed.

Regarding trades processed according to the Net Clearing Service, the following additional limitations regarding GDM apply:

- for net position trades processed according to the Basic Net Service, only inquiry of net position trades is allowed.
- for net position trades processed according to the Extended Net Service, inquiry of net position trades is allowed. Moreover, beginning with T+1, (partially) block / release as well as change of processing method and automatic / manual linking is allowed.

Full service does not restrict GDM any further.

The browser based Securities Clearing GUI, running on the browser (HTTP-Client), requests and receives data from the web server. For the ease of access, a single sign-on process for multiple clearing GUIs, including the Securities Clearing GUI, will be used. No MISS infrastructure or VALUES API is required for the Securities Clearing GUI. In parallel the CCP Member GUI based on VALUES (@X-PERT) is still available.

The document focuses on the functional requirements of the new Securities Clearing GUI. The functional requirements for the Securities Clearing GUI are the same, as the functional requirements were for the @X-PERT GUI. For supported platforms, browsers and detailed technical descriptions refer to the corresponding technical release notes.

[1] In the trade information from trading location Eurex, also physical deliveries resulting from CO_2 Emission Allowances (EUA) at trading location EEX are included.

2 Member Graphical User Interface (Securities Clearing GUI)

Specific functionality provided by the Securities Clearing GUI is explained on page basis.

2.1 Page Overview and Navigation

Page Flow

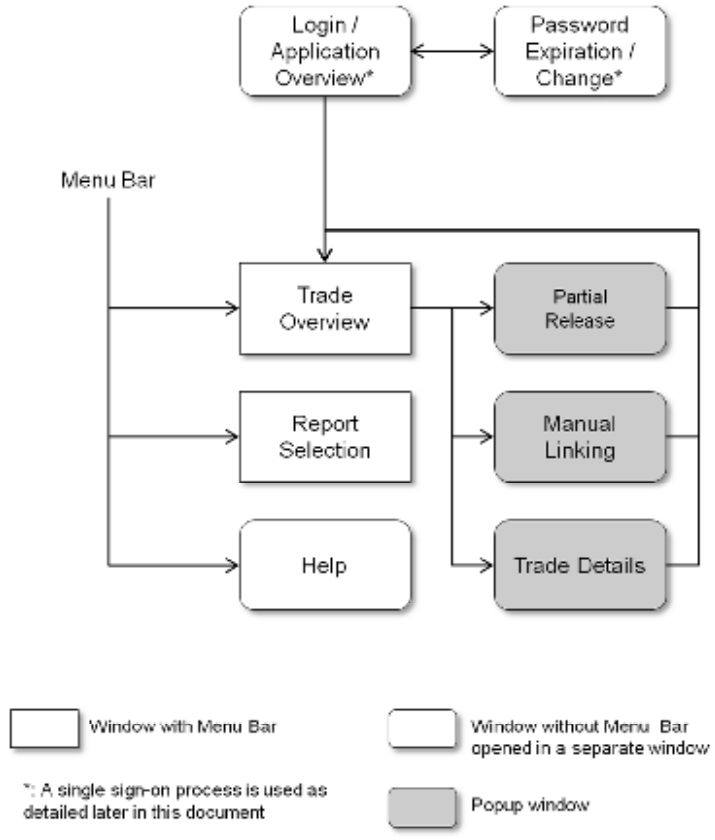


Figure 2.1: Page Flow

The following browser pages are available via the browser interface:

Pages supporting the Gross Delivery Management

- *Trade Overview (release, block, marking for net/gross processing, automatic linking)*
- *Trade Details*
- *Partial Release / Block Release*
- *Manual Linking Trade Overview*
- *Report Selection*

Administration pages

- *Login*
- *Application Overview*
- *Change Password (Login after password expiration)*

Navigation

Navigation within the Securities Clearing GUI is mainly done via the menu bar. In addition, most functional pages provide individual buttons and links; e.g. manual linking *ML* page or trade details *TD* window are reachable via links from the Trade Overview page. Clicking these links will open the page in a pop-up window. Disabled links (e.g. manual linking *ML of a buy-trade*) are displayed in gray color.

Only the offered menu items can be used to navigate within overview results and data updates. The use of *Back* and *Next* buttons or shortcuts of the browser window is disabled. In case of an error situation, the application overview window should be reopened and the previous action could be repeated.

By actively logging out of the CCP system and in case of a technical disconnection none of the opened browser windows closes automatically. Therefore all data remains displayed until the user closes the browser window manually. Any attempt to use a page, e.g. via back button in the browser, after having logged out, leads to the login page.

Overview Pages

Overview pages that display data as tables may not show the potential complete result of an inquiry if the result can not be displayed on one page. The target value of lines in list boxes can be configured. A table consists of 11 - 55 rows. A *Previous Page* and a *Next Page* button are provided to browse backwards and forwards.

When opening a new overview page, data is not inquired automatically. A new inquiry to the back end is performed after clicking the *Inquire* button.

Transactions apply to selections of the current page only and are lost after clicking the *Previous* or *Next Page* button.

General Features

The following keyboard commands are provided as standard function on each page:

- The <TAB> key is used to move between different fields on the page.
- The <Shift> <TAB> keys are used to move in the opposite direction.
- The <SPACE> key and the cursor are used to select, e.g. checkboxes.
- The <RETURN> key is used to execute buttons and links.
- If the language setting is English, decimal points are displayed as '.', and the thousand separator are displayed as ',' on overview screens. Numeric input fields allow thousand separators and decimal points accordingly; e.g. 1,000.00.
- If the language setting is German, the Securities Clearing GUI displays the decimal point as ',' and the thousand separator as'.' on overview screens. Numeric input fields allow thousand separators and decimal points accordingly; e.g. 1.000,00.

Characters

The only valid characters are 32 - 126 of the ASCII-Code. In the following all characters with ASCII-Code 32-126, which are not alphanumeric, are referred to as 'special characters'; i.e. A-Z, a-z, 0-9, (alphanumeric) and / . ? : ( ) , ' + { } (CR) (LF) (Space) as special characters.

Messages

After a transaction has been performed, either a confirmation or an error message is generated in the message list of the corresponding page. This list can be expanded and collapsed. The 400 latest messages will be displayed.

Timeout

After 30 minutes of inactivity, the session of the user is cancelled automatically. The timeout period is a configurable system parameter. The user is also logged out automatically, if the technical service is closed or not available. The technical service is stopped during the end-of-day batch; all connected users are automatically logged out during end-of-day batch. The user has to re-login manually.

2.2 Page Layouts

The pages have the following layout:

- A horizontally arranged ‘menu bar’ is placed on the top of each page, allowing access to the pages *Trade Overview*, *Report Selection* and *Help* after the application overview page.
- The *‘Trade Overview’* and the *‘Report Selection’* contain a message drop down list of status messages that are returned by the back end. This message drop down list shows the latest upcoming message related to the latest transaction.
- During simulation the software environment “SIMU” is displayed above the menu bar. This area is blank during production.

Some entry elements are shown as eligible items as part of drop-down menu where the user can select from predefined values. One of these values can also be the ‘empty value’. When opening the page, one of the values is always displayed as default value. In order to select a different value, expand the menu by mouse click (left) and

a) click on the desired item, or,

b) Type the first character of the desired item on the keyboard, or,

c) Use the arrow keys and navigate to the desired item.

An asterisk (*) in the context column (*CT*) of the field description section marks an entry field for which a drop down menu is available.

The following field conventions are valid for all pages:

- B = button,
- D = display field,
- S = selection field,
- SM = selection mandatory,
- SO = selection optional,
- EM = entry field mandatory,
- EO = entry field optional.

2.3 Connection Failures

In this browser based front end all actions have to be triggered by the user and no automatic notifications like broadcasting as well as submitting failure messages in case of a technical disconnect are supported. In case of a failure the following behavior will be shown:

- **Back end failure**

  In this case the next interaction with the back end will lead to a back end application error message on the message drop down list of this specific page. Only data received from the back end prior to the failure will be shown. All other browser windows remain unchanged.

- **Application or Web Server failure**

  The browser will show a page informing the user that the Web Server is unable to show the requested page.

2.4 Authorizations

There are two member classes on the Securities Clearing GUI: Clearing Member (*CM*) and Settlement Institution (*SI*). A pure Trading Member (TM – NCM only) does not have access to member front end. If the member class is irrelevant for the functionality of the Securities Clearing GUI, then the term 'user' is applied.

The user can only perform transactions if access rights are provided. Access rights depend on the member class and the assigned settlement accounts.

2.5 Availability of Gross Delivery Management

Trades that have reached the contractual settlement day are subject to restrictions. Restrictions start with the beginning of the settlement netting processes in the CCP System and include the receipt and processing of the settlement runs at different (I)CSDs.

Restrictions of GDM apply for the following:

- Trades can always be inquired but are not available for other gross delivery management functionality.
- Trades subject to non-income corporate action processing as soon as processing of the custody file from CBF for 'Run 1' has started. This does not apply to trades to be settled in foreign currency; these are only affected in the custody processing of 'Run 2'.
- Trades that are buy-in blocked, or if an ISIN is blocked.

The availability of GDM is additionally depending on the instrument type and currency.

A (partial) block request concerning equity-style instruments resulting from Eurex deliveries for cross-border settlement is "preliminarily" considered until the next settlement run. I.e., no dedicated cancellation request is sent to the CSD for this (partial) block request and the trade may thus go to settled or blocked until STD or NTP.
Availability of GDM for bond-style instruments marked for net processing depends on the particular netting model the participant has chosen: Regarding Dual Instruction Netting (DIN) the full GDM functionality is provided to participants during the whole business day, while for net trades beneath Single Instruction Netting (SIN) linking as well as (partial and full) blocking and releasing are not supported. For gross trades GDM is not restricted.

With respect to the EUI, GDM is limited to inquiring the trade overview; other functionalities such as blocking, releasing and linking, gross / net setting are not supported. The report selection facility is unaffected.

Linking (automatic and manual) for open and open variable repo term leg trades is not supported as long as the closing request is not sent by Eurex repo (i.e. as long as the contractual settlement date is set to 31-12-2099).

Lending Trades are not available for GDM actions, they can only be inquired.

2.6 Multi Branch Capability

In case of 'Multi Branch Capability', the branch settlement account is always used for GDM. The settlement account of the head quarter is only displayed in the settlement report.

Note: Multi Branch Capability is known as ’RegÜber’ in CBF.

2.7 Login procedure

The Login procedure is done via a single sign-on process outlaid below. The link to the Securities Clearing GUI and other Clearing Applications is published in a separate publication.

With the link, a login page is opened. After successful login an Application Overview page is opened containing links to multiple clearing applications like Securities Clearing GUI and other Eurex Clearing applications. Trying to log in the user is automatically navigated to a password expiration page, when his password has expired. When clicking on an application on the Application Overview page, e.g. the Securities Clearing GUI, no further Login page appears but the Trade Overview page of the CCP is shown in a separate window. On the Login page it is possible to open the Change Password page and change the password.

When all open applications are not used for more than 30 minutes, the user is automatically logged out. The flow is shown again in the picture below.

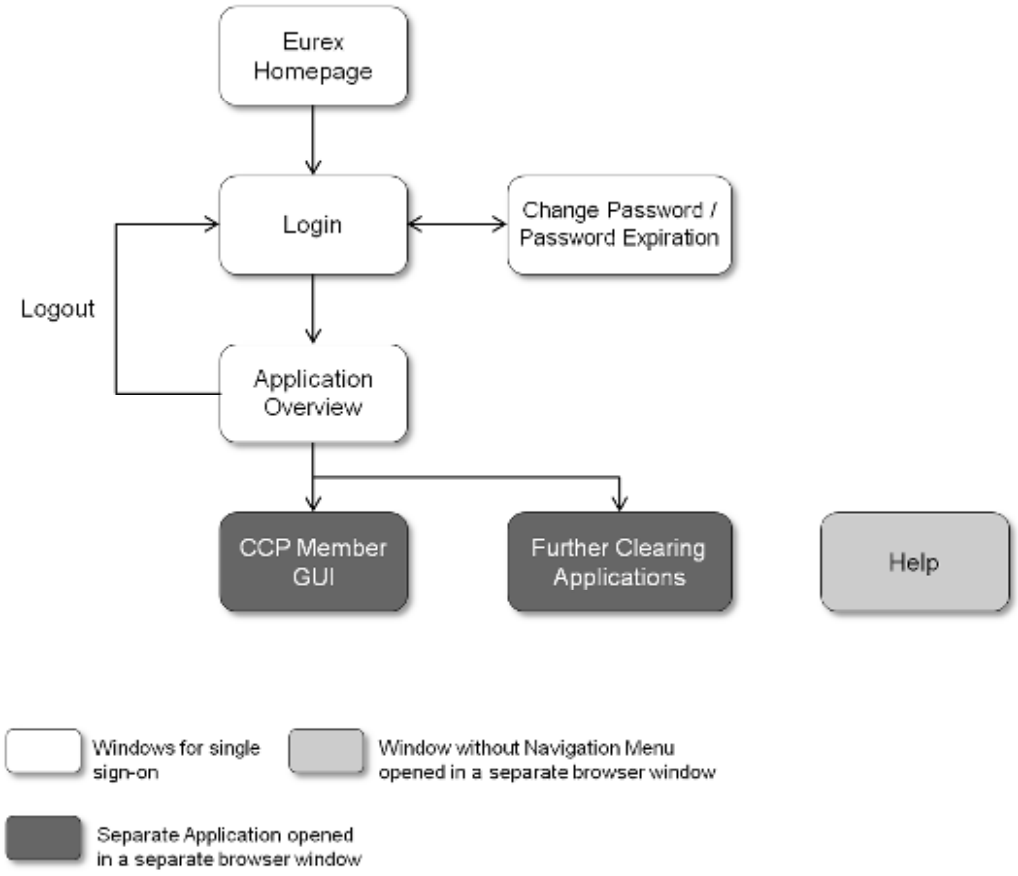


Figure 2.2: Login process

Logout is available on the Application Overview page.

If the user wants to logout of one application only, he can close the browser window of that application, because each application starts in its own window or tab. A logout should be done before the last application is closed.

A Help page is available on the Trade Overview and on the Report Selection page.

2.8 Language Settings

The GUI offers two language settings: German and English. The language setting does not only affect the language of the buttons, labels etc. but also the date and number formatting. For the date 'YYYY.MM.DD' is used if the language setting is English, 'DD.MM.YYYY' if the language setting is German. Number formatting differs for the decimal point and the thousand separators. If the language setting is English, decimal points are displayed as '.', and the thousand separator are displayed as ',' on overview screens, e.g. 1,000.00. If the language setting is German, the Securities Clearing GUI displays the decimal point as ',' and the thousand separator as'.' on overview screens, e.g. 1.000,00.

Within this document all screens are shown in their English representation.

2.9 Trade Pages

The pages used for GDM are described in detail in this section. Overviews that allow users to track the delivery status of trades as well as to perform GDM transactions are included.
The following transactions are available:

- marking trade(s) for gross/net processing,
- (partially) releasing/blocking trade(s), and
- linking trades (manually, automatically)

Additionally, detailed information about trades is accessible in the *Trade Details* page.

The page *Report Selection* allows members to request reports.

2.9.1 Trade Overview

Description

The *Trade Overview* page shows all trades that match the filter criteria the user entered before. GDM transactions can be performed for the displayed trades.

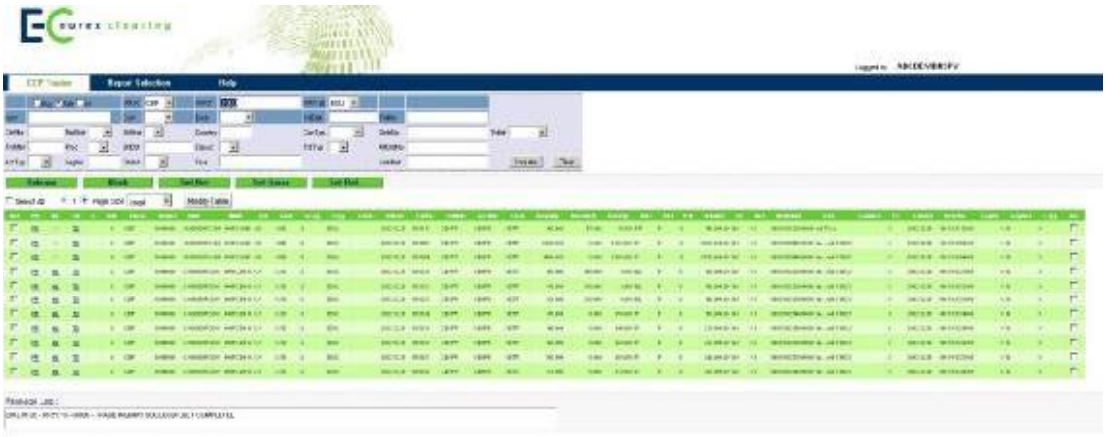


Figure 2.3: *Trade Overview* page (e.g. for equities) (mandatory filter fields have a blue background)

Functionality

The *Trade Overview* page shows all trades that match the specified filter criteria. All transactions mentioned below can only be performed for trades which are:

- Not settled on CM–customer level; therefore they have a release status RSt ≠ 'S'.
- Not buy-in blocked (RSt ≠ 'BI') or technical buy-in blocked (RSt ≠ 'TB').

The following trades are not available (for the transactions mentioned below):

- Trades currently included in the settlement process (SSt = 'U')
- Trades included in the corporate action processing (SSt = 'U')
- Trades blocked by an ISIN block (RSt = 'IB') except for releasing or blocking a trade.

Trades blocked by a technical ISIN block (RSt='TI') cannot even be released or blocked.

The displayed sell trades may be:

- released or blocked,
- partially released (opens *Partial Release* page),
- manually linked to a buy trade (opens *Manual Linking Trade Overview* page). A manual link conditionally releases the trade. Both trades (sell and manually linked buy trade) have to belong to the same settlement netting unit.

Buy and sell trades may:

- be marked as a trade for gross processing,
- be entered as reference to automatically link trades of the same settlement netting unit,

- open the *Trade Details* page to view detailed information about a trade.

Display

The displayed trades in the *Trade Overview* page are listed according to the filter criteria specified in the filter fields.

The sorting order of the trade in general is given as:

- Settlement Location
- Settlement Account
- ISIN
- Currency
- Settlement Day
- Trading Location
- Trade Number
- Leg Number (additionally for bond, repo and lending trades only)

The columns displayed and the order of the columns on the *Trade Overview* page is configurable via the Modify Table button.

This page is divided into three functional blocks:

- Filter criteria in the upper part of the page (blue background).

  This part is subdivided into two parts:

  - One part consists of mandatory fields (blue background) which are highlighted as two groups; one group is not mandatory if the other group is filled (see description below).
  - The second part consists of a set of filter fields that are of optional nature.

  Groups of mandatory filter fields which must be provided for all instrument types are :

  - Buy/Sell/All, StlLoc, StlAct, InstTyp or
  - Buy/Sell/All, StlLoc, StlAct, Instr, Curr or
  - Buy/Sell/All, Instr, Curr, Exch, TrdDat and TrdNo

  Note: In case the ISIN is selected, the currency is mandatory (e.g. if the mandatory field group Buy/Sell/All, StlLoc, StlAct, InstTyp is selected plus the additional criterion Instr, then the Curr has to be selected as well).

  Example of ISIN and currency combinations and the results:

  - ISIN given and currency given:
    Request can be processed if other mandatory fields are given.
  - ISIN given and currency not given:
    Request can not be processed if other mandatory fields are given.
  - ISIN not given and currency given:
    Request can be processed if other mandatory fields are given.
  - ISIN not given and currency not given:
    Request can be processed if other mandatory fields are given.

  Users can specify filter criteria for trade, settlement, order, and member data. Filter criteria

can be modified and combined. Some fields are preset with default values (e. g. radio button '*Sell trade*' is selected, Instrument Type field is filled per default with 'BON' and all other boxes are empty) when opening a new *Trade Overview* page.

- A functional block of buttons is situated above the trade table: These buttons allow users to mark the selected trade(s) for gross or net processing, to release or block the selected trade(s), and to set a link reference for automatic linking.
  The button *Next Page* is enabled, if additional trades exist that would be, according to the sorting order, later displayed than the last trade on the trade overview. The button *Previous Page* is enabled, if the first trades, according to the sorting order, are not displayed at the beginning of the table. By clicking the button *Previous Page* or *Next Page* the previous/next page is inquired showing further trades, which apply to the filter settings. If the page is opened initially or no trades are matching the filter criteria, the table is empty and the buttons are disabled. The page size can be set to the values small, medium, large, x-large and xx-large to show up to 11, 22, 33, 44 or 55 trades per page. With the Modify Table button it is possible to hide and show columns in the trade table and to change the order of columns. The modifications of the trade table can be saved locally for the user.
- The trade table displays all trades that match the filter criteria. Every row of the table contains a checkbox, a link to partial release (*PR*), manual link (*ML*) and trade details (*TD*) functionality (links *PR* and *ML* are enabled for sell trades only). Trades which were settled on both levels (release status (*RSt)* and settlement status (*SSt) = 'S'*) are only displayed for the remainder of that settlement day. In case of a repo trade both legs will be displayed until the term leg was settled, even if the front leg was settled. Trades settled on CCP-CM level that are still pending on CM-customer level are displayed as settlement status 'closed' (*SSt = 'C'*), provided that this applies to the total trade quantity or to a closed quantity in conjunction with an offset or surplus quantity settled on both levels. Where a trade is split into a closed part and a pending surplus, the settlement status of the closed quantity is included in the pending or late trade quantity and likewise displayed as *'pending' (SSt = 'P')* or *'late' (SSt = 'L')*; the release status of the closed quantity is included in the blocked (sell) or pending (buy) trade quantity and likewise displayed as *'blocked' (RSt = 'B')* or *'pending' (RSt = 'P')*.

  Trades are displayed with a delivery indicator (IN, EX, TS, NA; see p.25). The indicator is shown for continuously processed trades between NTP settlement run completion (including the processing of CSD feedback) and the end of DTP/SDS. For batch processed trades the indicator is shown after STD run until SDS2.
  This flag indicates whether a trade is delivered internally to the CCP (IN), externally to the CSD (EX), or whether the trade is split between both (TS). If trades are settled automatically, they are indicated as 'not applicable' (NA). For each settlement unit, closed/blocked sell and assigned closed/pending buy trades are marked as 'internal', still after DTP2 continuously processed trades and SDS2 for batch processed trades from business day S on for as long as the trade status persists. Trades are designated as 'not applicable' if one of the following prerequisites applies:

  - open trades (not yet due regarding the contractual settlement date)
  - settled trades (including automatic settlement, external settlement, buy-in settlement)
  - buy-in blocked trades
  - entirely blocked trades

  All trades from previous trade dates that will be affected by non-income corporate action

events are displayed ‘cum’ (corporate action flag ‘N’) on the entitlement day until the STD / NTP run. After that, all trades are displayed ‘ex’ (corporate action flag ‘y’).
Trades of the current business day are displayed ‘cum’ until end of day on the entitlement day. These trades are displayed ‘ex’ the morning after.

After inquiry no trades are marked as selected.

Action

In order to apply filter criteria to the *Trade Overview* page, the filter criteria can be entered in the corresponding fields. Clicking the button *Inquire* applies the filter criteria and inquires the trades. Every time the inquiry button is pressed, the field *LinkRef* will be cleared (whereas pressing any other button on the screen will leave the value of the *LinkRef* field consistent).

The selection of one or more trades is done by clicking the checkbox in the column *'Sel'* on one or more rows in the trade table. The following actions may be executed when multiple rows are selected:

- Blocking,
- Releasing,
- Marking a trade for gross or net processing, and
- Entering a reference for automatic linking.

By clicking the links *PR* and *ML* (enabled for sell-trades only) it is possible to partially release trades and manually link trades. *TD* opens a page for detailed trade information.

The following sections describe the functionality of this page in detail:

- Releasing of Trades

  One or more blocked or partially released sell trades can be released by selecting them and clicking the *Release* button. The release status of the selected trades change to ‘Released’ (*RSt = ‘R‘*).

  Trades that were partially released prior to clicking the *Release* button are now fully released. If there are manually linked trades included in this selection, an error message will appear after applying this function. Manually linked trades have to be explicitly unlinked.

- Blocking of Trades

  Selecting one or more trades and clicking the *Block* button can block one or more released or partially released sell trades. The release status of the selected trades change to ‘Blocked’
  (RSt = ‘BL‘).

  Trades that were partially released prior to clicking the Block button are now fully blocked. If there are manually linked trades included in this selection, an error message will appear after applying this function. Manually linked trades have to be unlinked explicitly.

- Marking of Trades for Gross Processing

  The processing method for trades can be manually set to gross or net. The processing method can be changed for one or more selected trades by clicking the *Set Gross* or the *Set Net* button. The processing method *PM* changes to *‘G’* respectively *‘N’*.

  Changing the processing method is only possible as long as the trade has not been settled on CCP-CM level (*SSt* ≠ ‘S’), i.e. the settled quantity on level CCP - CM is 0. Those modifications are effective immediately in T and T+1. In T+2, T+3 ... they are displayed

immediately on the page but become effective in the next settlement cycle. However, it is not possible to change the processing method to net for trades eligible for immediate settlement (ISI). ISI trades are always eligible for gross settlement.

- Partially Releasing a Trade

  If a sell trade is supposed to be partially released, the link *PR* of this trade can be clicked in the trade table. This shows the *Partial Release* page, which allows partially releasing respectively partially blocking the trade.

  If a manually linked trade is selected on the partial release page, after clicking the *Partial Release* button, an error message will appear. Manually linked trades have to be explicitly unlinked before a partial release transaction can be performed.

  A partial release can be performed for sell trades that are marked for either net or gross process.

- Linking of Trades

  Trades belonging to the same settlement netting unit can be linked manually or automatically. When trades are linked manually, a sell and a buy trade are explicitly linked together (1:1 relation). When several sell and buy trades (m:n relation) are linked automatically, a link reference (*LinkRef*) has to be specified.

  - Manual Link

    If a sell trade should be linked to a buy trade, the link *ML* of this sell trade needs to be clicked in the trade table to show the *Manual Linking Trade Overview* page. On that page possible buy trades to be linked to the selected sell trade are displayed (refer to chapter 2.9.4). After a successful transaction the status of this sell trade changes to *RSt* = '*LM*'.

    If a trade is already manually linked, then the linked trade can be replaced by another buy trade by clicking the *ML* link and selecting another buy trade on the *Manual Linking Trade Overview* page.

    The link between a sell and a buy trade can also be removed explicitly on the *Manual Linking Trade Overview* page by clicking at link '*UL*' (unlink) in column '*Transaction*' of the table displaying the sell trade.

    If a manual link is removed, buy trades receive the release status *'Pending' (RSt = 'P')*, sell trades the release status *'Blocked' (RSt = 'BL').*

    Only sell trades that are not subject to further partial executions *(FE='Y')* can be manually linked to a buy trade.

    Open repos and open variable repos term leg trades are not subject to manual linking as long as the settlement date is set to 31-12-2099. If such a term leg trade is selected for manual linking, an error message will be displayed. After receiving a closing request a contractual settlement date is set and manual linking will be possible.

  - Automatic Link

    If trades should be linked automatically, the button '*Set Ref*' has to be pushed and a link reference has to be specified in the popup. The entered reference will be assigned to all selected trades. To delete or modify a reference of single or multi selected trades, the field '*LinkRef*' is either left empty or a new reference is

entered into it. The reference of all selected trades will be deleted or changed after pushing button *'Set Ref*'.

The release status *RSt* of the selected trades is changed to 'linked automatically'(*RSt = 'LA').*

Note: The reference entry is a free alphanumeric text entry (case sensitive). It is in the responsibility of users to ensure the correctness of the entered reference.

An automatic link is removed (automatically) if the release status of the trade switches to blocked, released or partially released, or if a trade is being marked for gross processing (for the trades, which keep their release status, the automatic link remains unchanged).

If the automatic link is removed, buy trades receive the release status *'Pending' (RSt = 'P')*, sell trades the release status *'Blocked' (RSt = 'BL').*

Open and open variable repos term leg trades are not subject to automatic linking as long as the settlement date is set to 31-12-2099. If such a term leg trade is selected for automatic linking, an error message will be displayed. After receiving a closing request a contractual settlement date is set and automatic linking will be possible.

General notes for all trades:

- Only trades that are not marked for gross processing can be manually or automatically linked to another trade. If this is not the case an error message will be displayed after sending the request.
- Trades which were already assigned to an offsetting block or a surplus in NTP / STD are restricted for manual and automatic linking after NTP / STD until DTP / SDS2 as follows:
    - Sell trades or buy trades that are completely contained in the surplus cannot be manually linked to any trades at all.
    - Sell trades that are partially assigned to the offsetting block and the surplus, cannot be manually linked at all.
    - Buy trades that are partially assigned to the offsetting block and the surplus, can be manually linked if the quantity to be linked is fully contained in the offsetting block.
    - Automatically linked trades that are contained partially in the offsetting block and the surplus, the automatic link is not taken into consideration during the next settlement netting.

  The linking of continuously processed trades is not restricted after DTP until NTP anymore. Similarly linking is not restricted after SDS2 until STD for batch processed trades.

Restrictions applies to immediately settled trades:

- It is not possible to change the gross flag for trades settled immediately (ISI[2])
- It is neither possible to set the reference for automatic link nor to link explicitly as a part of

[2] ISI stands for Immediate Settlement Instruction.

manual linking for trades settled immediately (ISI).

General

After a transaction has been performed on this page, an inquiry with the same filter criteria settings as before is applied automatically. Selections of the table get lost when browsing forward or backward. The message drop down list of the page shows confirmation and error messages of the last transactions.

Filter Fields *Trade Overview*

Identifier	Type	Description	Syntax	CT
Buy/Sell/All	SM	Selection of buy, sell, or all trades. Sell is opted as default.		
StlLoc	EM/EO	Settlement locations: APK, CBF, CBL, CCO, CIK, DTC, EOC, HEL, IBC, INT, KDP, MOT, NEC, OEB, SIC, SIS, VPC, VPD, VPS. Default is 'empty' to filter for all. Mandatory if settlement account is given. It is only mandatory if other mandatory fields are not completely filled either.	Max. 3 characters alphanumeric	*
StlAct	EM/EO	Settlement account Also it is only mandatory if the second line of mandatory fields is not completely filled.	Max. 35 characters alphanumeric[3].	
InstTyp	EM/EO	Instrument Types[4]: 'EQU' Equities, 'XTF' Exchange Traded Funds, 'SUB' Subscription rights 'BON' Bonds including repos, 'FUN' Retaining and Distributing Funds, 'ADR': American Depository Receipt 'GDR' Global Depository Receipt 'EXS' Covering ADR, GDR, FUN, EQU, SUB and XTF It is only mandatory if instrument is not given. If instrument is given, the GUI determines the instrument type.	3 characters alphanumeric	*

[3] For CBF it is automatically extended to 8 digits by adding 4 trailing zeros if the entered account has exactly 4 characters. Otherwise the user input is used as it was entered.
[4] Valid for all supported currencies; please refer to the identifier 'Curr' in this table for more details.

Filter Fields *Trade Overview*				
Identifier	**Type**	**Description**	**Syntax**	**CT**
Instr	EM/EO	International Securities Identification Number or 'Wertpapierkennnummer' (WKN). The possibility to filter for the WKN in the field 'Instr' is not supported for instrument type 'BON'. Trades with instrument type 'BON' can only be filtered with the ISIN. For equities, XTFs, FUNs, ADR, GDR and subscription rights filtering by WKN is still possible. It is only mandatory if InstTyp is not given.	ISIN 12 characters and WKN 6 or 9 characters alphanumeric.	
Curr	EO	Settlement Currency: e.g. AUD, CAD, CHF, DKK, EUR, GBP, JPY, NOK, PLN, SEK, USD Default is 'empty' to filter for all.	3 characters alphanumeric	*
Exch	EM/EO	Exchange[5]: XFRA, XETR, XERE, XEUB, XEUR, XETI, XISX, XMIC, ECAG, PRIM Default is empty. It is only mandatory if other mandatory fields are not completed (as described on page 11)	4 characters alphanumeric.	*
TrdDat	EM/EO	Trade day It is only mandatory if other mandatory fields are not completed (as described on page 11)	German version: DD.MM.YYYY DD.MM.YY DDMMYYYY DD-MM-YYYY DD/MM/YYYY English version: YYYY.MM.DD YY.MM.DD YYYYMMDD YYYY-MM-DD YYYY/MM/DD	

[5] Exchange is populated dynamically depending on the members trading location mapping. Additional values can occur according to the corresponding rights.

Filter Fields *Trade Overview*				
Identifier	**Type**	**Description**	**Syntax**	**CT**
TrdNo	EM/EO	Trade number It is only mandatory if other mandatory fields are not completed (as described on page 11)	Max. 7 characters numeric[6].	
ClrMbr	EO	Clearing member ID	5 characters alphanumeric.	
RelStat	EO	Release status on CM–customer level: BL=Blocked, R=Released, PR=Partially Released, LM=Manually Linked, LA=Autom. Linked, S=Settled, BI=Buy-in Blocked, TB=Technical Buy-in blocked[7], IB=ISIN blocked, TI=Technical ISIN blocked[7] for sell trades. P=Pending, LM=Manually Linked, LA=Autom. Linked, S=Settled, TB=Technical Buy-in blocked[7], IB=ISIN blocked, TI= Technical ISIN blocked[7] for buy trades.	Max. 2 characters alphanumeric.	*
StlStat	EO	Settlement status on CCP-CM level: P =Pending, S = Settled L = Late C = Closed	1 character alphanumeric.	*

[6] Is automatically extended by leading zeros.
[7] Is only used for exceptional handling.

Filter Fields *Trade Overview*				
Identifier	**Type**	**Description**	**Syntax**	**CT**
Country	EO	First 2 characters of an ISIN that indicate where instrument is located at: e.g. 'AT' Austria, 'AU' Australia, 'BE' Belgium, 'CA' Canada, 'CH' Switzerland, 'DE' Germany, 'DK' Denmark, 'ES' Spain, 'FI' Finland, 'FR' France, 'GB' Great Britain, 'GR' Greece, 'IE' Ireland, 'IT' Italy, 'JP' Japan, 'LU' Luxembourg, 'NL' Netherlands, 'NO' Norway, 'PL' Poland, 'PT' Portugal, 'SE' Sweden, 'US' United States and 'XS' International. Default is 'empty' to filter for all.	2 characters alphanumeric	
ConTyp	EO	Contract type: SPOT, REPO or LOAN. Default is 'empty' to filter for all. Note: filter field has no effect for equity-style trades.	4 characters alphanumeric	*
OrdrNo	EO	Order number For Eurex Repo order number contains the external trade reference.	16 characters alphanumeric and special characters.	

Filter Fields *Trade Overview*				
Identifier	**Type**	**Description**	**Syntax**	**CT**
TrdInf	SO	Information Trade Type: default is 'empty' to filter for all. Field is only used with instrument type 'BOND', otherwise filter will be ignored. For bond outright trades: • 'SPOT' • 'BASIS' • 'CRED' (Credit Link Note) For repo trades: • 'SP' (Special Repo) • 'GC' (Euro General collateral Pooling) • 'SPOP' (Special Open Repo) • 'SPOV' (Special Open Variable Repo) • 'SPVA' (Special Variable Repo) • 'GCOP' (Open Repo GC Pooling) • 'GCOV' (Open Variable Repo GC Pooling) • 'GCVA' (Variable Repo GC Pooling) For Eurex trades: • 'ASGN' (Assignment) • 'EXER' (Exercise) • 'NOTI' (Notification) • 'ALLO' (Allocation) • 'FORC' (Forced delivery) • 'VOLA' (Eurex VOLA trades) For Sec Lending: • 'LNBIC' (Loan against Non-Cash Collateral Transferred) • 'LNBIP' (Loan against Non-Cash Collateral Pledged) • 'LNCSH' (Loan against Cash Collateral)	5 characters alphanumeric	*
TrdMbr	EO	Trading member ID	5 characters alphanumeric.	
Proc	EO	Gross or net processing (G/N)	1 character alphanumeric.	*

Filter Fields *Trade Overview*				
Identifier	**Type**	**Description**	**Syntax**	**CT**
StlDat	EO	Contractual settlement day.	German version: DD.MM.YYYY DD.MM.YY DDMMYYYY DD-MM-YYYY DD/MM/YYYY English version: YYYY.MM.DD YY.MM.DD YYYYMMDD YYYY-MM-DD YYYY/MM/DD	
CrpAct	EO	Corporate action: 'N' – Not affected by a corporate Action 'Y' – Affected by an original run of an non-income event 'I' – Affected by an original run or a cancellation/re-run of an income event 'D' – Trade marked as candidate to be automatically booked out during cancellation/rerun 'R' – Trade created during the processing of a rerun 'C' – Trade generated during the processing of a cancellation run For bond instruments, CA indicator is used to indicate that coupon compensation was processed. Default is 'empty' to filter for all.	1 character alphanumeric.	*
TrdTyp	EO	Values are 'O' and 'X' to indicate the following: X – On-Exchange O – Off-Exchange/OTC	1 character alphanumeric	*
MIOrdNo	EO	Member internal order number	Maximum 16 characters alphanumeric and special characters.	
ActTyp	EO	Account type (PP, A1, A2, A3, A4, A5, A6, A7, A8 or A9)	2 characters alphanumeric.	*

Filter Fields *Trade Overview*				
Identifier	**Type**	**Description**	**Syntax**	**CT**
LegNo	EO	Leg Number: 0 – Bond Spot / equity trade 1 – Front leg of Repo or Loan trade, 2 – Term leg of Repo or Loan trade Note: filter field has no effect for equity-style trades.	3 characters alphanumeric	
DlvInd	EO	Delivery Indication: IN=Internal Delivery, EX=External Delivery, TS=Trade Split, NA=Not Applicable	2 characters alphanumeric	*
Text	EO	Text of the order	Max. 35 characters alphanumeric and special characters.	
LinkRef	EO	Link reference for automatic linking. Note : reference is case sensitive	Max. 12 alphanumeric and special characters.	

Table *Trade Overview*	
Column	**Description**
Sel	Checkbox to select a trade
Transaction	Individual transactions can be performed on a single trade basis: *PR* (partial release) and *ML* (manual linking) only for sell trades, *TD* (trade details) for all trades
L	Link indicator: 'Y' if the trade is manually linked, empty if the trade is not manually linked.
B/S	Buy or Sell
StlLoc	Settlement Location (CSD): APK, CBF, CBL, CCO, CIK, DTC, EOC, HEL, IBC, INT, KDP, MOT, NEC, OEB, SIC, SIS, VPC, VPD, VPS
StlAct	Settlement account
ISIN	International Securities Identification Number
WKN	WKN of security.

Table *Trade Overview*	
Column	**Description**
Ctr	First 2 characters of an ISIN indicate where the instrument is located at: e.g. 'AT' Austria, 'AU' Australia, 'BE' Belgium, 'CA' Canada, 'CH' Switzerland, 'DE' Germany, 'DK' Denmark, 'ES' Spain, 'FI' Finland, 'FR' France, 'GB' Great Britain, 'GR' Greece, 'IE' Ireland, 'IT' Italy, 'JP' Japan, 'LU' Luxembourg, 'NL' Netherlands, 'NO' Norway, 'PL' Poland, 'PT' Portugal, 'SE' Sweden, 'US' United States and 'XS' International.
Curr	Settlement Currency: e.g. AUD, CAD, CHF, DKK, EUR, GBP, JPY, NOK, PLN, SEK, USD
CTyp	Contract type SPOT, REPO or LOAN.
ITyp	Instrument Type - shows the type of the security. Instrument type: EQU, XTF, SUB, BON, FUN, ADR, GDR.
TrdInf	Information Trade Type (Used for bond and repo trade details. For bond outright trades: • 'SPOT' • 'BASIS' • 'CRED' For repo trades: • 'SP' (Special Repo) • 'GC' (Euro General Collateral Pooling) • 'SPOP' (Special Open Repo) • 'SPOV' (Special Open Variable Repo) • 'SPVA' (Special Variable Repo) • 'GCOP' (Open Repo GC Pooling) • 'GCOV' (Open Variable Repo GC Pooling) • 'GCVA' (Variable Repos GC Pooling) For Eurex trades: • 'ASGN' (Assignment) • 'EXER' (Exercise) • 'NOTI' (Notification) • 'ALLO' (Allocation) • 'FORC' (Forced delivery) • 'VOLA' (Eurex VOLA trades) For Sec Lending: • 'LNBIC' (Loan against Non-Cash Collateral Transferred) • 'LNBIP' (Loan against Non-Cash Collateral Pledged) • 'LNCSH' (Loan against Cash Collateral)

Table *Trade Overview*	
Column	**Description**
StlDat	Contractual Settlement day: for open and open variable repos, the date 2099.12.31 is displayed. For Eurex-ISE Link trades received without final settlement date, the settlement date is displayed with 2099.12.31.
TrdNo	Trade number
TrdMbr	Trading member ID
ClrMbr	Clearing member ID
Exch	Exchanges: XFRA, XETR, XERE, XEUB, XEUR, XETI, XISX, XMIC, ECAG, PRIM
RemQty	Remaining quantity to be settled on CM-customer level. For bonds and repos the remaining quantity fields are holding nominal amounts.
BlockQty	Blocked quantity. Calculated as difference of RemQty and RelQty; usually zero for buy trades, exception is a split buy trade with closed and pending or late surplus parts. Blocked quantity fields are holding nominal amounts for bonds and repos.
RelQty	Released quantity (refers only to the remaining quantity of the trade, i.e. the part that is not settled on CM-customer level yet). For bonds and repos the released quantity fields are holding nominal amounts.
RSt	Release status on CM-customer level: BL=Blocked, R=Released, PR=Partially Released, LM=Manually Linked, LA=Autom. Linked, S=Settled, BI=Buy-in Blocked, TB=Technical Buy-in blocked[8], IB=ISIN blocked, TI=Technical ISIN blocked[8] for sell trades. P=Pending, LM=Manually Linked, LA=Autom. Linked, S=Settled, TB=Technical Buy-in blocked[8], IB=ISIN blocked, TI=Technical ISIN blocked[8] for buy trades. Refers to the remaining quantity to be settled (*RemQty).* In case a trade is affected by an ISIN block and a buy-in block at the same time, the status 'BI' is displayed. ISIN blocked/Technical ISIN blocked[8] is only displayed if the Delivery Indicator (*DlvInd*) of the respective trade is 'EX', 'TS' or 'NA'. In case of *DlvInd*= 'IN' the actual release status of the trade is displayed.
SSt	Settlement status on CCP-CM level: P=Pending, S=Settled, L=Late, C=Closed, U=Undefined
PM	Processing method: N=Net or G=Gross
StlAmt	Settlement amount (related to the remaining quantity of the trade; amounts are displayed with 2 decimal places). For open, variable and open variable repos, the actually calculated amount is displayed.

[8] Is only used for exceptional handling.

Table *Trade Overview*	
Column	**Description**
DI	Delivery Indication: IN=Internal Delivery, EX=External Delivery, TS=Trade Split, NA=Not Applicable
Act	Account type (PP, A1, A2, A3, A4, A5, A6, A7, A8 or A9)
MIOrdNo	Member Internal Order Number
Text	Text of the order. The text is displayed without leading or trailing spaces.
LinkRef	Reference for automatic linking
FE	Shows whether more updates (partial executions) for the trade can occur (Y='fully executed' - no more updates can occur; N=additional updates are possible)
TrdDat	Trade day
OrdrNo	Order number For Eurex Repo order number contains the external trade reference.
LegNo	Leg Number: 0 – Bond Spot / equity trade 1 – Front leg of Repo or Loan trade, 2 – Term leg of Repo or Loan trade
CrpAct	Corporate action/coupon compensation indicator: 'N' – Not affected by a corporate action 'Y' – Affected by an original run of an non-income event 'I' – Affected by an original run or a cancellation/re-run of an income event 'D' – Trade marked as candidate to be automatically booked out during cancellation/rerun 'R' – Trade created during the processing of a rerun 'C' – Trade generated during the processing of a cancellation run For bond instruments, corporate action indicator is used to indicate that coupon compensation was processed.
TTyp	Trade Type: 'O' and 'X' X – On-Exchange O – Off-Exchange/OTC Default is empty.

Table *Trade Overview*	
Column	**Description**
Total	For the columns[9] 'RemQty', 'BlockQty', 'RelQty' and 'StlAmt' a sum of all currently displayed trades is calculated; the last row of the trade table shows each sum with the respective sign. The calculated total sums are therefore a netted value between the buy and the sell side.

Buttons *Trade Overview*	
Identifier	**Description**
Inquire	Apply filter criteria and inquire trades
Clear	Clears all filter criteria
Release	Release selected trade(s)
Block	Block selected trade(s)
Set Net	Set net processing method for selected trade(s)
Set Gross	Set gross processing method for selected trade(s)
Set Ref	Set the link reference for automatic linking to selected trade(s): link reference can be entered in a pop-up window, Syntax: Max. 12 alphanumeric and special characters.
Previous Page	Show the previous page, if available
Next Page	Show the next page, if available
Modify table	Shows and hides columns in the Trade Overview table

Links *Trade Overview*	
Identifier	**Description**
PR	Shows the *Partial Release* page for partially releasing a sell trade (enabled for sell trades only)
ML	Shows the *Manual Linking Trade Overview* page for manually linking a sell trade to a buy trade. (enabled for sell trades only)
TD	Open a new *Trade Details* page for the selected trade
Select All	By clicking this link all checkboxes of the listed trades on the page are selected. By clicking the link again, all checkboxes of the listed trades are de-selected.

[9] The column 'InitQty' is not displayed on the Trade Overview page.

2.9.2 Trade Details

Description

The *Trade Details* page displays detailed information of a trade.

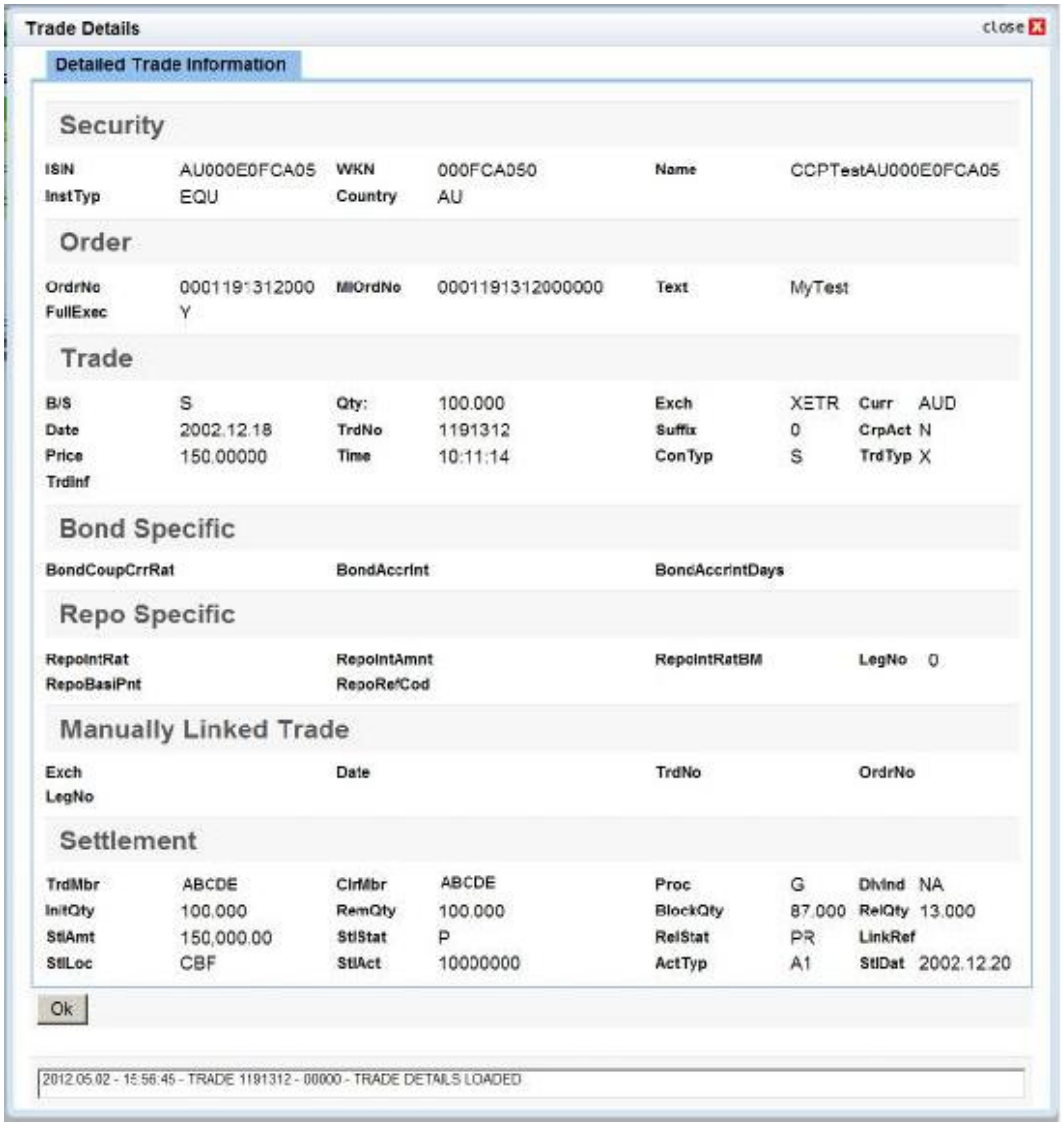


Figure 2.4: *Trade Details page*

Functionality

Detailed information of a trade that was selected in the *Trade Overview* page is shown in the *Trade Details* page.

Note: Some display fields (except settlement location) are only applicable for bond and repo trades. If a field is not applicable, the field is displayed as empty.

Display

The *Trade Details* page displays current information of a trade. The displayed fields are grouped in functional blocks:

- Security information,
- Order information,
- Trade information,
- Bond specific information,
- Repo specific information,
- Information about a manually linked trade and
- Settlement information

For bond and repo trades, there are two separate functional blocks that display the specific details respectively.

Action

The *Trade Details* page is accessed via the *Trade Overview* by clicking the details button *TD* in a row of a trade.

When opening the *Trade Details* page via the *Trade Overview* page a new trade inquiry is performed for the selected trade in order to receive the newest trade data. If trade information of the selected trade or of a previously linked buy trade is not available, the corresponding error message is displayed in the message bar.

Users cannot modify any data in the *Trade Details* page. It is a read-only page.

Fields *Trade Details*		
Identifier	**Type**	**Description**
Field Group *Security*		
ISIN	D	International Securities Identification Number
WKN	D	WKN of security
Name	D	Security name
InstTyp	D	Instrument Type 'EQU' Equities, 'XTF' Exchange Traded Funds, 'SUB' Subscription rights, 'BON' bonds including repos, 'FUN' Retaining and Distributing Funds, 'ADR' American Depository Receipt and 'GDR' Global Depository Receipt.

Fields *Trade Details*		
Identifier	**Type**	**Description**
Field Group *Security*		
Country	D	First 2 characters of an ISIN indicate where the instrument is located: e.g. 'AT' Austria, 'AU' Australia, 'BE' Belgium, 'CA' Canada, 'CH' Switzerland, 'DE' Germany, 'DK' Denmark, 'ES' Spain, 'FI' Finland, 'FR' France, 'GB' Great Britain, 'GR' Greece, 'IE' Ireland, 'IT' Italy, 'JP' Japan, 'LU' Luxembourg, 'NL' Netherlands, 'NO' Norway, 'PT' Portugal, 'SE' Sweden, 'US' United States and 'XS' International.

Fields *Trade Details*		
Field Group *Order*		
OrdrNo	D	Order number For Eurex Repo order number contains the external order number.
MIOrdNo	D	Member internal order number
Text	D	Text of the order
FullExec	D	Shows if more updates (partial executions) of the trade can occur (Y='fully executed' - no more updates can occur; N=additional updates are possible)
Field Group *Trade*		
B/S	D	Buy or sell trade (B/S)
Qty	D	Quantity of the trade
Exch	D	Exchanges: XFRA, XETR, XERE, XEUB, XEUR, XETI, XISX, XMIC, ECAG, PIRM
Curr	D	Currency of the trade: AUD, CAD, CHF, DKK, EUR, GBP, JPY, NOK, PLN, SEK, USD
Date	D	Trade day
TrdNo	D	Trade number
Suffix	D	Suffix (version number) of the trade number (only for XETRA trades)

CrpAct	D	Corporate action/ coupon compensation indicator. 'N' – Not affected by a corporate Action 'Y' – Affected by an original run of an non-income event 'I' – Affected by an original run or a cancellation/re-run of an income event 'D' – Trade marked as candidate to be automatically booked out during cancellation/rerun 'R' – Trade created during the processing of a rerun 'C' – Trade generated during the processing of a cancellation run For bond instruments, CA indicator is used to indicate that coupon compensation was processed.
Price	D	Trade price[10]
Time	D	Trade time
ConTyp	D	Contract type: SPOT, REPO or LOAN.
TrdTyp	D	Trade Type: 'O' and 'X' to signify the following: X – On-Exchange O – Off-Exchange/OTC

[10] The trade price displayed for inflation linked bonds is not weighted with indexation coefficient.

TrdInf	D	Detailed trade information: Used for Fixed Income trade details. For bond outright trades: - 'SPOT' - 'BASIS' - 'CRED' For repo trades: - 'SP' (Special Repo) - 'GC' (Euro General collateral Pooling) - 'SPOP' (Special Open Repo) - 'SPOV' (Special Open Variable Repo) - 'SPVA' (Special Variable Repo) - 'GCOP' (Open Repo GC Pooling) - 'GCOV' (Open Variable Repo GC Pooling) - 'GCVA' (Variable Repo GC Pooling) For Eurex trades: - 'ASGN' (Assignment) - 'EXER' (Exercise) - 'NOTI' (Notification) - 'ALLO' (Allocation) - 'FORC' (Forced Delivery) - 'VOLA' (Eurex VOLA trades) For Sec Lending: - 'LNBIC' (Loan against Non-Cash Collateral Transferred) - 'LNBIP' (Loan against Non-Cash Collateral Pledged) - 'LNCSH' (Loan against Cash Collateral)

Field Group *Trade- Bond Specific*		
BondCoupCrrRate	D	Bond Coupon Current Rate. Coupon rate of the bond in the current coupon period. This field is always filled with a trade, even on the first trading day of the bond.
BondAccrInt	D	Bond Accrued Interest. Part of the next interest payment that belongs to the seller. Amount in settlement currency.
BondAccrIntDays	D	Bond Accrued Interest Days. Number of calendar days since the previous coupon date, ‘0’ on the coupon date, and ’1’ on the day after coupon date and so on.

Field Group *Trade- Repo Specific*		
RepoIntRat	D	Repo Interest Rate. - Repo rate for fixed rate repo - Reference rate for variable and open variable repos The repo interest rate as a percentage with appropriate +/– leading sign[11].
RepoIntAmnt	D	Repo Interest Amount. The repo interest amount as a cash value. For open, variable and open variable repos, the actual calculated amount is displayed.
RepoIntRatBM	D	Instrument reference (e.g. sent by EONIA for variable repos) that is used to determine the actual Repo Interest Rate (e.g. based on an index or rate). The 'Repo Interest Rate' is then used as the spread.
LegNo	D	Leg Number: 0 – Bond Spot / equity trade 1 – Front leg of Repo or Loan trade, 2 – Term leg of Repo or Loan trade
RepoBasiPnt	D	Signed (+/-), Basis Points used to adjust the Repo Interest Rate.
RepoRefCod	D	Short name of the reference rate ISIN (e.g. 'EU1 D' for EONIA, 'EU3M' for EURIBOR 3 month). In case no reference rate is used field is empty.

[11] Sign is displayed only if the Repo Interest Rate is negative.

Field Group *Manually Linked Trade*		
Exch	D	Exchange of the linked trade
Date	D	Trade day of the linked trade
TrdNo	D	Trade number of the linked trade
OrdrNo	D	Order number of the linked trade For Eurex Repo order number contains the external trade reference.
LegNo	D	Leg number of the manually linked trade.

Field Group *Settlement*		
TrdMbr	D	Trading Member ID
ClrMbr	D	Clearing member ID
Proc	D	Processing: Net/Gross
DlvInd	D	Delivery Indication: IN=Internal Delivery, EX=External Delivery, TS=Trade Split, NA=Not Applicable
InitQty	D	Initial quantity
RemQty	D	Remaining quantity to be settled on CM-customer level
BlockQty	D	Blocked quantity
RelQty	D	Released quantity (does only refer to the remaining quantity of the trade; the part, which is not settled on CM-customer level yet)
StlAmt	D	Settlement amount (displayed with 2 decimal places) related to the remaining quantity on CM-customer level. For open, variable and open variable repos, the actual calculated amount is displayed.

Field Group *Settlement*		
StlStat	D	Settlement status on CCP-CM level: P=Pending, S=Settled, L=Late, C=Closed
RelStat	D	Release status on CM- customer level: BL=Blocked, R=Released, PR=Partially Released, LM=Manually Linked, LA=Autom. Linked, S=Settled, BI=Buy-in Blocked, TB=Technical Buy-in blocked[12], IB=ISIN blocked, TI=Technical ISIN blocked[12] for sell trades. P=Pending, LM=Manually Linked, LA=Autom. Linked, S=Settled, TB=Technical Buy-in blocked[12], IB=ISIN blocked, TI= Technical ISIN blocked[12] for buy trades. ISIN blocked/Technical ISIN blocked[12] is only displayed if the Delivery Indicator (*DlvInd*) for the respective trade is 'EX', 'TS' or 'NA'. In case of *DlvInd*='IN' the actual release status of the trade is displayed.
LinkRef	D	Reference for automatic linking
StlLoc	D	Settlement location: APK, CBF, CBL, CCO, CIK, DTC, EOC, HEL, IBC, INT, KDP, MOT, NEC, OEB, SIC, SIS, VPC, VPD or VPS
StlAct	D	Settlement account
ActTyp	D	Account type (PP, A1, A2, A3, A4, A5, A6, A7, A8 or A9)
StlDat	D	Contractual settlement day

2.9.3 Partial Release / Block Release

Description The *Partial Release* page allows partially releasing / blocking of a sell trade.

[12] Is only used for exceptional handling.

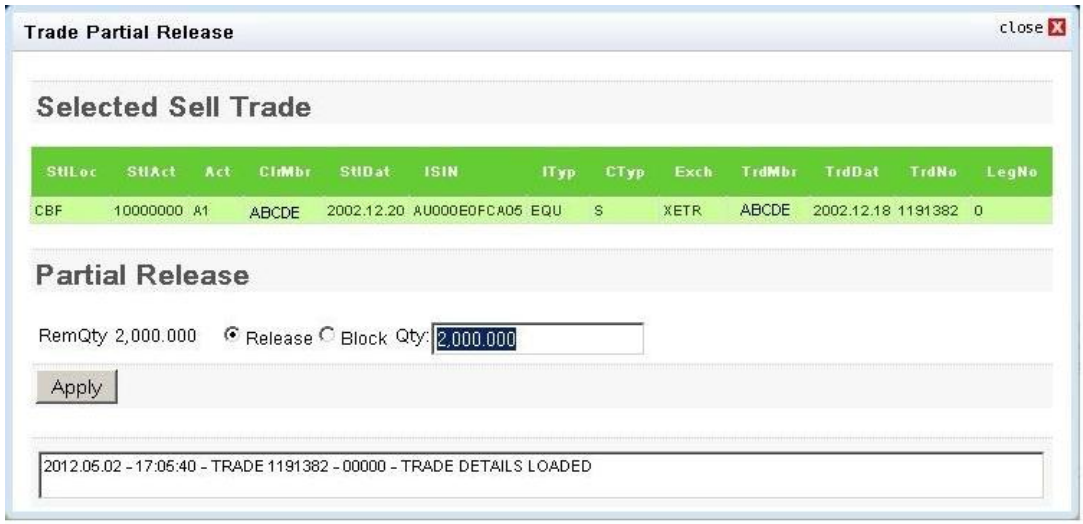


Figure 2.5: *Partial Release page (e.g. for equities)*

Functionality

The *Partial Release* page allows for a specific sell trade to release or block a specific quantity or the whole quantity of the trade. The released / blocked nominal amount must be a multiple of the MSU[13] of the instrument.

A partial release / block can be performed for net and gross processed sell trades only.

Note: The field LegNo is only applicable for repo trades. If the field is not applicable, the field is displayed as empty.

Display

On top of the page key fields of the selected sell trade is displayed.

In the trade release area, the following items are displayed:

- the (remaining) quantity to be settled,
- a radio button to choose whether to release or block the entered quantity,
- a quantity field,
- a button to apply the changes and
- a close button.

The quantity entered in the quantity field always refers to the actual remaining quantity of the trade and is no update to a previously entered (released/blocked) quantity, i.e. a previously entered value is always overruled.

If the trade has already been partially released when opening the page, the field *Qty* lists the

[13] The Minimum Settlement Unit value of an ISIN ensures that all delivery instructions for that ISIN can technically be settled at all respective CSDs. The value defines the resolution for the partial block and release quantities.

quantity actually released.

The radio button is set to *Release* as default.

Action

If the release functionality was chosen by the radio button, the entry field *Qty* specifies the quantity to be released. The quantity to be filled-in can be smaller (or equal) than the remaining nominal value; and equal to or a multiple of the minimum settlement unit (MSU).

Alternatively, if the block functionality was chosen by the radio button, the blocked quantity can be specified in the *Qty* entry field. This quantity has to be greater, equal to, or a multiple of the minimal settlement unit and cannot be larger than the remaining nominal value.

By clicking the *Apply* button, the changes are sent to the system. In case of a successful transaction the release status *RSt* of the trade is changed to *'PR'* and the window switches to the *Trade Overview page.* In case of a transaction failure the window does not switch to the *Trade Overview* but shows the corresponding error message.

If the trade is already linked manually, an error message will appear after applying this function. Trades linked manually have to be explicitly unlinked.

By clicking the *Cancel* button the transaction is cancelled and the *Trade Overview* is shown again.

Sell Trade area *Partial Release*				
Field	**Type**	**Description**	**Syntax**	**CT**
StlLoc	D	Settlement locations: APK,CBF, CBL, CCO, CIK, DTC, EOC, HEL, IBC, INT, KDP, MOT, NEC, OEB, SIC, SIS, VPC, VPD or VPS		
StlAct	D	Settlement account		
Act	D	Account type (PP, A1, A2, A3, A4, A5, A6, A7, A8 or A9)		
ClrMbr	D	Clearing member ID		
StlDat	D	Contractual settlement day (31-12-2099 for open and open variable repo term leg trades)		
ISIN	D	International Securities Identification Number		
ITyp	D	Instrument Type "EQU" Equities, "XTF" Exchange Traded Funds, "SUB" Subscription rights, "BON" bonds including repos, "FUN" Retaining and Distributing Funds, "ADR" American Depository Receipt and "GDR" Global Depository Receipt.		
CTyp	D	Contract type: SPOT, REPO or LOAN.		

Sell Trade area *Partial Release*				
Field	**Type**	**Description**	**Syntax**	**CT**
Exch	D	Exchange of the selected trade		
TrdMbr	D	Trading Member ID		
TrdDat	D	Trade day of the selected trade		
TrdNo	D	Trade number of the selected trade		
LegNo	D	Leg Number: 0 – Bond Spot / equity trade 1 – Front leg of Repo or Loan trade, 2 – Term leg of Repo or Loan trade		

Release/Block area *Partial Release*				
Field	**Type**	**Description**	**Syntax**	**CT**
RemQty	D	Remaining quantity to be settled on level CM – customer		
Block / Release	SM	Select block or release functionality		
Qty	EM	Quantity to be released respectively blocked	Max. 12 characters numeric followed by max. 3 decimals.	

Buttons *Partial Release*	
Identifier	**Description**
Apply	Apply the partial release respectively / partial block of a trade
Close	Cancel the transaction and go back to the *Trade Overview* page.

2.9.4 Manual Linking Trade Overview

Description

The *Manual Linking Trade Overview* page displays the available buy trades for a sell trade chosen in the *Trade Overview* page in order to manually link the trades.

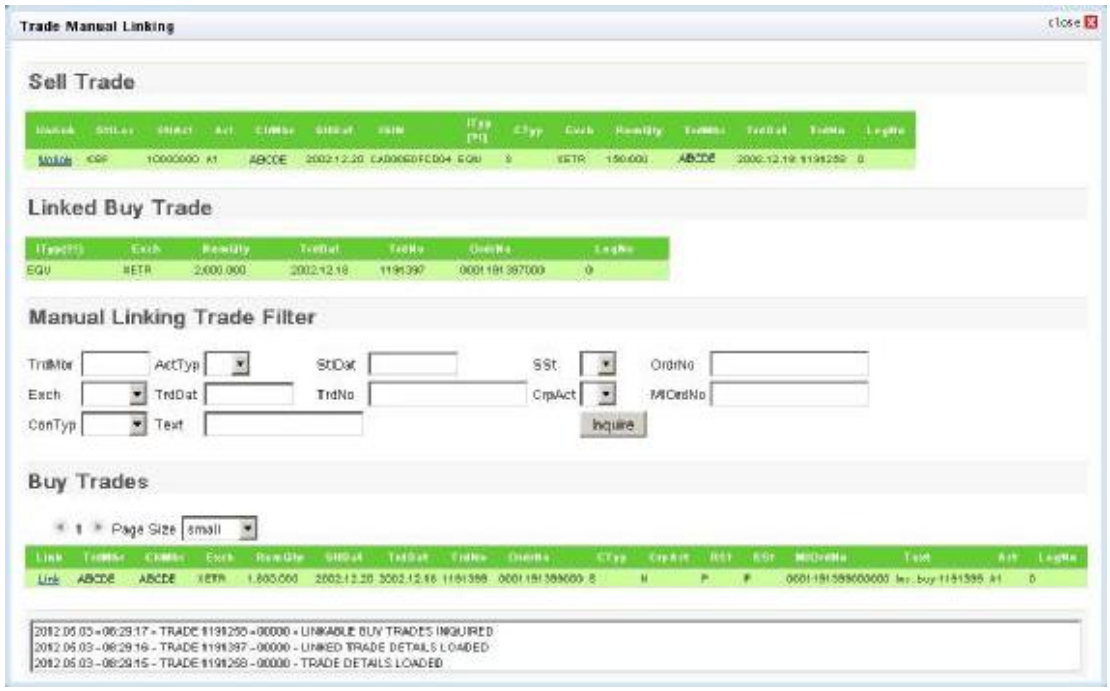


Figure 2.6: *Manual Linking Trade Overview page (e.g. for equities)*

Functionality

The *Manual Linking Trade Overview* page displays the available and (if specified) filtered buy trades for a sell trade chosen in the *Trade Overview* page. Users can choose only one buy trade from the list to be manually linked to the sell trade.

A sell trade, which is linked to a buy trade, is settled on the level CM – customer if the associated buy trade is settled on this level. Thus, it can be ensured that the sell trade is fulfilled by the buy trade.

The following criteria have to be met by a buy trade and therefore they are used as default filter criteria:

- the same ISIN as the sell trade,
- the same currency as the sell trade,
- the same CM as the sell trade,
- the same settlement account as the sell trade,
- expected settlement date of buy trade is required to be identical with that of linked sell trade except for late trades which are expected to settle in the next settlement run.

Depending on the chosen settlement netting unit[14], the buy trades have to fulfill the following criteria:

- the same account type (if account type separation is selected) or
- the same TM (if TM separation is selected for agent trades).

[14] Settlement Netting Unit (SNU) defines the level based on which settlement netting is performed.

In this case, the optional filter criteria account type or TM cannot be used (e.g., filtering for account type P if the original trade has account type A does not return any trades).

- In dependency of the SNU settings, whether bond and repo trades are to be separated or not, bond and repo trades are displayed as candidates for linking. In this respect Bond Spot trades and Bond Basis trades are never treated separately.
- In dependency of the SNU settings, whether trades resulting from Eurex deliveries are to be separated for the origin type, i.e., combinations of trading location and instrument type, or not, buy trades are displayed as candidates for linking.

- the quantity has to be equal or larger to the quantity of the selected sell trade,
- the net processing option has to be chosen for that trade *(Proc = 'N'),*
- the trade has not been fully settled on level CCP-CM and not been linked and therefore has the release status *pending (RelStat = 'P').* Not yet fully settled means in this context: the settlement quantity on level CCP–CM < total quantity,
- no more updates (partial executions) for the buy trade can occur (*FE = 'Y'*).
- currently not in settlement processing

Note:

- New display and filter fields (except settlement location) are only applicable for the bond and repo trades. If a field is not applicable, the field is displayed as empty.
- Open and open variable repos term leg trades are not subject to manual linking as long as the settlement date is set to 31-12-2099. If such a term leg trade is selected for manual linking, an error message will be displayed. After receiving a closing request a contractual settlement date is set and manual linking will be possible.

Additionally this page allows an explicit unlinking of manually linked sell trades.

Display

The key fields of the sell trade are displayed on top of the screen. Additionally the key fields of a buy trade are displayed if a manual link already exists.

Filter criteria fields are shown on the upper part of the page. Filter criteria can be modified and combined. The sorting order of the trades is defined as:

- Settlement Location
- Settlement Day
- Trading Location
- Trade Number

Only buy trades that are subject to the default criteria mentioned above and subject to additionally entered criteria are displayed in the table.

Sell trades currently in the settlement or corporate action processing or with the release status 'ISIN Blocked' are displayed with an enabled *ML* link. For buy trades the link *'ML'* is disabled.

If there are no further trades, the *Previous* and *Next Page* buttons are disabled.

Action

The *Manual Linking Trade Overview* page is opened from the *Trade Overview* page by clicking the link '*ML'* in the row of the sell trade.

The entered filter criteria are applied by clicking the *Inquire* button.

A buy trade can be selected for linking by clicking *Link* in the row of the buy trade. Only one trade can be linked to the sell trade. If there is already an existing link, the existing link will be replaced by the new one. After successful linking, the release status *RSt* of the trade is changed to linked manually (*RSt='LM'*).

An existing link between a sell and a buy trade can be removed by clicking *unlink* in the row of the sell trade. If the manual link is removed the sell trade receives the release status 'Blocked' *(RSt='BL'),* the buy trade receives the release status 'Pending' *(RSt='P').*

After a successful transaction the *Trade Overview* page is shown again. In case of a transaction failure the window does not switch to the *Trade Overview* page but shows the corresponding error message in the message drop down list.

Clicking the *Cancel* button cancels the transaction and goes back to the *Trade Overview* page.

Clicking the button *Previous Page* and *Next Page* inquires the previous/next page showing further trades, which apply to the filter settings. The page size can be set to the values small, medium, large, x-large and xx-large to show up to 11, 22, 33, 44 or 55 buy trades per page.

Fields *Manual Linking Trade Overview*

Column	Type	Description
Field Group *Sell Trade*		
Unlink	D	Transaction, which can be performed on a single trade basis: *Unlink* ('Unlink' Link is only active for already manually linked sell-trades)
StlLoc	D	Settlement location: APK, CBF, CBL, CCO, CIK, DTC, EOC, HEL, IBC, INT, KDP, MOT, NEC, OEB, SIC, SIS, VPC, VPD or VPS
StlAct	D	Settlement account
Act	D	Account type
ClrMbr	D	Clearing member ID
StlDat	D	Contractual Settlement day
ISIN	D	International Securities Identification Number
ITyp	D	Instrument Type "EQU" Equities, "XTF" Exchange Traded Funds, "SUB" Subscription rights, "BON" Bonds including Repos, "FUN" Retaining and Distributing Funds, "ADR" American Depository Receipt and "GDR" Global Depository Receipt.

Fields *Manual Linking Trade Overview*		
Column	**Type**	**Description**
Field Group *Sell Trade*		
CTyp	D	Contract type: SPOT, REPO or LOAN.
Exch	D	Exchanges: XFRA, XETR, XERE, XEUB, XEUR, XETI, XISX, XMIC, ECAG, PIRM
RemQty	D	Remaining quantity
TrdMbr	D	Trading Member ID
TrdDat	D	Trade day
TrdNo	D	Trade number
LegNo	D	Leg Number: 0 – Bond Spot / equity trade 1 – Front leg of Repo or Loan trade, 2 – Term leg of Repo or Loan trade

Fields *Manual Linking Trade Overview*		
Column	**Type**	**Description**
Field Group *Linked Buy Trade*		
ITyp	D	Instrument Type “EQU” Equities, “XTF” Exchange Traded Funds, “SUB” Subscription rights, “BON” Bonds including Repos, “FUN” Retaining and Distributing Funds, “ADR” American Depository Receipt and “GDR” Global Depository Receipt.
Exch	D	Exchanges: XFRA, XETR, XERE, XEUB, XEUR, XETI, XISX, XMIC, ECAG, PIRM
RemQty	D	Remaining quantity of the buy trade
TrdDat	D	Trade day of the buy trade
TrdNo	D	Trade number of the buy trade
OrdrNo	D	Order Number of the buy trade For Eurex Repo order number contains the external trade reference.
LegNo	D	Leg Number: 0 – Bond Spot / equity trade 1 – Front leg of Repo or Loan trade, 2 – Term leg of Repo or Loan trade

Filter Fields *Manual Linking Trade Overview*				
Identifier	**Type**	**Description**	**Syntax**	**CT[15]**
TrdMbr	EO	Trading Member ID	5 characters alphanumeric.	
Act	EO	Account type (PP, A1, A2, A3, A4, A5, A6, A7, A8 or A9)	2 characters alphanumeric.	*
StlDat	EO	Contractual Settlement day.	German format: DD.MM.YYYY DD.MM.YY DDMMYYYY DD-MM-YYYY DD/MM/YYYY English format: YYYY.MM.DD YY.MM.DD YYYYMMDD YYYY-MM-DD YYYY/MM/DD	
SSt	EO	Settlement status on level CCP-CM: P=Pending, L= Late	1 character alphanumeric.	*
OrdrNo	EO	Order number For Eurex Repo order number contains the external trade reference.	16 characters alphanumeric and special characters.	
Exch	EO	Exchanges: XFRA, XETR, XERE, XEUB, XEUR, XETI, XISX, XMIC, ECAG, PIRM	4 characters alphanumeric.	*

[15] An asterisk (*) in the context column (*CT*) marks an entry field for which a drop down menu is available

Filter Fields *Manual Linking Trade Overview*				
Identifier	**Type**	**Description**	**Syntax**	**CT[15]**
TrdDat	EO	Trade day	German format: DD.MM.YYYY DD.MM.YY DDMMYYYY DD-MM-YYYY DD/MM/YYYY English format: YYYY.MM.DD YY.MM.DD YYYYMMDD YYYY-MM-DD YYYY/MM/DD	
TrdNo	EO	Trade number	Max. 7 characters numeric.[16]	
CrpAct	EO	Corporate action: 'N' – Not affected by a corporate Action 'Y' – Affected by an original run of an non-income event 'I' – Affected by an original run or a cancellation/re-run of an income event 'D' – Trade marked as candidate to be automatically booked out during cancellation/rerun 'R' – Trade created during the processing of a rerun 'C' – Trade generated during the processing of a cancellation run.	1 character alphanumeric.	*
MIOrdNo	EO	Member internal order number	Maximum 16 characters alphanumeric and special characters.	

[16] Is automatically extended by leading zeros

Filter Fields *Manual Linking Trade Overview*				
Identifier	**Type**	**Description**	**Syntax**	**CT[15]**
ConTyp	EO	Contract type: SPOT, REPO or LOAN. Default: “empty” to filter for both.	4 characters alphanumeric.	*
Text	EO	Text of the order	Max. 35 characters alphanumeric and special characters.	

Fields *Manual Linking Trade Overview*		
Table *Buy Trades*		
Column	**Type**	**Description**
Link	D	Transaction which can be performed on a buy trade: *Link*
TrdMbr	D	Trading member ID
ClrMbr	D	Clearing member ID
Exch	D	Exchanges: XFRA, XETR, XERE, XEUB, XEUR, XETI, XISX, XMIC, ECAG, PIRM
RemQty	D	Remaining quantity to be settled on level CM – customer
StlDat	D	Contractual settlement day
TrdDat	D	Trade day
TrdNo	D	Trade number
OrdrNo	D	Order number For Eurex Repo order number contains the external trade reference.
CTyp	D	Contract type: Spot, Repo or Loan (S, R, L).

Fields *Manual Linking Trade Overview*		
Table *Buy Trades*		
Column	**Type**	**Description**
CrpAct	D	Corporate action: 'N' – Not affected by a corporate Action 'Y' – Affected by an original run of an non-income event 'I' – Affected by an original run or a cancellation/re-run of an income event 'D' – Trade marked as candidate to be automatically booked out during cancellation/rerun 'R' – Trade created during the processing of a rerun 'C' – Trade generated during the processing of a cancellation run
RSt	D	Release status on Level CM – customer: only Pending (P) possible
SSt	D	Settlement status on level CCP – CM: Pending or Late (P, L) possible
MIOrdNo	D	Member internal order number
Text	D	Text of the order
Act	D	Account type (PP, A1, A2, A3, A4, A5, A6, A7, A8 or A9)
LegNo	D	Leg Number: 0 – Bond Spot / equity trade 1 – Front leg of Repo or Loan trade, 2 – Term leg of Repo or Loan trade

Buttons *Manual Linking Trade Overview*	
Identifier	**Description**
Inquire	Apply the filter and inquire trades
Previous Page	Show the previous page, if available
Next Page	Show the next page, if available
Close	Cancel the transaction and go back to the *Trade Overview* page
Page Size	Change the maximum number of listed buy trades

Links *Manual Linking Trade Overview*	
Identifier	**Description**
Unlink	Unlink the sell and buy trades

Links *Manual Linking Trade Overview*	
Identifier	**Description**
Link	Link the selected buy trade to the sell trade

2.9.5 Report Selection

Description

The *Report Selection* page allows members to request current and historical formatted and raw data reports out of different reporting groups.



Figure 2.7: *Report Selection page* (the shown list of reports in this screenshot is only for demonstration and may be not complete)

Functionality

The *Report Selection* page allows members to request the reports that are generated at the end of the trading day or intraday. The reports are sent to members via the connectivity infrastructure.

Historical reports can be selected by specifying a date in the respective entry field in the selection table. Historical reports can be requested from the previous business day until up to four business days backwards.

Reports are available as standard and raw[17] data.

For a list of all reports and available formats see document 'Description Reports Layout' and 'Description of Raw Report Data'.

The following table shows the reporting groups referring to the settlement cycles and the assigned products / instruments:

Processing class	Settlement cycle	Product (Instrument type)
Batch oriented	STD, SDS1, SDS2	Equities (EQU) with settlement currency EUR, held in CSC, settled at CBF (cash via BuBa)
		Exchange traded funds (XTF) / Retaining and Distributing Funds (FUN) with settlement currency EUR, held in CSC, settled at CBF(cash via BuBa)
		Subscription rights (SUB) with settlement currency EUR, held in CSC, settled at CBF (cash via BuBa)
Continuous	NTP, DTP1, DTP2	Equities (EQU) in any currency, held in NCSC, settled at CBL
		Equities (EQU) / bonds (BON) with settlement currency CHF, held in CSC, settled at SIS (cash via SNB)
		Bonds (BON) in any currency, held in CSC or NCSC, settled at CBF (foreign cash via CBL) and EOC
		Equities (EQU) with foreign settlement currency, held in CSC, settled at CBF (cash via CBL)
		American / Global depository receipts (ADR / GDR) in foreign currency
Continuous	n/a	Equities (EQU) with settlement currency EUR / GBP, held in NCSC, settled at Euroclear UK & Ireland.
		Loan processing is done for selected Equities, Fixed Income Instruments and ETFs settled at CBF, CBL and SIS.

Display

This page is divided into two parts:

Upper part shows one filter field to filter the reports per Report Group ID.

Lower part of the page shows a table with the available reports belonging to the selected reporting group and their subscription settings.

Delivery reports are provided as follows:

- Resulting from batch oriented reporting ('BRP'),
- Delivery reports resulting from continuous reporting ('CORPT'),

[17] The user has no possibility to request specific historical intraday report version. If historical data out of the time-triggered report group CORPT are requested, all versions of this report of the respective day are delivered.

- General reports resulting from end-of-day processing ('EOD'),
- Instrument type specific reports ('EXS' and 'BONDS'), and
- Miscellaneous reports ('OTHER').

Each report belongs to a report group ID. If no reporting group is selected, all reports are listed at once.

Reports are listed in alphabetical order by report ID. The sorting order of the report is by the report ID (ascending), reporting group (ascending) and the report name (ascending). Modifications are done directly in the table.

When opening the window, the report list is initially empty. The report list must be inquired explicitly.

Action

The *Report Selection* page is accessible via the menu bar link *Report Selection*.

Reports can be requested as formatted (standard) or raw data reports. Users can select one or more reports each in standard and/or raw data format.

For time-triggered reports in the "CORPT" group, which are generated as update versions during a day, there is no possibility to select the version of reports for CE270 Settled Delivery for clearing member, CE271 Settled Delivery for settlement institution and CE272 Settled Delivery for trading member. The member receives all versions that are foreseen for this report.

Historical reports can be selected by specifying a date in the respective entry field in the table.[18] Historical reports can be requested up to four trading days backwards.

Only the end-of-day report version is delivered when requesting an historical intra-day report.

The inquiry button must be clicked to inquire the reports according to the filter settings. After the reports are inquired and displayed in the list box the selection can be performed.

Clicking the *Apply* button submits the report selection displayed in the table to the CCP System.

Note: After clicking the *Apply* button, the information about historical report requests can not be re-inquired and is not displayed.

For reports, which can be requested via the CCP System and the Eurex system, the requested report is sent to each system from where a report request is received.

Remark
If the same report is requested by a member at Eurex and CCP, the member receives the report twice.

[18] The user has no possibility to request specific historical intraday report version. If historical data out of the time-triggered report group CORPT are requested, all versions of this report of the respective day are delivered.

Filter fields:

Filter Fields *Report Selection*				
Field label	**Type**	**Description**	**Syntax**	**CT**
Reporting Group	EO	The reporting group (long name) a report belongs to: - “Equities, XTFs and Subscription Rights”: related to reports generated on the basis of instrument type EQU (Equity), ADR (American Depository Receipt), GDR (Global Depository Receipt), FUNs (Retaining and Distributing Funds), XTF (Exchange Traded Funds) and SUB (Subscription Rights) - “Bonds”: related to reports generated on the basis of instrument type BON (Bonds) - “Batch Settlement “: batch oriented reports - “Continuous Settlement“: reports from continuous reporting - “End-Of-Day”: related to reports generated on the basis of end-of-day processing - “Others”: related to miscellaneous reports, e.g. risk reports. Includes reports which are independent of settlement of trades. Default is “empty” to filter for all.	Max. 40 characters alphanumeric	*

Display fields:

Fields Table *Reports*		
Column Identifier	**Type**	**Description**
RptGrp	D	The Report group (short name) a report belongs to: - “BRP“ (Batch settlement) - “CRP“ (Continuous settlement) - “OTHER” (Other) - “EOD” (End-Of-Day) - “EXS” (Equities, American / Global Depository Receipts, Retaining and Distributing Funds, XTFs and Subscription Rights) - “BONDS” (Bonds)
RptID	D	Report ID
Freq	D	Frequency: intraday (I), daily (D) or monthly (M)

Fields Table *Reports*		
Column Identifier	**Type**	**Description**
ReportName	D	Name of Report
StdRpt	EO	Shows whether the report in standard data format is to be sent
RawRpt	EO	Shows whether the report in raw data format is to be sent
HistStdRpt	EO	Entry field for the date of the historic report to be sent in standard data format to be sent. Syntax: German: DD.MM.YYYY; DD.MM.YY; DDMMYYYY; DD-MM-YYYY; DD/MM/YYYY English: YYYY.MM.DD; YY.MM.DD; YYYYMMDD; YYYY-MM-DD; YYYY/MM/DD
HistRawRpt	EO	Entry field for the date of the historic report to be sent in raw data format to be sent. Syntax: German:: DD.MM.YYYY; DD.MM.YY; DDMMYYYY; DD-MM-YYYY; DD/MM/YYYY English: YYYY.MM.DD; YY.MM.DD; YYYYMMDD; YYYY-MM-DD; YYYY/MM/DD

Buttons:

Buttons *Report Selection*	
Identifier	**Description**
Inquire	Apply filter criteria and inquire the report list and the actual selection.
Apply	Submit the report selection displayed in the table to the CCP System.

2.10 Other Pages

Pages that are only used for generic operations are described in this section. No functionality of the gross delivery management is part of these pages.

2.10.1 Login Page

Description

The *Login* page allows users to connect and to login to all clearing Systems that support the single sign-on, e.g. Securities Clearing GUI.



Figure 2.8: *Login*

Functionality

The *Login* page allows users to connect and login to all clearing Systems that support single sign-on.

Display

The page displays entry fields for user name (identification) and password. Both need to be entered in the corresponding fields.

A radio button is displayed which allows choosing the language in which the following pages are displayed. The *Login* page itself is displayed in the language as it is opted in the browser's preferred language settings. The radio button is defaulted to this language.

Action

After entering the identification and the password, the user can click the *Login* button to log into the system. If the password has expired, the user is automatically redirected to the change password-page.

Fields *Login*			
Identifier	**Type**	**Description**	**Syntax**
Language	SM	Selection of language (German / English)	Radio button.
Username	EM	Identification of the user	alphanumeric.
Password	EM	Enter password. The password is not visible but hidden by “*”	alphanumeric.

Buttons *Login*	
Identifier	**Description**
Login	Connect and log into the System

2.10.2 Change Password / Login after password expiration

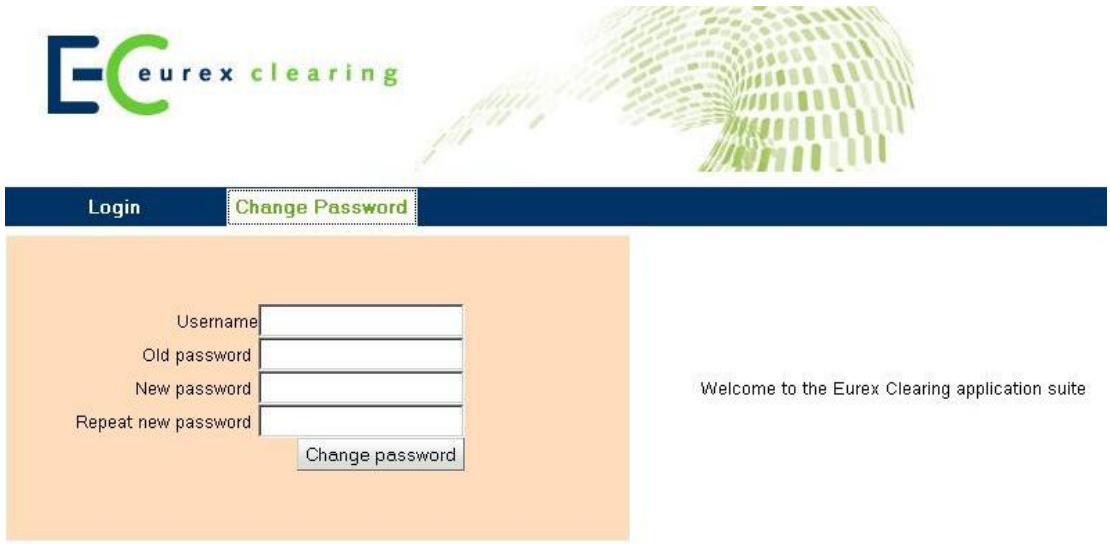


Figure 2.9: *Login after password expired*

Functionality

The *Change Password / Login after password expiration* page can be opened from the Login page via the menu bar. It also appears after normal login when the user's password happens to be expired. It allows users to change their passwords and login finally to the System.

Display

The page displays entry fields for user name (identification), old password, new password and its confirmation. All information needs to be entered in the corresponding fields.

Action

After entering UserID, old password, new password and the confirmation, the user can click the

Change password button to change the password and return to the login page.

A confirmation message is displayed in a popup window if the password has been changed and the user is forwarded to the *Application Overview* page when closing the popup.

Fields *Change Password*			
Identifier	**Type**	**Description**	**Syntax**
Username	EM	Identification of the user	alphanumeric.
Old password	EM	Enter old password. The password is not visible but hidden by “*”	alphanumeric.
New password	EM	Enter new password. The password is not visible but hidden by “*”	alphanumeric.
Repeat new password		Repeat the new password. The password is not visible but hidden by “*”	alphanumeric.

Buttons *Change Password*	
Identifier	**Description**
Change password	Changes the password

2.10.3 Application Overview

Description

The *Application Overview* page starts the clearing applications after login.



Figure 2.10: *Application Overview (indicative representation)*

Functionality

The *Application Overview* page is used to start the applications a user is allowed to start, e.g. Securities Clearing GUI.

Display

This section contains the links to start the clearing applications. The list of applications depends on the list of applications already in production and on the availability for the user. A user does not see applications that he is not entitled to open.

Action

If the user clicks on a link, the according application is opened in a separate window.

2.10.4 Help

Description

The *Help* page displays information about the pages and the respective functionality of the Securities Clearing GUI.



Figure 2.9: *Login after password expired*

The *Change Password* / Login after password expiration page can be opened from the Login page via the menu bar. It also appears after normal login when the user's password happens to be expired. It allows users to change their passwords and login finally to the System.

Display

The page displays entry fields for user name (identification), old password, new password and its confirmation. All information needs to be entered in the corresponding fields.

Action

After entering UserID, old password, new password and the confirmation, the user can click the *Change password* button to change the password and return to the login page.
A confirmation message is displayed in a popup window if the password has been changed and the user is forwarded to the *Application Overview* page when closing the popup.

Fields *Change Password*

Identifier	Type	Description	Syntax
Username	EM	Identification of the user	alphanumeric.
Old password	EM	Enter old password. The password is not visible but hidden by "*"	alphanumeric.
New password	EM	Enter new password. The password is not visible but hidden by "*"	alphanumeric.
Repeat new password		Repeat the new password. The password is not visible but hidden by "*"	alphanumeric.

Buttons *Change Password*

Identifier	Description
Change password	Changes the password

Figure 2.11: *Help*

Functionality

In the *Help* page the user can view help information to the page from which the *Help* was opened.

Display

The *Help* page consists of a screenshot and the help content, which displays the help section of the calling page.

The Help content consists of

- A screenshot of the page
- A short description
- A detailed functionality description
- A section describing the displayed content of the page
- A section describing the possible actions and transactions, which can be performed by the users.
- Tables showing all fields, buttons and links and their labels and descriptions

Action

Help pages are available on the Trade Overview and on the Report Selection page.

No further action is possible, except of the browser's functions like search or print.

3 Appendix

3.1 Page Names and their Abbreviations

Page Name	Abbreviation
Trade Overview	TO
Trade Details	TD
Partial Release	PR
Manual Linking Trade Overview	MLTO
Report Selection	RS
Help	HL

3.2 Valid Values

Item	Description	In Page
Buy or Sell	B (Buy)	TO, TD
	S (Sell)	TO, TD
Settlement Status	P (Pending)	TO, MLTO, TD
	S (Settled)	TO, TD
	L (Late)	TO, MLTO, TD
	C (Closed)	TO, TD
	U (Undefined)	TO, TD
Release Status	BL (Blocked)	TO, TD
	R (Released)	TO, TD
	PR (Partially Released)	TO, TD
	LM (Linked Manually)	TO, MLTO, TD
	LA (Linked Automatically)	TO, MLTO, TD
	S (Settled)	TO, TD
	P (Pending)	TO, MLTO, TD
	BI (Buy-in Blocked)	TO, TD
	TB (Technical Buy-in Blocked)[19]	TO, TD
	U (undefined)	TO, TD
	IB (ISIN Blocked)	TO, TD
	TI (Technical ISIN Blocked)[15]	TO, TD
Processing Method	G (Gross)	TO, TD
	N (Net)	TO, TD
Cash Deferral	Y (Yes)	SO
	N (No)	SO
Fully Executed	Y (Yes)	TO, TD
	N (No)	TO, TD
Report Frequency	D (Daily)	RS
	M (Monthly)	RS
	I (Intraday)	RS

Item	Description	In Page
Account Type	PP (Proprietary), A1, A2, A3, A4, A5, A6, A7, A8, A9 (Agent)	Various
Delivery Indication	IN (Internal Delivery)	TO, TD
	EX (External Delivery)	TO, TD
	TS (Trade Split)	TO, TD
	NA (Not applicable)	TO, TD
Instrument Type	BON (Bonds and repos)	Various
	EQU (Equities)	
	FUN (Retaining and Distributing Funds)	
	ADR (American Depository Receipt)	
	GDR (Global Depository Receipt)	
	XTF (Exchange Traded Funds)	
	SUB (Subscription rights)	
	EXS (covers ADR, GDR, FUN, EQU, XTF and SUB)	
Contract Type	SPOT (Outright bond trades)	Various
	REPO (Repo trades)	
	LOAN (Loan trades)	
Reporting Group	Batch settlement	RS
	Continuous settlement	
	End-Of-Day	
	Other	
	Equities, FUNs, XTFs and Subscription Rights	
	Bonds	

3.3 Completion and Error Message List

3.3.1 Completion messages

The following table shows the completion messages.

Text	Status Bar	Message Log	Situation
Success Messages			
TRADE <TrdIdCode> GROSS FLAG SET	Y	Y	TO: One or more trades were selected and the gross button was pressed. For each successful action one message is generated.
TRADE <TrdIdCode> NET FLAG SET	Y	Y	TO: One or more trades were selected and the net button was pressed. For each successful action one message is generated.
TRADE <TrdIdCode> RELEASED	Y	Y	TO: One or more trades were selected and the release button was pressed. For each successful action one message is generated.
TRADE <TrdIdCode> BLOCKED	Y	Y	TO: One or more trades were selected and the block button was pressed. For each successful action one message is generated.
TRADE <TrdIdCode> PARTIALLY RELEASED	Y	Y	PR: One or more trades were selected and the partial release button was pressed. For each successful action one message is generated.
TRADE <TrdIdCode> AUTOMATICALLY LINKED	Y	Y	TO: One or more trades were selected, the reference field was correctly filled and the *SetRef* button was pressed. For each successful action one message is generated.

Text	Status Bar	Message Log	Situation
Error Messages			
TRADE <TrdIdCode> <message from other layer>	Y	Y	TO, PR: One or more trades were selected and *Set Net, Set Gross, Release, Block, Set Ref* was pressed. For each action which was not successful this message is generated, and the original message from another layer is appended.
REPORT <TrdIdCode> <message from other layer>	Y	Y	RS: One or more reports were selected. For each action that was not successful this message is generated, and the original message from another layer is appended.
REPORT <TrdIdCode> <message from other layer>	Y	Y	RS: In case of selecting at least one intraday version of report CE270/CE271/CE272 Settlement Delivery CM/SI/NCM, the information is given that also the last version is mandatory and therefore automatically selected for generation.

3.3.2 Back end Error messages

As the GUI is browser based no MISS, and therefore no BESS, is required. The relevant error messages previously provided by the BESS have been transferred to the back end.

The following table shows the error messages generated by the back end.

ID	Text	Situation
30000		UNSPECIFIED BACK END ERROR
30001		INFO BREAK REQUEST ERROR
30002		INFO CONTINUE REQUEST ERROR
30003		INFO RETURN REQUEST ERROR
31000	MLI_REC_CTR_ERR	VALUES FIELD VALIDATION ERROR
31008	EIN_GEBER_ERR	VALUES FIELD VALIDATION ERROR
31009	SRP_LAT_BLCK_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31010	TRD_DAT_ERR	VALUES FIELD VALIDATION ERROR

ID	Text	Situation
31011	STL_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31012	STL_ACCT_COD_ERR	VALUES FIELD VALIDATION ERROR
31013	GRS_PEND_REL_BUY_QTY_ERR	VALUES FIELD VALIDATION ERROR
31014	TEXT_ERR	VALUES FIELD VALIDATION ERROR
31015	MIN_REL_QTY_ERR	VALUES FIELD VALIDATION ERROR
31016	RAWD_AVAL_COD_ERR	VALUES FIELD VALIDATION ERROR
31017	GRS_STLD_TOT_BUY_QTY_ERR	VALUES FIELD VALIDATION ERROR
31018	GRS_LAT_BLCK_SELL_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31019	OFST_LAT_REL_LVL_CM_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31020	SRP_PEND_REL_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31021	TRAN_ID_SFX_NO_ERR	VALUES FIELD VALIDATION ERROR
31022	GRS_LAT_REL_SELL_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31023	TRAN_TYP_ERR	VALUES FIELD VALIDATION ERROR
31024	SRP_STLD_TOT_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31025	TRD_TIM_ERR	VALUES FIELD VALIDATION ERROR
31026	ORDR_NO_ERR	VALUES FIELD VALIDATION ERROR
31027	GRS_PEND_REL_SELL_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31028	BUY_SELL_COD_ERR	VALUES FIELD VALIDATION ERROR
31029	REPT_NAM_ERR	VALUES FIELD VALIDATION ERROR
31030	GRS_STLD_TOT_SELL_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31031	INST_TYP_ERR	VALUES FIELD VALIDATION ERROR
31032	GRS_LAT_REL_SELL_QTY_ERR	VALUES FIELD VALIDATION ERROR
31033	ON_OFF_EXCH_PRC_TYP_ERR	VALUES FIELD VALIDATION ERROR
31034	REPT_PRNT_FREQ_COD_ERR	VALUES FIELD VALIDATION ERROR
31035	OFST_PEND_REL_LVL_CUST_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31036	MEMB_STAT_CM_COD_ERR	VALUES FIELD VALIDATION ERROR
31037	EXCH_NAM_ERR	VALUES FIELD VALIDATION ERROR
31038	STL_CURR_COD_ERR	VALUES FIELD VALIDATION ERROR
31039	TRD_FUL_COD_ERR	VALUES FIELD VALIDATION ERROR
31040	OFST_STLD_TOT_LVL_CUST_AMNT_E	VALUES FIELD VALIDATION ERROR

ID	Text	Situation
	RR	
31041	OFST_LAT_BLCK_LVL_CM_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31042	CASH_DFRL_ERR	VALUES FIELD VALIDATION ERROR
31043	ACCT_ID_ERR	VALUES FIELD VALIDATION ERROR
31044	OLD_PWD_ERR	VALUES FIELD VALIDATION ERROR
31045	TRD_ID_COD_ERR	VALUES FIELD VALIDATION ERROR
31046	OFST_PEND_BLCK_LVL_CM_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31047	REPT_MEMB_CRT_SLT_COD_ERR	VALUES FIELD VALIDATION ERROR
31048	MIC_BAWE_COD_ERR	VALUES FIELD VALIDATION ERROR
31049	TRD_STL_STAT_COD_ERR	VALUES FIELD VALIDATION ERROR
31050	TRD_PRC_ERR	VALUES FIELD VALIDATION ERROR
31051	MIC_COD_ERR	VALUES FIELD VALIDATION ERROR
31052	MEMB_STAT_SI_COD_ERR	VALUES FIELD VALIDATION ERROR
31053	PASSWORD_ERR	VALUES FIELD VALIDATION ERROR
31054	TRD_KEY_CAND_TRD_ERR	VALUES FIELD VALIDATION ERROR
31055	STAT_DAT_ERR	VALUES FIELD VALIDATION ERROR
31056	NEW_PWD_ERR	VALUES FIELD VALIDATION ERROR
31057	OFST_LAT_BLCK_LVL_CUST_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31058	GRS_PEND_REL_BUY_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31059	GRS_LAT_BLCK_BUY_QTY_ERR	VALUES FIELD VALIDATION ERROR
31060	TRD_CURR_TYP_COD_ERR	VALUES FIELD VALIDATION ERROR
31061	GRS_STLD_TOT_BUY_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31062	VAL_DAT_ERR	VALUES FIELD VALIDATION ERROR
31063	OFST_PEND_BLCK_LVL_CUST_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31064	USR_ID_COD_OBO_MS_ERR	VALUES FIELD VALIDATION ERROR
31065	SRP_PEND_REL_QTY_ERR	VALUES FIELD VALIDATION ERROR
31066	SRP_STLD_TOT_QTY_ERR	VALUES FIELD VALIDATION ERROR
31067	TRD_KEY_LNK_TRD_ERR	VALUES FIELD VALIDATION ERROR

ID	Text	Situation
31068	STAT_TIM_ERR	VALUES FIELD VALIDATION ERROR
31069	USR_ORDR_COD_ERR	VALUES FIELD VALIDATION ERROR
31070	TEXT_LNK_REF_ERR	VALUES FIELD VALIDATION ERROR
31071	STL_LOC_COD_ERR	VALUES FIELD VALIDATION ERROR
31072	TRD_QTY_ERR	VALUES FIELD VALIDATION ERROR
31073	GRS_LAT_BLCK_BUY_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31074	ISIN_COD_ERR	VALUES FIELD VALIDATION ERROR
31075	TRD_REM_QTY_ERR	VALUES FIELD VALIDATION ERROR
31076	GRS_PEND_BLCK_BUY_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31077	GRS_PEND_BLCK_SELL_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31078	SRP_LAT_BLCK_QTY_ERR	VALUES FIELD VALIDATION ERROR
31079	TRD_KEY_ERR	VALUES FIELD VALIDATION ERROR
31080	OFST_PEND_REL_LVL_CM_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31081	CORP_ACTN_IND_ERR	VALUES FIELD VALIDATION ERROR
31082	SRP_LAT_REL_QTY_ERR	VALUES FIELD VALIDATION ERROR
31083	BUY_TRD_REF_ERR	VALUES FIELD VALIDATION ERROR
31084	OFST_STLD_TOT_LVL_CM_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31085	MEMB_CLG_ID_COD_ERR	VALUES FIELD VALIDATION ERROR
31086	OFST_LAT_REL_LVL_CUST_AMNT_ER R	VALUES FIELD VALIDATION ERROR
31087	APPLICATION_ID_ERR	VALUES FIELD VALIDATION ERROR
31088	RAWD_MEMB_CRT_SLT_COD_ERR	VALUES FIELD VALIDATION ERROR
31089	DATE_LST_UPD_DAT_LNK_TRD_ERR	VALUES FIELD VALIDATION ERROR
31090	CRT_DAT_ERR	VALUES FIELD VALIDATION ERROR
31091	GRS_PEND_REL_SELL_QTY_ERR	VALUES FIELD VALIDATION ERROR
31092	SRP_PEND_BLCK_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31093	KEY_DAT_CTRL_BLC_ERR	VALUES FIELD VALIDATION ERROR
31094	GRS_STLD_TOT_SELL_QTY_ERR	VALUES FIELD VALIDATION ERROR
31095	SRP_LAT_REL_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31096	TRD_REL_QTY_ERR	VALUES FIELD VALIDATION ERROR
31097	STL_DAT_ERR	VALUES FIELD VALIDATION ERROR

ID	Text	Situation
31098	WKN_NO_ERR	VALUES FIELD VALIDATION ERROR
31099	TRAN_DAT_ERR	VALUES FIELD VALIDATION ERROR
31100	MEMB_TRD_ID_COD_ERR	VALUES FIELD VALIDATION ERROR
31101	GRS_LAT_REL_BUY_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31102	DATE_LST_UPD_DAT_ERR	VALUES FIELD VALIDATION ERROR
31103	SRP_PEND_BLCK_QTY_ERR	VALUES FIELD VALIDATION ERROR
31104	GRS_LAT_BLCK_SELL_QTY_ERR	VALUES FIELD VALIDATION ERROR
31105	REPT_HIS_DAT_ERR	VALUES FIELD VALIDATION ERROR
31106	INST_LNG_NAM_ERR	VALUES FIELD VALIDATION ERROR
31107	GRS_PEND_BLCK_SELL_QTY_ERR	VALUES FIELD VALIDATION ERROR
31108	GRS_PEND_BLCK_BUY_QTY_ERR	VALUES FIELD VALIDATION ERROR
31109	NET_GRS_PROC_COD_ERR	VALUES FIELD VALIDATION ERROR
31110	GRS_LAT_REL_BUY_QTY_ERR	VALUES FIELD VALIDATION ERROR
31111	REPT_ID_COD_ERR	VALUES FIELD VALIDATION ERROR
31112	TRD_REL_STAT_COD_ERR	VALUES FIELD VALIDATION ERROR
31113	TRAN_TIM_ERR	VALUES FIELD VALIDATION ERROR
31114	LNK_IND_ERR	VALUES FIELD VALIDATION ERROR
31115	TRAN_DATE_BAWE_ERR	VALUES FIELD VALIDATION ERROR
31116	TRAN_TIME_BAWE_ERR	VALUES FIELD VALIDATION ERROR
31117	RESUB_NO_ERR	VALUES FIELD VALIDATION ERROR
31118	CASH_ACCT_COD_ERR	VALUES FIELD VALIDATION ERROR
31119	CASH_LOC_COD_ERR	VALUES FIELD VALIDATION ERROR
31120	STL_RUN_COD_ERR	VALUES FIELD VALIDATION ERROR
31121	OFST_CCP_CM_EXP_QTY_ERR	VALUES FIELD VALIDATION ERROR
31122	OFST_CCP_CM_EXP_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31123	OFST_CCP_CM_REM_QTY_ERR	VALUES FIELD VALIDATION ERROR
31124	OFST_CCP_CM_REM_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31125	OFST_CM_CUST_EXP_QTY_ERR	VALUES FIELD VALIDATION ERROR
31126	OFST_CM_CUST_EXP_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31127	OFST_CM_CUST_REM_QTY_ERR	VALUES FIELD VALIDATION ERROR

ID	Text	Situation
31128	OFST_CM_CUST_REM_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31129	GRS_BUY_EXP_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31130	GRS_BUY_EXP_QTY_ERR	VALUES FIELD VALIDATION ERROR
31131	GRS_BUY_REM_QTY_ERR	VALUES FIELD VALIDATION ERROR
31132	GRS_BUY_REM_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31133	GRS_SELL_EXP_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31134	GRS_SELL_EXP_QTY_ERR	VALUES FIELD VALIDATION ERROR
31135	GRS_SELL_REM_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31136	GRS_SELL_REM_QTY_ERR	VALUES FIELD VALIDATION ERROR
31137	SRP_EXP_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31138	SRP_EXP_QTY_ERR	VALUES FIELD VALIDATION ERROR
31139	SRP_REM_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31140	SRP_REM_QTY_ERR	VALUES FIELD VALIDATION ERROR
31141	OFST_CCP_CM_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31142	OFST_CCP_CM_QTY_ERR	VALUES FIELD VALIDATION ERROR
31143	OFST_CM_CUST_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31144	OFST_CM_CUST_QTY_ERR	VALUES FIELD VALIDATION ERROR
31145	GRS_BUY_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31146	GRS_BUY_QTY_ERR	VALUES FIELD VALIDATION ERROR
31147	GRS_SELL_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31148	GRS_SELL_QTY_ERR	VALUES FIELD VALIDATION ERROR
31149	SRP_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31150	SRP_QTY_ERR	VALUES FIELD VALIDATION ERROR
31151	DLV_IND_ERR	VALUES FIELD VALIDATION ERROR
31152	CTRY_COD_ERR	VALUES FIELD VALIDATION ERROR
31153	TRD_TYP_ERR	VALUES FIELD VALIDATION ERROR
31154	TRD_SR_TYP_ERR	VALUES FIELD VALIDATION ERROR
31155	LEG_NO_ERR	VALUES FIELD VALIDATION ERROR
31156	TRD_INF_TRD_TYP_ERR	VALUES FIELD VALIDATION ERROR
31157	BON_CPN_RAT_ERR	VALUES FIELD VALIDATION ERROR

ID	Text	Situation
31158	BON_ACR_INT_ERR	VALUES FIELD VALIDATION ERROR
31159	BON_ACR_INT_DAY_ERR	VALUES FIELD VALIDATION ERROR
31160	REPO_INT_RAT_ERR	VALUES FIELD VALIDATION ERROR
31161	REPO_INT_AMNT_ERR	VALUES FIELD VALIDATION ERROR
31162	INT_RAT_BNCH_MRK_ERR	VALUES FIELD VALIDATION ERROR
31163	STL_TYP_IND_ERR	VALUES FIELD VALIDATION ERROR
31164	REPT_GRP_COD_ERR	VALUES FIELD VALIDATION ERROR
31165	OTC_TRD_ID_ERR	VALUES FIELD VALIDATION ERROR
31166	EXT_ORG_ID_COD_ERR	VALUES FIELD VALIDATION ERROR
31167	EXT_CTPY_ID_COD_ERR	VALUES FIELD VALIDATION ERROR
31168	TRAD_INFO_ORG_ERR	VALUES FIELD VALIDATION ERROR
31169	TRAD_INFO_CTPY_ERR	VALUES FIELD VALIDATION ERROR
31170	PAYM_IND_ERR	VALUES FIELD VALIDATION ERROR
31171	OTC_MTCH_ID_ERR	VALUES FIELD VALIDATION ERROR
31172	OTC_TRD_STAT_COD_ERR	VALUES FIELD VALIDATION ERROR
31174	MEMB_ORG_ID_COD_ERR	VALUES FIELD VALIDATION ERROR
31175	MEMB_CTPY_ID_COD_ERR	VALUES FIELD VALIDATION ERROR
31176	STL_LOC_UNT_ERR	VALUES FIELD VALIDATION ERROR
31177	EXT_ORDR_NO_ERR	VALUES FIELD VALIDATION ERROR
31178	EXT_TRD_ID_ERR	VALUES FIELD VALIDATION ERROR
31179	EXT_TRD_MEMB_ID_COD_ERR	VALUES FIELD VALIDATION ERROR
31180	ISIN_CURR_COD_ERR	VALUES FIELD VALIDATION ERROR
31181	MKT_VAL_ERR	VALUES FIELD VALIDATION ERROR
31182	REPO_BAS_PNT_ERR	VALUES FIELD VALIDATION ERROR
31183	REPO_REF_COD_ERR	VALUES FIELD VALIDATION ERROR
31184	REPO_REF_ISIN_COD_ERR	VALUES FIELD VALIDATION ERROR
31185	REPO_TYP_ERR	VALUES FIELD VALIDATION ERROR
31186	STL_AMNT_PURCH_ERR	VALUES FIELD VALIDATION ERROR
31187	STL_AMNT_REPURCH_ERR	VALUES FIELD VALIDATION ERROR
31188	STL_DAT_PURCH_ERR	VALUES FIELD VALIDATION ERROR

ID	Text	Situation
31189	STL_DAT_REPURCH_ERR	VALUES FIELD VALIDATION ERROR
31190	REPO_USG_IND_ERR	VALUES FIELD VALIDATION ERROR
31191	RATE_DATE_ERR	VALUES FIELD VALIDATION ERROR
31192	MKT_SECU_PRC_ERR	VALUES FIELD VALIDATION ERROR
31193	CA_ON_DEL_TRD_ERR	VALUES FIELD VALIDATION ERROR
31194	STL_EXT_ORDR_NO_ERR	VALUES FIELD VALIDATION ERROR
31195	ISIN_SEQ_NO_ERR	VALUES FIELD VALIDATION ERROR
31196	SLU_SEQ_NO_ERR	VALUES FIELD VALIDATION ERROR
31197	STRT_STM_SEQ_NO_ERR	VALUES FIELD VALIDATION ERROR
31198	STM_SEQ_NO_ERR	VALUES FIELD VALIDATION ERROR
31199	STOP_STM_SEQ_NO_ERR	VALUES FIELD VALIDATION ERROR
31200	MEMB_CTPY_CLG_ID_COD_ERR	VALUES FIELD VALIDATION ERROR
31201	FILL_ERR	VALUES FIELD VALIDATION ERROR
31202	TRAD_INFO_ERR	VALUES FIELD VALIDATION ERROR
31203	EOD_DAT_ERR	VALUES FIELD VALIDATION ERROR
31204	INQ_REPO_USG_IND_ERR	VALUES FIELD VALIDATION ERROR
31205	SEND_TIM_ERR	VALUES FIELD VALIDATION ERROR
31206	INF_TAB_VAL_ERR	VALUES FIELD VALIDATION ERROR
31207	INF_TAB_LEN_ERR	VALUES FIELD VALIDATION ERROR
31208	INF_TAB_FLD_ID_ERR	VALUES FIELD VALIDATION ERROR
31209	STL_LOC_COD_CTPY_ERR	VALUES FIELD VALIDATION ERROR
32000	MLI_REC_CTR_ERR	VALUES FIELD CONVERSION ERROR
32008	EIN_GEBER_ERR	VALUES FIELD CONVERSION ERROR
32009	SRP_LAT_BLCK_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32010	TRD_DAT_ERR	VALUES FIELD CONVERSION ERROR
32011	STL_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32012	STL_ACCT_COD_ERR	VALUES FIELD CONVERSION ERROR
32013	GRS_PEND_REL_BUY_QTY_ERR	VALUES FIELD CONVERSION ERROR
32014	TEXT_ERR	VALUES FIELD CONVERSION ERROR
32015	MIN_REL_QTY_ERR	VALUES FIELD CONVERSION ERROR

ID	Text	Situation
32016	RAWD_AVAL_COD_ERR	VALUES FIELD CONVERSION ERROR
32017	GRS_STLD_TOT_BUY_QTY_ERR	VALUES FIELD CONVERSION ERROR
32018	GRS_LAT_BLCK_SELL_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32019	OFST_LAT_REL_LVL_CM_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32020	SRP_PEND_REL_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32021	TRAN_ID_SFX_NO_ERR	VALUES FIELD CONVERSION ERROR
32022	GRS_LAT_REL_SELL_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32023	TRAN_TYP_ERR	VALUES FIELD CONVERSION ERROR
32024	SRP_STLD_TOT_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32025	TRD_TIM_ERR	VALUES FIELD CONVERSION ERROR
32026	ORDR_NO_ERR	VALUES FIELD CONVERSION ERROR
32027	GRS_PEND_REL_SELL_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32028	BUY_SELL_COD_ERR	VALUES FIELD CONVERSION ERROR
32029	REPT_NAM_ERR	VALUES FIELD CONVERSION ERROR
32030	GRS_STLD_TOT_SELL_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32031	INST_TYP_ERR	VALUES FIELD CONVERSION ERROR
32032	GRS_LAT_REL_SELL_QTY_ERR	VALUES FIELD CONVERSION ERROR
32033	ON_OFF_EXCH_PRC_TYP_ERR	VALUES FIELD CONVERSION ERROR
32034	REPT_PRNT_FREQ_COD_ERR	VALUES FIELD CONVERSION ERROR
32035	OFST_PEND_REL_LVL_CUST_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32036	MEMB_STAT_CM_COD_ERR	VALUES FIELD CONVERSION ERROR
32037	EXCH_NAM_ERR	VALUES FIELD CONVERSION ERROR
32038	STL_CURR_COD_ERR	VALUES FIELD CONVERSION ERROR
32039	TRD_FUL_COD_ERR	VALUES FIELD CONVERSION ERROR
32040	OFST_STLD_TOT_LVL_CUST_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32041	OFST_LAT_BLCK_LVL_CM_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32042	CASH_DFRL_ERR	VALUES FIELD CONVERSION ERROR
32043	ACCT_ID_ERR	VALUES FIELD CONVERSION ERROR
32044	OLD_PWD_ERR	VALUES FIELD CONVERSION ERROR

ID	Text	Situation
32045	TRD_ID_COD_ERR	VALUES FIELD CONVERSION ERROR
32046	OFST_PEND_BLCK_LVL_CM_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32047	REPT_MEMB_CRT_SLT_COD_ERR	VALUES FIELD CONVERSION ERROR
32048	MIC_BAWE_COD_ERR	VALUES FIELD CONVERSION ERROR
32049	TRD_STL_STAT_COD_ERR	VALUES FIELD CONVERSION ERROR
32050	TRD_PRC_ERR	VALUES FIELD CONVERSION ERROR
32051	MIC_COD_ERR	VALUES FIELD CONVERSION ERROR
32052	MEMB_STAT_SI_COD_ERR	VALUES FIELD CONVERSION ERROR
32053	PASSWORD_ERR	VALUES FIELD CONVERSION ERROR
32054	TRD_KEY_CAND_TRD_ERR	VALUES FIELD CONVERSION ERROR
32055	STAT_DAT_ERR	VALUES FIELD CONVERSION ERROR
32056	NEW_PWD_ERR	VALUES FIELD CONVERSION ERROR
32057	OFST_LAT_BLCK_LVL_CUST_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32058	GRS_PEND_REL_BUY_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32059	GRS_LAT_BLCK_BUY_QTY_ERR	VALUES FIELD CONVERSION ERROR
32060	TRD_CURR_TYP_COD_ERR	VALUES FIELD CONVERSION ERROR
32061	GRS_STLD_TOT_BUY_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32062	VAL_DAT_ERR	VALUES FIELD CONVERSION ERROR
32063	OFST_PEND_BLCK_LVL_CUST_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32064	USR_ID_COD_OBO_MS_ERR	VALUES FIELD CONVERSION ERROR
32065	SRP_PEND_REL_QTY_ERR	VALUES FIELD CONVERSION ERROR
32066	SRP_STLD_TOT_QTY_ERR	VALUES FIELD CONVERSION ERROR
32067	TRD_KEY_LNK_TRD_ERR	VALUES FIELD CONVERSION ERROR
32068	STAT_TIM_ERR	VALUES FIELD CONVERSION ERROR
32069	USR_ORDR_COD_ERR	VALUES FIELD CONVERSION ERROR
32070	TEXT_LNK_REF_ERR	VALUES FIELD CONVERSION ERROR
32071	STL_LOC_COD_ERR	VALUES FIELD CONVERSION ERROR
32072	TRD_QTY_ERR	VALUES FIELD CONVERSION ERROR

ID	Text	Situation
32073	GRS_LAT_BLCK_BUY_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32074	ISIN_COD_ERR	VALUES FIELD CONVERSION ERROR
32075	TRD_REM_QTY_ERR	VALUES FIELD CONVERSION ERROR
32076	GRS_PEND_BLCK_BUY_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32077	GRS_PEND_BLCK_SELL_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32078	SRP_LAT_BLCK_QTY_ERR	VALUES FIELD CONVERSION ERROR
32079	TRD_KEY_ERR	VALUES FIELD CONVERSION ERROR
32080	OFST_PEND_REL_LVL_CM_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32081	CORP_ACTN_IND_ERR	VALUES FIELD CONVERSION ERROR
32082	SRP_LAT_REL_QTY_ERR	VALUES FIELD CONVERSION ERROR
32083	BUY_TRD_REF_ERR	VALUES FIELD CONVERSION ERROR
32084	OFST_STLD_TOT_LVL_CM_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32085	MEMB_CLG_ID_COD_ERR	VALUES FIELD CONVERSION ERROR
32086	OFST_LAT_REL_LVL_CUST_AMNT_ER R	VALUES FIELD CONVERSION ERROR
32087	APPLICATION_ID_ERR	VALUES FIELD CONVERSION ERROR
32088	RAWD_MEMB_CRT_SLT_COD_ERR	VALUES FIELD CONVERSION ERROR
32089	DATE_LST_UPD_DAT_LNK_TRD_ERR	VALUES FIELD CONVERSION ERROR
32090	CRT_DAT_ERR	VALUES FIELD CONVERSION ERROR
32091	GRS_PEND_REL_SELL_QTY_ERR	VALUES FIELD CONVERSION ERROR
32092	SRP_PEND_BLCK_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32093	KEY_DAT_CTRL_BLC_ERR	VALUES FIELD CONVERSION ERROR
32094	GRS_STLD_TOT_SELL_QTY_ERR	VALUES FIELD CONVERSION ERROR
32095	SRP_LAT_REL_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32096	TRD_REL_QTY_ERR	VALUES FIELD CONVERSION ERROR
32097	STL_DAT_ERR	VALUES FIELD CONVERSION ERROR
32098	WKN_NO_ERR	VALUES FIELD CONVERSION ERROR
32099	TRAN_DAT_ERR	VALUES FIELD CONVERSION ERROR
32100	MEMB_TRD_ID_COD_ERR	VALUES FIELD CONVERSION ERROR
32101	GRS_LAT_REL_BUY_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32102	DATE_LST_UPD_DAT_ERR	VALUES FIELD CONVERSION ERROR

ID	Text	Situation
32103	SRP_PEND_BLCK_QTY_ERR	VALUES FIELD CONVERSION ERROR
32104	GRS_LAT_BLCK_SELL_QTY_ERR	VALUES FIELD CONVERSION ERROR
32105	REPT_HIS_DAT_ERR	VALUES FIELD CONVERSION ERROR
32106	INST_LNG_NAM_ERR	VALUES FIELD CONVERSION ERROR
32107	GRS_PEND_BLCK_SELL_QTY_ERR	VALUES FIELD CONVERSION ERROR
32108	GRS_PEND_BLCK_BUY_QTY_ERR	VALUES FIELD CONVERSION ERROR
32109	NET_GRS_PROC_COD_ERR	VALUES FIELD CONVERSION ERROR
32110	GRS_LAT_REL_BUY_QTY_ERR	VALUES FIELD CONVERSION ERROR
32111	REPT_ID_COD_ERR	VALUES FIELD CONVERSION ERROR
32112	TRD_REL_STAT_COD_ERR	VALUES FIELD CONVERSION ERROR
32113	TRAN_TIM_ERR	VALUES FIELD CONVERSION ERROR
32114	LNK_IND_ERR	VALUES FIELD CONVERSION ERROR
32115	TRAN_DATE_BAWE_ERR	VALUES FIELD CONVERSION ERROR
32116	TRAN_TIME_BAWE_ERR	VALUES FIELD CONVERSION ERROR
32117	RESUB_NO_ERR	VALUES FIELD CONVERSION ERROR
32118	CASH_ACCT_COD_ERR	VALUES FIELD CONVERSION ERROR
32119	CASH_LOC_COD_ERR	VALUES FIELD CONVERSION ERROR
32120	STL_RUN_COD_ERR	VALUES FIELD CONVERSION ERROR
32121	OFST_CCP_CM_EXP_QTY_ERR	VALUES FIELD CONVERSION ERROR
32122	OFST_CCP_CM_EXP_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32123	OFST_CCP_CM_REM_QTY_ERR	VALUES FIELD CONVERSION ERROR
32124	OFST_CCP_CM_REM_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32125	OFST_CM_CUST_EXP_QTY_ERR	VALUES FIELD CONVERSION ERROR
32126	OFST_CM_CUST_EXP_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32127	OFST_CM_CUST_REM_QTY_ERR	VALUES FIELD CONVERSION ERROR
32128	OFST_CM_CUST_REM_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32129	GRS_BUY_EXP_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32130	GRS_BUY_EXP_QTY_ERR	VALUES FIELD CONVERSION ERROR
32131	GRS_BUY_REM_QTY_ERR	VALUES FIELD CONVERSION ERROR
32132	GRS_BUY_REM_AMNT_ERR	VALUES FIELD CONVERSION ERROR

ID	Text	Situation
32133	GRS_SELL_EXP_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32134	GRS_SELL_EXP_QTY_ERR	VALUES FIELD CONVERSION ERROR
32135	GRS_SELL_REM_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32136	GRS_SELL_REM_QTY_ERR	VALUES FIELD CONVERSION ERROR
32137	SRP_EXP_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32138	SRP_EXP_QTY_ERR	VALUES FIELD CONVERSION ERROR
32139	SRP_REM_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32140	SRP_REM_QTY_ERR	VALUES FIELD CONVERSION ERROR
32141	OFST_CCP_CM_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32142	OFST_CCP_CM_QTY_ERR	VALUES FIELD CONVERSION ERROR
32143	OFST_CM_CUST_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32144	OFST_CM_CUST_QTY_ERR	VALUES FIELD CONVERSION ERROR
32145	GRS_BUY_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32146	GRS_BUY_QTY_ERR	VALUES FIELD CONVERSION ERROR
32147	GRS_SELL_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32148	GRS_SELL_QTY_ERR	VALUES FIELD CONVERSION ERROR
32149	SRP_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32150	SRP_QTY_ERR	VALUES FIELD CONVERSION ERROR
32151	DLV_IND_ERR	VALUES FIELD CONVERSION ERROR
32152	CTRY_COD_ERR	VALUES FIELD CONVERSION ERROR
32153	TRD_TYP_ERR	VALUES FIELD CONVERSION ERROR
32154	TRD_SR_TYP_ERR	VALUES FIELD CONVERSION ERROR
32155	LEG_NO_ERR	VALUES FIELD CONVERSION ERROR
32156	TRD_INF_TRD_TYP_ERR	VALUES FIELD CONVERSION ERROR
32157	BON_CPN_RAT_ERR	VALUES FIELD CONVERSION ERROR
32158	BON_ACR_INT_ERR	VALUES FIELD CONVERSION ERROR
32159	BON_ACR_INT_DAY_ERR	VALUES FIELD CONVERSION ERROR
32160	REPO_INT_RAT_ERR	VALUES FIELD CONVERSION ERROR
32161	REPO_INT_AMNT_ERR	VALUES FIELD CONVERSION ERROR
32162	INT_RAT_BNCH_MRK_ERR	VALUES FIELD CONVERSION ERROR

ID	Text	Situation
32163	STL_TYP_IND_ERR	VALUES FIELD CONVERSION ERROR
32164	REPT_GRP_COD_ERR	VALUES FIELD CONVERSION ERROR
32165	OTC_TRD_ID_ERR	VALUES FIELD CONVERSION ERROR
32166	EXT_ORG_ID_COD_ERR	VALUES FIELD CONVERSION ERROR
32167	EXT_CTPY_ID_COD_ERR	VALUES FIELD CONVERSION ERROR
32168	TRAD_INFO_ORG_ERR	VALUES FIELD CONVERSION ERROR
32169	TRAD_INFO_CTPY_ERR	VALUES FIELD CONVERSION ERROR
32170	PAYM_IND_ERR	VALUES FIELD CONVERSION ERROR
32171	OTC_MTCH_ID_ERR	VALUES FIELD CONVERSION ERROR
32172	OTC_TRD_STAT_COD_ERR	VALUES FIELD CONVERSION ERROR
32174	MEMB_ORG_ID_COD_ERR	VALUES FIELD CONVERSION ERROR
32175	MEMB_CTPY_ID_COD_ERR	VALUES FIELD CONVERSION ERROR
32176	STL_LOC_UNT_ERR	VALUES FIELD CONVERSION ERROR
32177	EXT_ORDR_NO_ERR	VALUES FIELD CONVERSION ERROR
32178	EXT_TRD_ID_ERR	VALUES FIELD CONVERSION ERROR
32179	EXT_TRD_MEMB_ID_COD_ERR	VALUES FIELD CONVERSION ERROR
32180	ISIN_CURR_COD_ERR	VALUES FIELD CONVERSION ERROR
32181	MKT_VAL_ERR	VALUES FIELD CONVERSION ERROR
32182	REPO_BAS_PNT_ERR	VALUES FIELD CONVERSION ERROR
32183	REPO_REF_COD_ERR	VALUES FIELD CONVERSION ERROR
32184	REPO_REF_ISIN_COD_ERR	VALUES FIELD CONVERSION ERROR
32185	REPO_TYP_ERR	VALUES FIELD CONVERSION ERROR
32186	STL_AMNT_PURCH_ERR	VALUES FIELD CONVERSION ERROR
32187	STL_AMNT_REPURCH_ERR	VALUES FIELD CONVERSION ERROR
32188	STL_DAT_PURCH_ERR	VALUES FIELD CONVERSION ERROR
32189	STL_DAT_REPURCH_ERR	VALUES FIELD CONVERSION ERROR
32190	REPO_USG_IND_ERR	VALUES FIELD CONVERSION ERROR
32191	RATE_DATE_ERR	VALUES FIELD CONVERSION ERROR
32192	MKT_SECU_PRC_ERR	VALUES FIELD CONVERSION ERROR
32193	CA_ON_DEL_TRD_ERR	VALUES FIELD CONVERSION ERROR

ID	Text	Situation
32194	STL_EXT_ORDR_NO_ERR	VALUES FIELD CONVERSION ERROR
32195	ISIN_SEQ_NO_ERR	VALUES FIELD CONVERSION ERROR
32196	SLU_SEQ_NO_ERR	VALUES FIELD CONVERSION ERROR
32197	STRT_STM_SEQ_NO_ERR	VALUES FIELD CONVERSION ERROR
32198	STM_SEQ_NO_ERR	VALUES FIELD CONVERSION ERROR
32199	STOP_STM_SEQ_NO_ERR	VALUES FIELD CONVERSION ERROR
32200	MEMB_CTPY_CLG_ID_COD_ERR	VALUES FIELD CONVERSION ERROR
32201	FILL_ERR	VALUES FIELD CONVERSION ERROR
32202	TRAD_INFO_ERR	VALUES FIELD CONVERSION ERROR
32203	EOD_DAT_ERR	VALUES FIELD CONVERSION ERROR
32204	INQ_REPO_USG_IND_ERR	VALUES FIELD CONVERSION ERROR
32205	SEND_TIM_ERR	VALUES FIELD CONVERSION ERROR
32206	INF_TAB_VAL_ERR	VALUES FIELD CONVERSION ERROR
32207	INF_TAB_LEN_ERR	VALUES FIELD CONVERSION ERROR
32208	INF_TAB_FLD_ID_ERR	VALUES FIELD CONVERSION ERROR
32209	STL_LOC_COD_CTPY_ERR	VALUES FIELD CONVERSION ERROR

ID	Text	Status Bar	MessageSituation Log
41003	INVALID STATUS COMBINATION		
41004	NO LINKED TRADE FOUND		
41005	MESSAGE CANNOT BE PROCESSED		
41006	INVALID TRADE STATUS FOR REQUESTED TRANSACTION		
41007	BUYER ACCOUNT IS NOT CCP		
41008	INVALID ISIN		
41009	SENDER IS NOT A SETTLEMENT INSTITUTION		
41010	INVALID SETTLEMENT ACCOUNT		

ID	Text	Status Bar	MessageSituation Log
41011	SENDER IS NOT A MARKET IDENTITY		
41012	CSD ACCOUNT IS NOT EXISTING		
41013	USER NOT AUTHORIZED TO PERFORM THIS ACTION		
41014	INVALID BUY/SELL TYPE		
41015	INVALID SETTLEMENT STATUS ON LEVEL CCP CLEARING MEMBER		
41016	INVALID SETTLEMENT STATUS ON LEVEL CLEARING MEMBER CUSTOMER		
41017	INVALID CONTRACTUAL SETTLEMENT DATES		
41018	INVALID DATE LAST UPDATE		
41019	INVALID DATE LAST UPDATE FOR BUY TRADE		
41020	INVALID FULL FLAG FOR THE TRADE		
41021	INVALID GROSS FLAG SETTING		
41022	INVALID LINK ACTION REQUESTED		
41023	INVALID RELEASE QUANTITY		
41024	INVALID RELEASE STATUS		
41025	INVALID SETTLEMENT RUN PERIOD		
41026	BUY TRADE QUANTITY IS LESS THAN SELL TRADE QUANTITY		
41027	QUANTITY ISN'T A MULTIPLE OF THE MINIMUM SETTLEMENT UNIT		
41028	SETTLEMENT NETTING UNITS OF BUY AND SELL TRADE DO		

ID	Text	Status Bar	MessageSituation Log
	NOT MATCH		
41029	MANUAL LINKING BETWEEN STD AND LAST SETTLEMENT RUN NOT ALLOWED FOR THESE TRADES		
41034	INVALID TRADE KEY		
41035	ON-BEHALF-OF USER ID NOT ALLOWED FOR USER WITHOUT CLEARING SUPERVISION STATUS		
41036	DATELASTUPDATE CHECK FAILED		
41037	INVALID MEMBER DEVICE FOR USER		
41038	INVALID RESOURCE CODE		
41039	RESOURCE NOT ALLOWED DURING CURRENT SYSTEM STATE		
41040	RESOURCE NOT ALLOWED FOR ACTIVE USER		
41041	RESOURCE NOT ALLOWED FOR INACTIVE USER		
41042	RESOURCE NOT ALLOWED FOR MEMBER		
41043	RESOURCE NOT ALLOWED FOR USER		
41044	RESOURCE NOT ALLOWED FOR ACTIVE MEMBER		
41045	RESOURCE NOT ALLOWED FOR INACTIVE MEMBER		
41046	MEMBER NOT FOUND		
41047	NETWORK MESSAGE IS ALREADY PROCESSED EARLIER		
41048	RECEIVED FILE NUMBER NOT IN DATABASE		

ID	Text	Status Bar	Message Log	Situation
41049	INVALID FILE PROCESS TYPE			
41050	TRADING LOCATION COULD NOT BE READ.			
41051	GDM NOT POSSIBLE BECAUSE OF CORPORATE ACTION PROCESSING			
41052	INVALID BUY-IN BLOCK STATUS			
41053	GDM UNUSED			
41054	INSUFFICIENT PRIVILEGE FOR GIVEN SETTLEMENT ACCOUNT	Y	Y	Occurs when Settlement Account exists but the user is not authorized to request records for that given Settlement Account.
41055	TRADING MEMBER IS NOT A VALID TRADING MEMBER	Y	Y	Occurs when the validation of the Trading Member failed – i.e. a Trading Member does not exist.
41056	SETTLEMENT ACCOUNT IS NOT A VALID SETTLEMENT ACCOUNT	Y	Y	Occurs when the validation of the Settlement Account failed – i.e. a Settlement Account does not exist.
41057	CLEARING MEMBER IS NOT A VALID CLEARING MEMBER	Y	Y	Occurs when the validation of the Clearing Member failed – i.e. a Clearing Member does not exist.
41058	INSUFFICIENT PRIVILEGE FOR GIVEN TRANDING MEMBER	Y	Y	Occurs when Trading Member exists but the user is not authorized to request records for that given Trading Member.
41059	INSUFFICIENT PRIVILEGE FOR GIVEN CLEARING MEMBER	Y	Y	Occurs when Clearing Member exists but the user is not authorized to request records for that given Clearing Member.
41060	CASH ACCOUNT IS NOT A VALID CASH ACCOUNT			
41061	INSUFFICIENT PRIVILEGE FOR GIVEN CASH ACCOUNT			
41062	GIVEN SETTLEMENT ACCOUNT AND CASH ACCOUNT NOT RELATED TO			

ID	Text	Status Bar	Message Log	Situation
	EACH OTHER			
41063	INTERNAL SETTLEMENT RESULTS CURRENTLY NOT AVAILABLE			
41064	EXTERNAL SETTLEMENT RESULTS CURRENTLY NOT AVAILABLE			
41065	SETTLEMENT FORECAST CURRENTLY NOT AVAILABLE			
41066	ACTION NOT ALLOWED DUE TO ISIN BLOCK			
41067	MANDATORY FIELD(S) EMPTY: CAN'T EXECUTE INQUIRY			
41068	INSTRUMENT TYPE IS NOT FILLED CORRECTLY			
41069	GDM ACTION NOT ALLOWED FOR ISI TRADES			
41070	GDM ACTION NOT ALLOWED FOR GC TRADES			
41071	ACTION NOT ALLOWED DUE TO GDM BLOCK			
41072	NO CURRENCY FOUND			
41073	NO CASH SETTLEMENT LOCATION FOUND			
41074	NO SETTLEMENT LOCATION FOUND			
41085	REQUESTED HISTORICAL REPORT IS NOT AVAILABLE			
41158	INVALID SERVICE MODEL FOR REQUESTED TRANSACTION			
42000	INVALID REPORT FOR MEMBER			
42001	INVALID REPORT ID			
42002	INVALID MEMBER ID			
42003	REPORT NOT AVAILABLE IN			

ID	Text	Status Bar	Message Log	Situation
	RAW FORMAT			
42004	REQUESTED HISTORIC REPORTING DATE EXCEEDS ALLOWED MAXIMUM TRADING DAYS TIMESPAN			
42005	REQUESTED HISTORIC REPORTING DATE ISN'T HISTORIC			
42006	REQUESTED HISTORIC REPORTING DATE DOESN'T REFERENCE A TRADING DAY			
42007	INVALID REPORT GROUP ID			
42008	COUNTRY IS NOT A VALID COUNTRY			
42009	PROCESSING PATH DIFFERS FROM CACHED VALUE			
42010	GDM ACTION NOT ALLOWED DUE TO CSD HOLIDAY			
42011	CCP OTC TRADE VALIDATION FAILED.			
42012	ERROR BUILDING INQUIRY RESPONSE.			CCP EUREX REPO ERROR
42013	PERFORMING SECONDARY VALIDATION ON REPO TRADE.			CCP EUREX REPO ERROR
42014	ACTIVITY NOT ALLOWED IN EOD.			CCP EUREX REPO ERROR
42015	FETCHING TRADES.			CCP EUREX REPO ERROR
42016	INVALID TRADING LOCATION.			CCP EUREX REPO ERROR
42017	PREPARING RESPONSE.			CCP EUREX REPO ERROR
42018	TRADE DOES NOT EXIST.			CCP EUREX REPO ERROR
42019	VALIDATING TRADING LOCATION.			CCP EUREX REPO ERROR
42020	VALIDATING TRADE DATE.			CCP EUREX REPO ERROR
42021	RETREIVING CURRENT SYSTEM STATUS.			CCP EUREX REPO ERROR

ID	Text	Status Bar	Message Log	Situation
42022	TRADE DATE NOT EQUAL TO CURRENT BUSINESS DATE.			CCP EUREX REPO ERROR
42023	CANNOT FIND TRADE.			CCP EUREX REPO ERROR
42024	DELETING TRADE.			CCP EUREX REPO ERROR
42025	GETTING HALF TRADE.			CCP EUREX REPO ERROR
42026	INSERTING INTO TRADE TRANSACTION LOG.			CCP EUREX REPO ERROR
42027	CANNOT DELETE REPO, TRADE IS CURRENTLY IN A SETTLEMENT PROCESS.			CCP EUREX REPO ERROR
42028	DURING TRADE DATE VALIDATION.			CCP EUREX REPO ERROR
42029	SPLITTING TRADE.			CCP EUREX REPO ERROR
42030	QUEUE FOR TRADE LOAD FAILED.			CCP EUREX REPO ERROR
42031	ENTER TRADE PROCESS FAILED.			CCP EUREX REPO ERROR
42032	INQUIRY FAILED - FIXING IN PROGRESS.			CCP EUREX REPO ERROR
42033	INQUIRY FAILED - FIXING NOT STARTED.			CCP EUREX REPO ERROR
42034	CLOSING TRADE.			CCP EUREX REPO ERROR
42035	DECREASING TRADE SUFFIX.			CCP EUREX REPO ERROR
42036	INFORMING RISK ENGINE.			CCP EUREX REPO ERROR
42037	MODIFY REQUEST INVALID FOR TYPE.			CCP EUREX REPO ERROR
42038	TRADE IS CLOSED, MODIFICATIONS NOT ALLOWED.			CCP EUREX REPO ERROR
42039	MODIFYING TRADE.			CCP EUREX REPO ERROR
42040	INVALID TERM LEG SETTLEMENT DATE - MUST BE BETWEEN 1 AND 360 DAYS.			CCP EUREX REPO ERROR
42041	INVALID TERM LEG			CCP EUREX REPO ERROR

ID	Text	Status Bar	Message Log	Situation
	SETTLEMENT DATE - MUST BE C+1 OR C+2.			
42042	UPDATING TRADE.			CCP EUREX REPO ERROR
42043	ADJUSTING INTEREST RATE.			CCP EUREX REPO ERROR
42044	VALIDATING TERM LEG SETTLEMENT DATE.			CCP EUREX REPO ERROR
42045	WRITING CSD ASSIGNMENTS.			CCP EUREX REPO ERROR
42046	WRITING ONLINE INSTRUCTION.			CCP EUREX REPO ERROR
42047	ERROR AT LEAST ONE HALF TRADE IS MISSING.			CCP EUREX REPO ERROR
42048	NOTIFYING END-OF-DAY.			CCP EUREX REPO ERROR
42049	CLEARING MEMBER DATA INCORRECT.			CCP EUREX REPO VALIDATION
42050	INVALID SETTLEMENT ACCOUNT FOR THIS SLU.			CCP EUREX REPO VALIDATION
42051	ISIN UNKNOWN TO CCP.			CCP EUREX REPO VALIDATION
42052	INVALID SETTLEMENT DATE.			CCP EUREX REPO VALIDATION
42053	TRADING MEMBER DATA INCORRECT.			CCP EUREX REPO VALIDATION
42054	THIS TRADE ALREADY EXISTS.			CCP EUREX REPO VALIDATION
42055	UNSUPPORTED CURRENCY.			CCP EUREX REPO VALIDATION
42056	TRADING LOCATION OR BAWE MIC CODE INCORRECT.			CCP EUREX REPO VALIDATION
42057	INVALID TRADE DATE.			CCP EUREX REPO VALIDATION
42058	INVALID SETTLEMENT LOCATION DATA.			CCP EUREX REPO VALIDATION
42059	ACCOUNT TYPE INCONSISTENT WITH 'PP ONLY' ATTRIBUTE.			CCP EUREX REPO VALIDATION
42060	CUT-OFF TIME FOR TRADE SETTLEMENT EXCEEDED.			CCP EUREX REPO VALIDATION
42061	INVALID SETTLEMENT ACCOUNT FOR THIS			CCP EUREX REPO VALIDATION

ID	Text	Status Bar	Message Log	Situation
	CLEARER.			
42062	CLEARING LICENCE DOES NOT EXIST FOR THIS TRADING LOCATION.			CCP EUREX REPO VALIDATION
42063	SETTLEMENT ACCOUNT NOT FOUND.			CCP EUREX REPO VALIDATION
42064	CASH ACCOUNT NOT FOUND.			CCP EUREX REPO VALIDATION
42065	INVALID CSD AT THIS SLU.			CCP EUREX REPO VALIDATION
42066	INVALID CURRENCY FOR THIS ISIN.			CCP EUREX REPO VALIDATION
42067	DURING CALCULATION OF CLEAN PRICE.			CCP EUREX REPO ERROR
42068	INSERTING FIXING DATA.			CCP EUREX REPO ERROR
42069	ERROR MAPPING INTERNAL ERROR CODE.			CCP EUREX REPO ERROR
42070	TRADE QUANTITY AND SETTLEMENT AMOUNT ARE ZERO.			CCP EUREX REPO ERROR
42071	TRADE QUANTITY IS ZERO FOR SPECIAL REPO.			CCP EUREX REPO ERROR
42072	SETTLEMENT AMOUNT IS ZERO FOR GC REPO.			CCP EUREX REPO ERROR
42073	UNEXPECTED ERROR DURING VALIDATION OF TRADE QUANTITY AND SETTLEMENT AMOUNT.			CCP EUREX REPO ERROR
42074	ERROR UPDATING REPO INTEREST RATE.			CCP EUREX REPO ERROR
42075	ISIN IS EITHER ISIN BLOCKED OR TECHNICAL ISIN BLOCKED			
42076	CM ENTIRELY BLOCKED GCI			
42077	TRADE IS BUY-IN BLOCKED			
43003	USER NOT FOUND			
43004	INVALID PASSWORD			
44000	INVALID VERSION NUMBER			

ID	Text	Status Bar	MessageSituation Log
44001	UNKNOWN FORMAT TYPE		
44002	ERROR PROCESSING MESSAGE		
44003	INVALID MESSAGE TYPE		
44004	MEMBER ID INVALID OR NOT AUTHORIZED		
44005	INVALID PASSWORD		
44006	DUPLICATE TRANSACTION CODE		
44007	MESSAGE TOO LONG FOR COMPRESSION/ENCRYPTION		
44008	MESSAGE TOO LONG FOR DECOMPRESSION/DECRYPTION		
44009	COMPRESSION FAILED		
44010	ENCRYPTION FAILED		
44011	DECRYPTION FAILED		
44012	DECOMPRESSION FAILED		
44013	INVALID OPERATION		
44014	BACK END ARCHITECTURE ERROR		
44015	BACK END APPLICATION ERROR		
44016	INVALID APPLICATION ENVIRONMENT		
44017	INTERNAL ERROR		
44018	RESSOURCE NOT AVAILABLE		
44019	PASSWORD HAS EXPIRED		

3.4 General Abbreviations

Following abbreviations are used throughout the document:

Abbreviation	Stands for
ADR	American Depository Receipt
APK	Finnish Central Securities
AUD	Australian Dollar
BON	Bonds including repos
BRP	Batch oriented reporting
BuBa, BBK	Deutsche Bundesbank
CAD	Canadian Dollar
CB	Central Bank
CBF	Clearstream Banking Frankfurt
CBL	Clearstream Banking Luxembourg
CCB	Cash Correspondent Bank
CCP	Central Counter Party
CHF	Swiss Franc
CIK	Euroclear Belgium
CM	Clearing Member
CCO	Euroclear UK & Ireland (formerly CrestCo) (Central Securities Depository for UK and Ireland)
CORPT	Continuous Reporting
CSD	Central Securities Depository
DIN	Dual Instruction Netting
DKK	Danish Crone
DTC	Depository Trust Company
DTP	Day Time Processing
DvP	Delivery versus Payment
EB	Euroclear Bank
ECAG	Eurex Clearing AG
EOC	Euroclear
EOD	End of Day
EQU	Equities
EUR	Euro
EXS	Euro equities (covering ADR, GDR, FUN, EQU, SUB and XTF)
FUN	Retaining and Distributing Funds
GBP	Great Britain Pound
GC (Pooling)	General Collateral (Pooling)
GDR	Global Depository Receipt
HEL	Hellenic Exchanges S.A. Holding, Clearing, Settlement & Registry Greece
IBC	Iberclear Spanish CSD
IC	Integrated Clearer
ICSD	International Central Securities Depository
(I)CSD	(International) Central Securities Depository
INT	Interbolsa Portugal
ISI	Immediate Settlement Instruction
JPY	Japanese Yen

Abbreviation	Stands for
KDPW	Polish National Depository for Securities
MISS	Member Integrated System Server
ML	Manual Link
MOT	Monte Titoli Italian CSD
MSU	Minimum Settlement Unit
NEC	Euroclear Nederland
NOK	Norwegian Krone
NTP	Night Time Processing
OEB	Oesterreichische Kontrollbank Austria
PB	Payment Bank
PIRM	Pirum Systems Limited
PLN	Polish Zloty
PR	Partial Release
RTS	Real Time Settlement
RvP	Receive versus Payment
SDS	Same Day Settlement
SEK	Swedish Krona
SI	Settlement Institution
SIC	Euroclear France SA
SIN	Single Instruction Netting
SIS	SegaInterSettle AG
SLU	Settlement Location Unit
SNB	Swiss National Bank
SO	Surplus-Offsetting
SS	Surplus-Surplus
STD	Standard Processing
SUB	Subscription rights
TD	Trade Details
TM	Trading Member
USD	US Dollar
VPC	Euroclear Sweden
VPD	VP Securities Services Denmark
VPS	Norwegian Central Securities Depository
XERE	Exchange Eurex Repo
XETI	Exchange Xetra International
XETR	Exchange Xetra
XEUB	Exchange Eurex Bonds
XEUR	Exchange Eurex
XFRA	Exchange Frankfurt Floor
XISX	Exchange EC-ISE
XMIC	Exchange Moscow Interbank Currency
XTF	Exchange Traded Funds

CCP Release 8.0

User Guide to log into the Securities Clearing GUI

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1 Introduction

This document describes the procedure to set up a user and to log into the Securities Clearing GUI, which is Eurex Clearing' browser based graphical user interface for securities settlement used by the Clearing Members. A detailed description of the Securities Clearing GUI itself can be found in the User Guide for the Securities Clearing GUI.

2 Connectivity

For the Clearing Member the following connectivity setups are possible to access the Securities Clearing GUI:

- Internet (native)

At a later stage the Securities Clearing GUI will also be offered for:

- Leased line
- VPN

2.1 Browser Requirements & URL

In order to connect successfully to the Securities Clearing GUI and to ensure a smooth service it is recommended to use one of the following browsers to connect to the GUI:

- for Windows XP or higher - IE 8.0 or Firefox 5.0 or higher
- for Linux - Firefox 5.0 or higher

To login to the Securities Clearing GUI the following URL has to be entered:

- For Simulation: https://simulation.eurexclearing.com:9443/LOGIN_GUI/
- For Production: https://production.eurexclearing.com:8443/LOGIN_GUI/

2.2 Required Web Browser settings

- Enable Session cookie handling
- Allow Javascript execution
- Support security protocols TLS 1.0 and SSL 3.0

Note: The network proxy settings have to be configured according to the local network rules given at the member-side in order to use the Securities Clearing GUI via an Internet connection.

2.2.1 Required Settings for Internet Explorer

Examples provided for Microsoft Internet Explorer 8.

- **Enable/Check Javascript execution:**
  (1) In **Tools**, click **Internet Options**, and then click on **Security** tab.
  (2) Click the **Internet zone**.
  If you do not have the rights to customize your Internet security settings, click **Default Level**.
  If you have the rights to customize your Internet security settings, follow these steps:
  a. Click **Custom Level**.
  b. In the Security Settings – Internet Zone dialog box, click **Enable** for **Active Scripting** in the Scripting section.
  (3) Click **Back** to return to the previous page, and then click the **Refresh** button to run scripts.

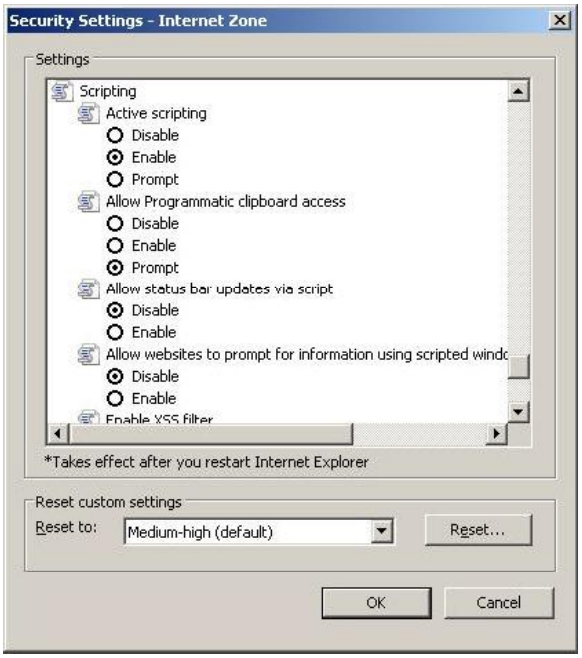


Figure 1: Configuration of Security Settings for Internet Explorer

Note: In case the above described approach does not work, please use the **Internet Options**, and then click on **Security** tab to add this website to the trusted sites zone. This will allow scripting on this website only, and leaves scripting disabled in the Internet zone.

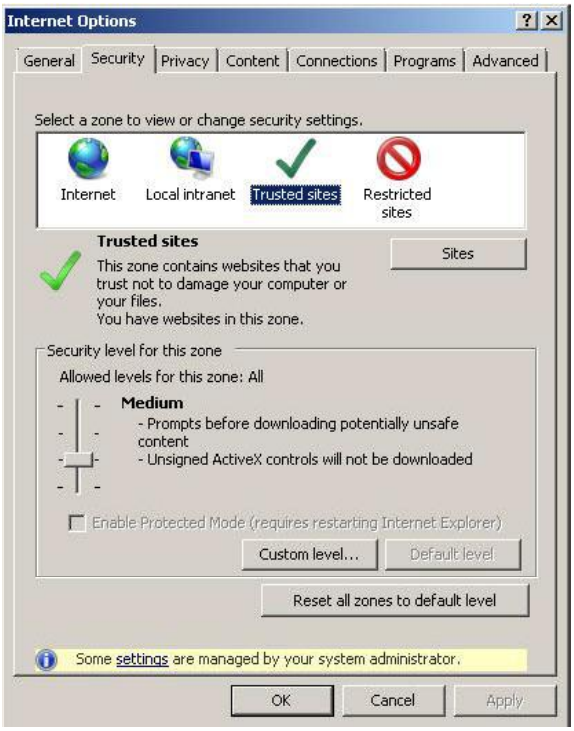


Figure 2: adding of website to trusted sites zone (step 1) -> click button “sites”



Figure 3: adding of website to trusted sites zone (step 2) -> enter domains as specified in 2.1

- **Enable Cookie handling:**
  (1) Click on the **Tools** menu.
  (2) Select **Internet Options** in the menu - a new window opens.
  (3) Click on the **Privacy** tab near the top of the window.
  (4) Please select **Advance Privacy** settings
  (5) Click on the **Default** button of the window.

(6) Move the slider so that it is on one of the levels below Medium High (including Medium, Low, Accept First Party Cookies).
(7) Save changes by clicking **OK**.



Figure 4: Advanced Privacy Settings (Cookie handling) for Internet Explorer

- **Enable secured transport protocols SSL and TLS:**

  You may check if the below settings are set correctly on your computer.

  (1) On the **Tools** menu, click **Internet Options**.
  (2) On the **Advanced** tab, under **Security**, make sure that the following boxes are ticked:
    - **Use SSL 3.0**
    - **Use TLS 1.0**
  (3) Click **Apply**, and then click **OK**.

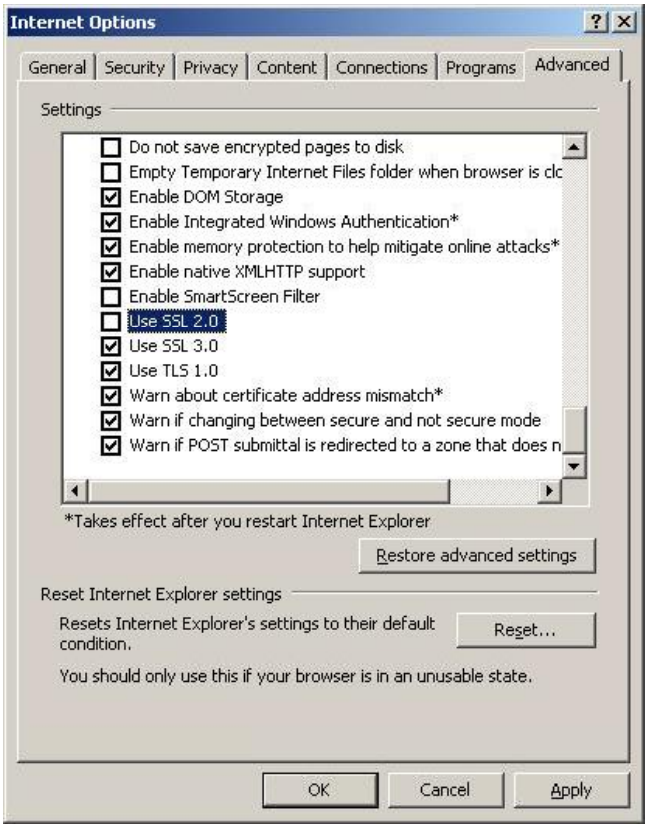


Figure 5: Enabling secured transport protocols for Internet Explorer

2.2.2 Required Settings for Firefox

- **Enable/check JavaScript execution:**

At the top of the **Firefox window,** click on the **Firefox button** (Tools menu in Windows XP) and click **Options**

In the **Options** window, select the **Content** tab.

Check box **Enable JavaScript**: Select this option to permit the execution of JavaScripts.

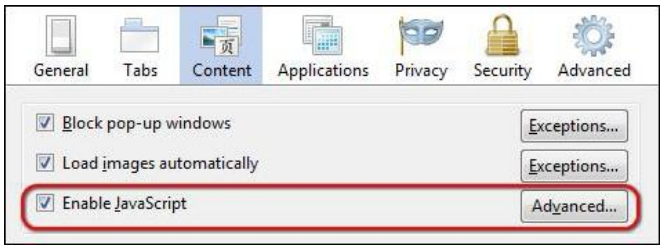


Figure 6: Enabling of JavaSript for Firefox

- **Enable/check cookie handling:**

  Note: Cookies are enabled by default in Firefox.

(1) Go to **Tools menu** in Windows XP and then click **Options** (Press F10 if the **Tools menu** is hidden).
(2) Select the **Privacy** panel.
(3) Under **History**: Select **Use custom settings for history** from dropdown menu.
(4) Tick **Accept cookies from sites** to enable Cookies, and untick it to disable them.

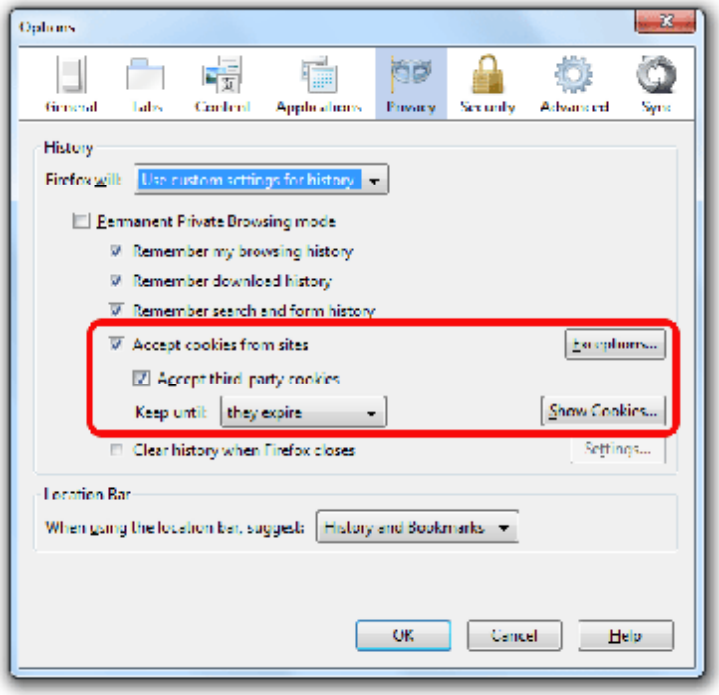


Figure 7: Cookie handling for Firefox

Choose how long cookies are allowed to be stored:

- Keep until: *they expire*: Each cookie will be removed when it reaches its expiration date, which is set by the site that sent the cookie.

- Keep until: *I close Firefox*: The cookies that are stored will be removed when Firefox is closed.

Click **OK** to close the Options window

- **enable/check secured transport protocols SSL and TLS:**

  You may check if the below settings are set correctly on your computer.

(1) On the **Tools** menu, At the top of the **Firefox window,** click on the **Firefox button** (Tools menu in Windows XP) and click **Options**.
(2) On the **Advanced** tab, under **Encryption**, make sure that the following boxes are ticked:
   - **Use SSL 3.0**
   - **Use TLS 1.0**
(3) Click **Apply**, and then click **OK**.

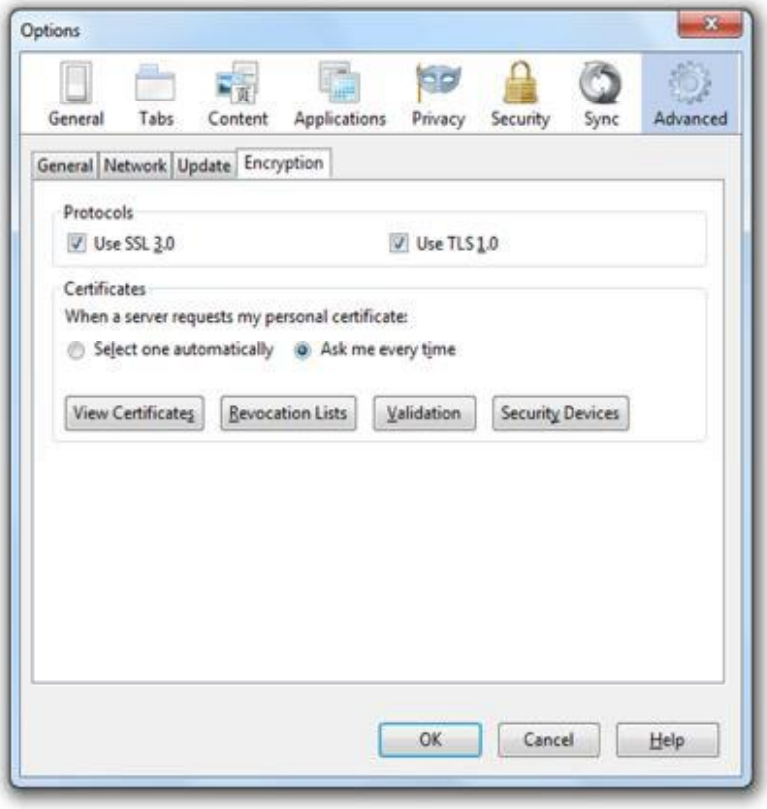


Figure 8: Enabling secured transport protocols for Firefox

3 Access Setup - Two-factor authentication process

To ensure the highest possible level of safety and privacy against eavesdropping, a two-factor authentication is required from the Clearing Member. Both parts of the authentication process need to be completed successfully before access to the Securities Clearing GUI is granted.

The two-factor authentication process involves on the one hand the creation and usage of self-signed SSL certificates to establish and ensure an encrypted connection between the Clearing Member and Eurex Clearing.

Please note that the authentication process (first-factor) is shared between the EurexOTC Clear GUI and the Securities Clearing GUI.

On the other hand, every single Securities Clearing GUI user of a Clearing Member has to authenticate him individually by providing his individual username and password in order to log-in to the GUI (see Figure 7).

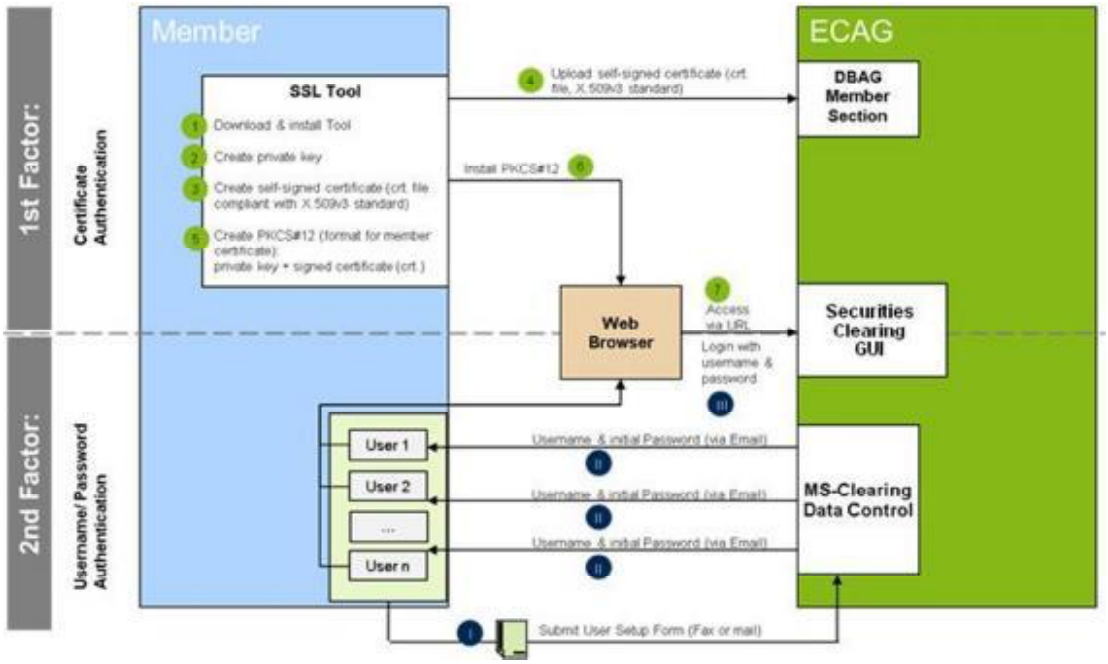


Figure 9: Overview Two-factor authentication process

Every process step of the two-factor authentication will now be explained in more detail, starting with the first factor: the certificate authentication (see chapter: 3.1), before moving on to the second factor: the username and password authentication (see chapter: 3.2).

3.1 First factor: Certificate authentication

For the certificate authentication the Clearing Member has to create a self-signed SSL certificate, which is used for authentication towards Eurex Clearing and for establishing an encrypted connection.

The Securities Clearing GUI and the EurexOTC Clear GUI use the same type of certificate and share the same upload webpage as can be seen on figure 9 on page 16 of this document.

After creation, the SSL compliant self-signed certificate needs to be uploaded to the DBAG Member Section and a complementary browser certificate in the format PKCS#12 has to be generated for installation in the member's web-browser.

Please note that by using member based SSL certificates one certificate for all users can be created. It has to be uploaded and installed only one single self-signed certificate per member ID.

The created self-signed certificate (crt.-file) should comply with the following parameters:

- The certificate should be uploaded in a format defined by IETF in RFC1421
- The certificate needs to be compliant with the X.509v3 standard, key length needs to be between 1976 and 4096 bits
- The certificate has to contain the account name (5-digit member ID, e.g. "ABCFR" + 6-digit Eurex Clearing GUI Certificate Tag: "CCP000") as Common Name
- The subject may not contain any domain components ("DC=…")
- RSA and DSA key algorithms and SHA-2 signature algorithms (e.g. SHA224, SHA256, SHA384, SHA512) are supported

An overview of all necessary process steps, which the member has to perform in order to successfully complete the certificate authentication, can be found below.

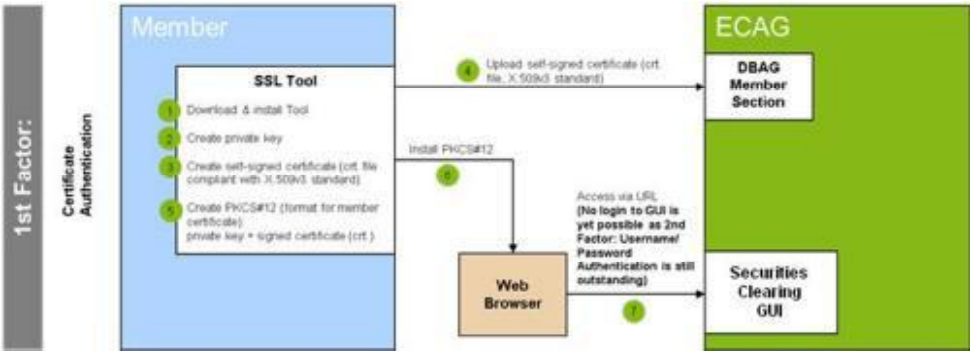


Figure 10: Certificate Authentication process for Securities Clearing GUI (1st factor)

Please note that no actual login to the GUI is yet possible as the username/password authentication (2nd factor) is still outstanding.

Description of the authentication process:

1. Member has to download and install “OpenSSL” (recommended freeware tool) to create keys, self-signed certificates and PKCS#12 certificate files (recommended source: www.openssl.org, version1.0e).

2. Member has to create private key by using OpenSSL (e.g. RSA private key, 2048 bit).
   Exemplary command line for the exemplary member ID ABCFR:
   openssl genrsa -des3 -out ABCFR.key 2048

   Results in:

```
Generating RSA private key, 2048 bit long modulus
.....................................................+++
.....................................................+++
e is 65537 (0x10001)
Enter pass phrase for ABCFR.key:<passphrase>
Verifying - Enter pass phrase for ABCFR.key: <passphrase>
```

   After entering the necessary information, the private key will be saved automatically in the current working directory.

3. Member has to create a “self-signed certificate”:

a. Member has to create a “self-signed certificate” by using OpenSSL (crt.file compliant with X.509v3 standard). For creation the passphrase for the above created private key is required. Eurex Clearing recommends using a validity of 365 days for the certificate. The maximum validity of the certificate is 1.095 days.
Exemplary command line for the exemplary member ID ABCFR:
openssl req -new -x509 -sha256 -days 365 -key ABCFR.key -out ABCFR.crt

Results in:

```
Enter pass phrase for ABCFR.key: <passphrase>
You are about to be asked to enter information that will be
incorporated into your certificate request.
What you are about to enter is what is called a Distinguished
Name or a DN.
There are quite a few fields but you can leave some blank.
For some fields there will be a default value,
If you enter '.', the field will be left blank.
-----
Country Name (2 letter code) [GB]:DE
State or Province Name (full name) [Berkshire]:Hessen
Locality Name (eg, city) [Newbury]:Frankfurt
```

```
Organization Name (eg, company) [My Company Ltd]:ABC Test AG
Organizational Unit Name (eg, section) []:Clearing
Common Name (eg, your name or your server's hostname)
[]:ABCFRCCP000
Email Address []:
```

Please note that it is important that the entered Common Name always consists of the own member ID, in this example “ABCFR”, and the predefined Eurex Clearing Certificate Tag “CCP000”. The Common Name has to be identical to the free text field of the account name provided during the upload of the self-signed certificate in the DBAG Member Section.

After entering the necessary information, the self-signed certificate will be saved automatically in the current working directory.

b. Member may check the generated “self-signed certificate” by using OpenSSL.
Exemplary command line for the exemplary member ID ABCFR:

openssl x509 -text -in ABCFR.crt -noout

Results in:

```
Certificate:
    Data:
        Version: 3 (0x2)
        Serial Number:
            8e:e3:e3:0b:97:63:7c:3c
        Signature Algorithm: sha256WithRSAEncryption
         Issuer: C=DE, ST=Hessen, L=Frankfurt, O=ABC Test AG,
OU=Clearing, CN=ABCFRCCP000
        Validity
            Not Before: Nov 28 16:53:26 2011 GMT
            Not After: Nov 27 16:53:26 2012 GMT
         Subject: C=DE, ST=Hessen, L=Frankfurt, O=ABC Test AG,
OU=Clearing, CN=ABCFRCCP000
        Subject Public Key Info:
            Public Key Algorithm: rsaEncryption
            RSA Public Key: (2048 bit)
                Modulus (2048 bit):

00:d1:79:44:42:eb:60:26:55:4a:d0:9d:49:25:c3:

44:6f:ea:50:83:1c:91:f1:68:b3:65:01:bc:df:fc:

ab:ba:59:a9:ab:4e:82:46:e1:ce:d8:c4:c7:bb:13:

8f:bf:ec:10:16:13:77:96:2f:74:0a:74:83:77:d6:
```

```
b3:2e:67:e0:5b:9c:1c:69:4c:bf:c2:91:48:34:62:

60:ae:7c:67:63:bb:c8:45:0f:35:42:da:9e:90:a4:

fd:7c:5f:76:9d:e7:47:8b:2e:2d:4a:f2:12:f3:92:

04:17:eb:db:10:dd:bb:7c:b8:3b:8c:5c:f5:72:f6:

e2:37:ec:0f:9b:bd:45:25:31:1b:be:fa:1c:f0:80:

f0:b7:a2:11:f1:e0:20:81:62:d7:da:b5:9b:ab:ad:

61:9e:11:cd:7f:b2:8c:13:64:44:9f:60:dc:b4:0c:

a3:de:6a:21:25:7e:7a:b1:7b:4f:fa:e9:42:9c:af:

8a:2d:6e:c7:88:0a:bd:a3:ce:b0:c6:70:e8:7d:2d:

69:3b:93:84:96:26:70:5d:3d:04:50:e9:e2:27:ad:

3a:a3:32:d3:58:09:47:92:32:f2:32:8e:2f:f7:e4:

00:30:61:8c:59:de:a7:81:28:7f:83:17:19:61:2f:

14:d2:94:7c:00:4a:8c:1f:a6:29:52:01:c3:28:d0:
                    5e:0d
                Exponent: 65537 (0x10001)
        X509v3 extensions:
            X509v3 Subject Key Identifier:

01:51:CD:A2:29:3B:44:58:C4:51:92:F9:A7:52:52:C5:F2:ED:38:62
            X509v3 Authority Key Identifier:

keyid:01:51:CD:A2:29:3B:44:58:C4:51:92:F9:A7:52:52:C5:F2:ED:38:
62
                DirName:/C=DE/ST=Hessen/L=Frankfurt/O=ABC Test
AG/OU=Clearing/CN=ABCFRCCP000
                serial:8E:E3:E3:0B:97:63:7C:3C

            X509v3 Basic Constraints:
                CA:TRUE
    Signature Algorithm: sha256WithRSAEncryption
        36:5c:31:89:75:f1:22:be:02:18:80:9b:4a:56:b4:da:15:a1:
        9e:cc:f8:55:b6:4b:39:cf:82:78:b0:c2:75:e5:75:31:21:02:
        04:b5:7d:bf:93:ce:13:ef:09:3f:0e:a4:15:d9:dc:99:81:98:
        02:53:55:2c:7c:2d:a4:1f:da:cb:00:6f:9e:65:2f:53:a8:a5:
        c4:b7:66:c2:38:47:e3:e6:45:e7:d9:4b:14:7e:c5:52:14:22:
```

```
63:60:4b:73:63:68:60:80:bf:85:c2:aa:21:8e:63:ea:c5:e2:
a2:42:a8:67:42:c6:b8:a8:30:01:2e:b0:e6:72:03:e7:c8:a4:
13:81:8f:dc:d1:f3:26:34:41:61:33:3f:db:6b:66:47:bd:27:
07:c3:f2:b2:16:10:7a:76:06:73:9d:c0:62:c5:35:17:b7:d7:
bf:e5:8d:7d:45:4c:7f:50:fe:06:dd:c8:ed:97:2a:51:2d:b8:
51:2e:e9:b0:98:c9:c1:08:e9:92:8b:86:54:17:48:5d:b3:d2:
3c:9e:2e:2c:e5:f2:a0:1d:39:a6:8d:cb:88:e0:6f:bf:7e:df:
e8:da:cd:27:c6:b7:60:54:7a:0c:37:5e:73:7f:b9:7d:6c:57:
dc:6b:fe:be:a8:07:ab:78:d8:ed:22:cc:e6:eb:56:4c:42:fb:
1d:bf:7d:04
```

4. Member uploads crt.-file (X.509v3 compliant) to DBAG Member Section via Internet.

   After login to the DBAG Member Section the member can find the Webpage to be used for the upload of the certificates for Securities Clearing GUI and the EurexOTC Clear GUI under:

   DBAG Member Section > Technical Connection > Technical User Administration > Eurex Clearing GUIs

- By clicking on “Create User” an input screen will appear where information needs to be entered:
  - *Environment:*

    Here the member can choose between:
    - Simulation
    - Production

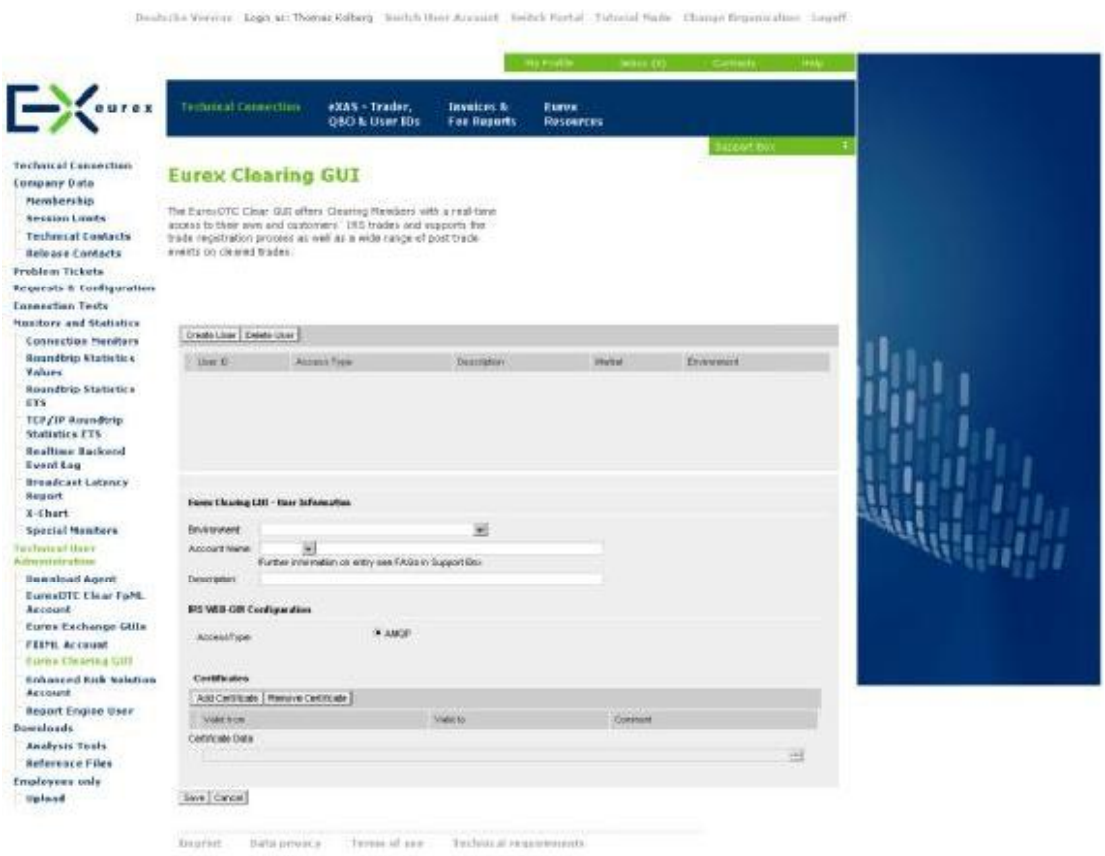


Figure 11: Certificate Administration for the Securities Clearing GUI in the DBAG Member Section

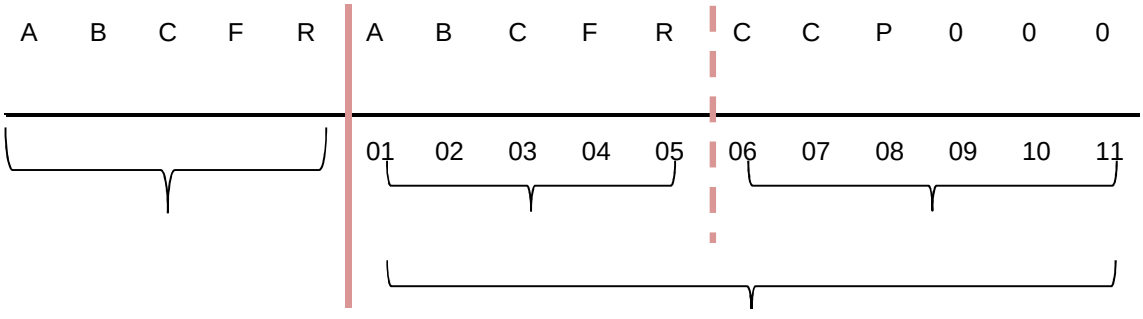
- *Account Name:*

  The Account Name consists of a drop-down list and a free text field.

  In a first step the member ID needs to be selected from the drop-down list where all member IDs, for which an account can be setup, are selectable (e.g. ABCFR).

  In the free text field an 11-digit ID has to be provided, which consists of the 5-digit Member ID (e.g. ABCFR) + the 6-digit Securities Clearing Certificate Tag “CCP000”, which is a predefined string that needs to be used by all members. The information provided in the free text field has to match the Common Name of the certificate.

The complete Account Name should look like this:



Member ID, selected from Drop-down list	Member ID	Eurex Clearing Certificate Tag
	Free text field, (“ABCFRCCP000”) **must match** Common Name (CN) of certificate	

Member Section view for the exemplary Member ID “ABCFR”:



- *Description:* As the field “Description” is a free text field any information can be provided. However, for a better overview it is recommended to provide some information regarding the certificate (e.g. technical information), the member (e.g. Member ID) and the environment in which the certificate is being used.

- To add a certificate, simply click on “Add Certificate”. A pop-up screen will appear where the member will have to upload the self-signed certificate. For a successful upload the certificates must be a crt.-file. Additionally a comment can be entered here. By clicking on “Add certificate” the self-signed certificate will be added and, if the upload was successful, it should be displayed in the overview screen.

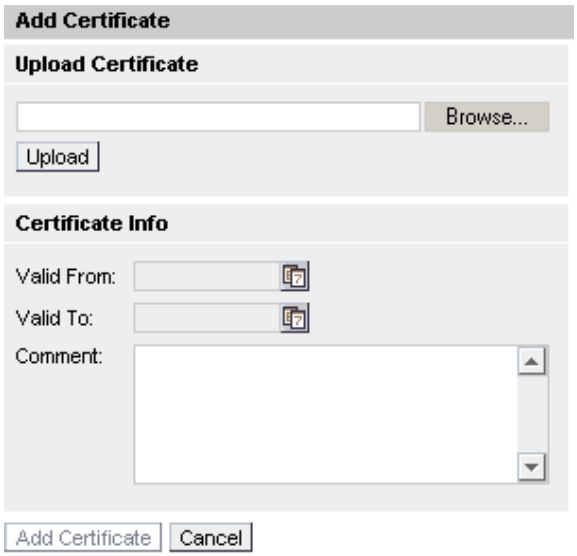


Figure 12: Add a certificate for the Securities Clearing GUI

- The process needs to be finished by clicking on “Save”, as this will complete the upload process.

  Please note that the process can be cancelled at any time by clicking “Cancel”.

5. Member creates PKCS#12 file by using the stored private key & the self-signed

certificate (crt.-file) in OpenSSL.
Exemplary command line for the exemplary member ID ABCFR:
openssl pkcs12 -export -clcerts -in ABCFR.crt –inkey ABCFR.key -out ABCFR.p12

The PKCS#12 file will be saved automatically in the current working directory.

6. Member installs the PKCS#12 file in his web browser.

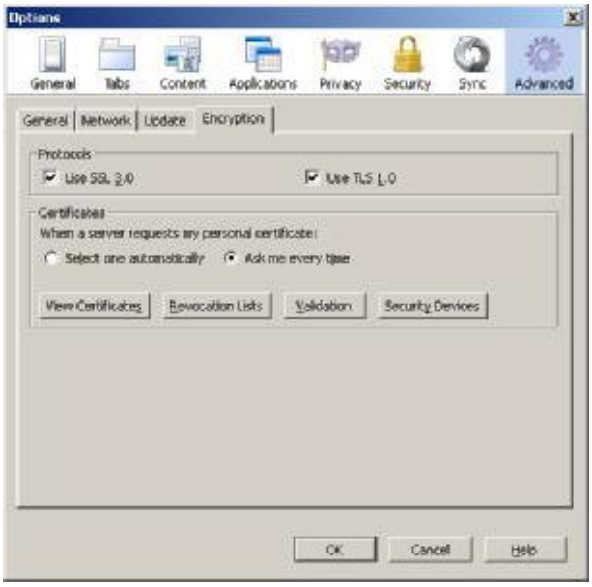


Figure 13: Firefox > Advanced Options > Encryption

The certificate is imported

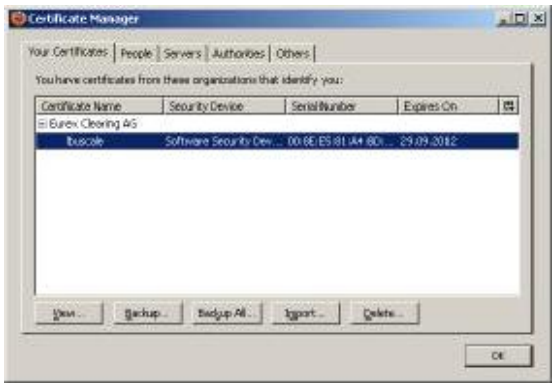


Figure 14: Certificate Manager



Figure 15: File View

Please note that it will usually take one business day before access to the Securities Clearing GUI login screen is granted. Additionally no login to the GUI is yet possible, as for a successful login a username and password is needed.

The individual user of the Securities Clearing GUI can now log into the GUI screen itself via web browser by entering Securities Clearing GUI URL.

3.2 Second factor: Username and password authentication

In order to login and use the Securities Clearing GUI the member has to complete the second part of the two-factor authentication process (username & password authentication).

In a first step the member has to request the setup of new users by submitting a User Setup Form to Eurex Clearing. This form is available on the Eurex Clearing website under:

Resources > Forms > Frankfurt Stock Exchange FWB > Legal & Regulatory

In this user setup form the member will provide all necessary information regarding the member and the GUI user, e.g. member ID, first and last name of user, email-address of user, phone number and signature of user. The username will consist of the 5-digit member ID, e.g. “ABCFR”, plus the abbreviation “CLR” for clearing and a 3-digit running number.

Additionally the member will have to define the user rights in this document, either *viewer rights* or *full rights*.

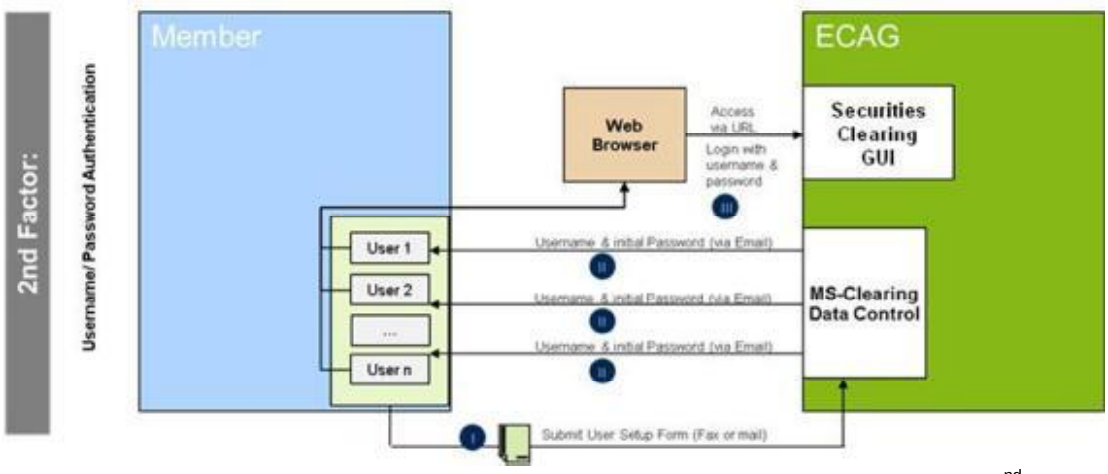


Figure 16: Username & Password Authentication process for Securities Clearing GUI (2nd factor)

After providing all asked information the form can be submitted by mail or fax to Eurex Clearing[1]. Once all requested users have been setup Eurex Clearing will send an email including the username and initial password to every single GUI user. With this information the user may now login to the Securities Clearing GUI (see chapter: 4.1).

Please note that upon first login the user should change the initial password provided by Eurex Clearing (see chapter: 4.2).

[1] Please see chapter 3.2.1 – "Assistance User Setup" for contact details

3.2.1 Assistance User Setup

Project Support

Member Services & Admission

Telephone: +49 (69) 21 1 – 1 17 00

Fax: +49 (69) 21 1 – 1 17 01

Availability: 09:00 a.m. - 06:00 p.m. CET (on exchange trading days)

EMail: memberservices@eurexclearing.com

Internet pages: www.eurexclearing.com, www.xetra.de,, www.deutsche-boerse.com, www.eurexchange.com

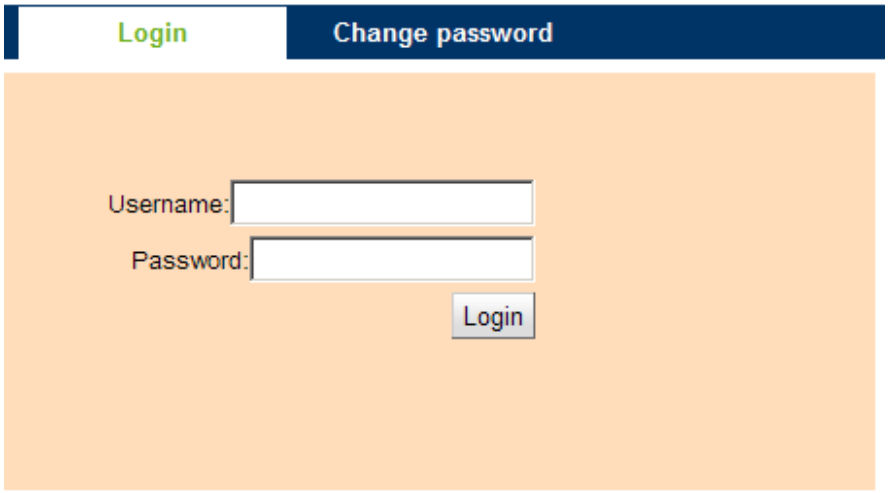
4 User Login

4.1 Login to Securities Clearing GUI

To log in to the Securities Clearing GUI the following steps are required:

1) Login from Eurex Clearing homepage (www.eurexclearing.com) – select the link to Eurex Clearing GUI – and the login window will open or enter the provided URL directly into the web browser address bar:
   - For Simulation: https://simulation.eurexclearing.com:9443/LOGIN_GUI/
   - For Production: https://production.eurexclearing.com:8443/LOGIN_GUI/

Figure 17: Login screen



2) In the login window, enter the username and password and click the Login button.
   If the login was successful, the Securities Clearing GUI main window appears. If the login was not successful an error message is displayed.

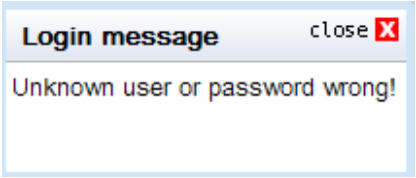


Figure 18: Login error message

After five unsuccessful login attempts the account is automatically locked and the user needs to contact customer support to reset the account (see chapter: 5).

4.2 Change Password

It is necessary to change the initial password at the first login or when the current password has expired (every 90 days).

The following rules apply when creating a new password:

- Must be a minimum of eight characters long.
- Must not match a previously used password
- Must contain at least one UPPER CASE character
- Must contain at least one numeric character
- Must contain at least one non-alphanumeric character

To change the password, go to the change password screen (tab next to Login). Provide the username and old password, provide a new password and repeat it.

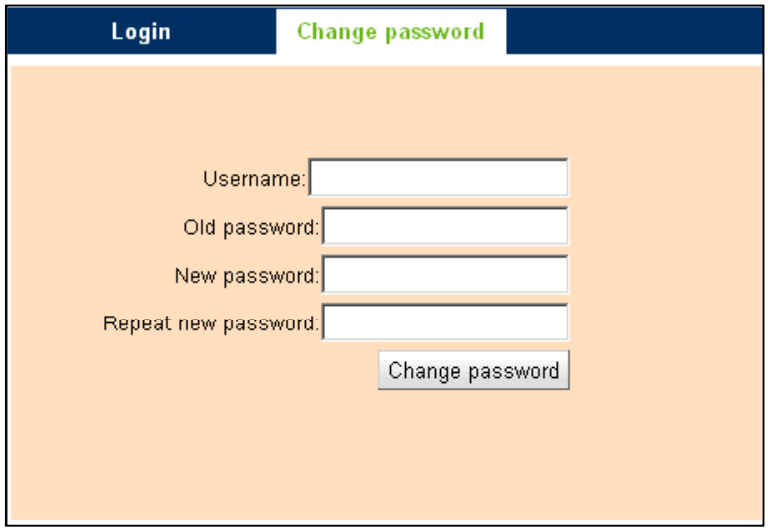
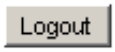


Figure 19: Change password screen

4.3 Logout from the Securities Clearing GUI

Click  from the GUI main window to log out. The GUI login screen will appear. You can then close the window.

After 30 minutes of idle time, the system automatically performs a logout.

5 Support and Operating Hours

For any assistance within the user setup process please contact:

Simulation and Production Support

Eurex Clearing Functional Helpdesk CCP

Telephone: +49 (69) 21 1 – 1 24 53
Fax: +49 (69) 21 1 – 1 44 20
Availability: 08:00 a.m. - 06:00 p.m. CET (on exchange trading days)
EMail: clearingdata@eurexchange.com
Internet pages: www.eurexclearing.com, www.xetra.de, www.deutsche-boerse.com

Eurex Clearing Technical Helpdesk CCP

Telephone: +49 (69) 21 1 – 1 28 00
Fax: +49 (69) 21 1 – 1 84 01
Availability: 08:00 a.m. - 06:00 p.m. CET (on exchange trading days)
EMail: cts@eurexclearing.com
Internet pages: www.eurexclearing.com, www.xetra.de, www.deutsche-boerse.com

For general simulation related questions for CCP Release 8.0, please refer to the CCP 8.0 Member Simulation Guide in the member section of the Eurex Clearing webpage.

6 List of Abbreviations

Term	Description
CCP	Central Counterparty
GUI	Graphical User Interface
SSL	Secured Sockets Layer
TLS	Transport Layer Security