clear to trade

eurex clearing *circular 019/11*

Date: March 7, 2011
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Book

⚠ **Action required** ⚠ **High priority**

CCP 6.0 Enhancements: Important Information about Permanent Simulation: Xetra International Market: Netting Enhancements, Instrument Migration from XONTRO Frankfurt to Xetra Frankfurt 2

Related Circulars/Information: Eurex Clearing Circular 009/11,
Eurex Clearing Information from February 9, 2011,
Xetra Circular 022/11

Contact: Member Services & Admission Team, tel. +49-69-211-1 17 00, fax +49-69-211-1 17 01

Content may be most important for:	**Attachments:**
➲ All departments	Implementation information for changes due to the migration of XONTRO Frankfurt to Xetra Frankfurt 2 Published on the Eurex Clearing website only: • Forms • List of CCP-eligible simulation instruments for Xetra Frankfurt 2 • Permanent Simulation Guide CCP

Summary:

With this circular Eurex Clearing AG provides further information for testing of the CCP system enhancements announced on February 7, 2011. These enhancements are available for testing in the CCP 6.0 permanent simulation environment from **March 22,** respectively **March 28, 2011** onwards.

Netting enhancements for Xetra International Market and the instrument migration from XONTRO Frankfurt to Xetra Frankfurt 2 will be introduced into production on **May 23, 2011**.

The clearing model extensions for trades originating from Xetra and Xetra Frankfurt 2 will be offered in production from **July 1, 2011**.

Kindly forward this announcement to all involved departments in your company.

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CCP 6.0 Enhancements: Important Information about Permanent Simulation: Xetra International Market: Netting Enhancements, Instrument Migration from XONTRO Frankfurt to Xetra Frankfurt 2

With this circular Eurex Clearing AG provides further information for testing the announced enhancements in the standard CCP permanent simulation environment.

As the new enhancements to the CCP system affect the CCP back-end only, no new simulation front-end kit will be distributed.

The changes introduced due to new netting enhancements for Xetra International Market will be available for testing from March 22, 2011. The Xetra Frankfurt 2 environment will be connected to the CCP environment starting on March 28, 2011, offering the opportunity to test the reporting, netting enhancements and settlement processes on participants' side due to instrument migration.

The simulation is unguided, i.e. no focus days are planned and no Member Simulation Guide will be published. Information about the permanent simulation in general can be found in the Member Section of the Eurex Clearing website under the path:

www.eurexclearing.com > Member Section > Simulation > CCP Standard Simulation

For easier access, please click on the following link:
https://www.eurexchange.com/members/simulation/ccp_simulation_en.html

The simulation calendar showing the batch days in the permanent simulation was already published in February 2011. As communicated with the Eurex Clearing Information from February 9, 2011, the CCP simulation environment will be closed between March 16 and 21, 2011.

Xetra International Market: Netting Enhancements

For Eurex Clearing International Service (EC-IS) the following two additional netting levels are currently offered which can be used for Xetra International Market UK & Ireland:

- **Netting level "Optimization on account type across all NCMs"**

  Trades from all Trading Members (NCMs) of a Clearing Member (CM) are netted together per account type and separated from the Clearing Member's proprietary trades that are also netted per account type.

  -> NCMs (A) / NCMs (P) / CM (A) / CM (P)

- **Netting level "Optimization on account type across all NCMs and CM"**

  All trades of one single Clearing Member's Trading Members as well as Clearing Member's proprietary trades are netted per account type, i.e. trades with the same Clearing Member are netted per account type, irrespective of the Trading Member.

  -> NCMs (A) + CM (A) / NCMs (P) + CM (P)

For details, please refer to Eurex Clearing circular 009/11.

The netting enhancements for Xetra International Market UK & Ireland will be introduced into production on May 23, 2011. In simulation, this feature can be tested as of March 22, 2011.

Members interested in testing these netting enhancements are asked to provide the according CCP setup forms mentioned below to Member Services & Admission by March 16, 2011.

If no setup forms are provided the current processing/netting level will be used, as before (TM A / TM P).

Instrument Migration from XONTRO Frankfurt to Xetra Frankfurt 2

Due to the migration of instruments from XONTRO Frankfurt to Xetra Frankfurt 2, the CCP also receives trades from Xetra Frankfurt 2. Trades from this environment are reported with the value “7540” in the originator ID field as is currently done for Scoach. Depending on the trading location, the originator ID field will be filled with the following values:

- Trading location Xetra (identifier XETR): 7501 (as of today)
- Trading location Xetra Frankfurt 2 (identifier XFRA): 7540
- Trading location used in cross trading location netted position (identifier ECAG): 7521 (used from July 1, 2011)

This change will be active in production from May 23, 2011 onwards. All Members clearing trades from Xetra Frankfurt 2 have to consider the new value “7540”. Further details are included in the attachment of this circular. In simulation, this can be tested from March 28, 2011.

In addition, the clearing model extension for trades originating from Xetra and Xetra Frankfurt 2 is offered, i.e. trade day netting for Xetra Frankfurt 2 and “cross trading location netting”. With the introduction of the “cross trading location netting” option additional values have to be considered in the reports.

The CCP report documentation (CCP 6.0 Description of Reports – Raw Data; CCP 6.0 Description of Reports – Formatted Layout and CCP 6.0 Member File Based & SWIFT Interface) has been updated accordingly. In addition you can find an overview of the relevant changes in the attachment of this circular.

The clearing model extension will be introduced in CCP production on July 1, 2011. In simulation, this can be tested from March 28, 2011.

Please be aware that Member-specific CCP accounts already set up for Xetra will also be used for the Xetra Frankfurt 2 environment. In case you wish to change the CCP setup for Xetra Frankfurt 2, please use the published Xetra/CCP setup forms.

Members interested in testing Basic or Extended Net Service for trades from Xetra Frankfurt 2 or netting of trades from different trading locations must send the below-mentioned setup forms to Member Services & Admission by March 16, 2011.

If no setup forms are provided, trades with trading location identifier XFRA will be processed as today, i.e. the Full Service Model is used and those trades will not be netted together with trades with trading location identifier XETR during trade date netting.

For further information, please refer to Eurex Clearing circular 009/11.

Please note that the CCP simulation environment will be connected to the Xetra Frankfurt 2 environment from March 28, 2011. Before this date, Xetra Frankfurt 2 trades in CCP eligible instruments are not transferred to the CCP system. A list of CCP-eligible instruments available for testing in Xetra Frankfurt 2 is available in the Member Section of the Eurex Clearing website under the path:

www.eurexclearing.com > Member Section > Releases > CCP 6.0 > Manuals > Functional Manuals

For easier access, please click on the following link:
https://www.eurexchange.com/members/releases/ccp60/manuals_functional_en.html

To download the document “Implementation information for changes due to the migration of XONTRO Frankfurt to Xetra Frankfurt 2” (attachment) please visit the Member Section of the Eurex Clearing website under the path:

www.eurexchange.com > Member Section > Releases > CCP 6.0 > Manuals > Technical Manuals

Or click on the following link:
https://www.eurexchange.com/members/releases/ccp60/manuals_technical_en.html

For additional Information regarding trading on Xetra Frankfurt 2, please see Xetra Circular 022/11.

Please be advised that documentation concerning the instrument migration from XONTRO Frankfurt to Xetra Frankfurt 2 is published by Xetra in the context of Xetra Release 11.1.

Please see Xetra circulars 137/010 and 146/010 for further information. Information on simulation focus days can be found in the Xetra Release 11.1 “Member Simulation Guide” published on February 21, 2011.

Please use your personal log-in to enter the Member Section. Should you experience any difficulties logging in to the Member Section, please contact the Service Point team on tel. +49-69-211-1 78 88.

Updated Forms

The amended CCP setup forms regarding netting enhancements (Application for Set up/Deletion/Change of CCP Settlement Accounts) and set up of Net Clearing Model for Xetra Frankfurt 2 (Net Clearing Service) have been published today.

If you have any questions or require additional information, please contact the Member Services & Admission at tel. +49-69-2 11-1 17 00 or fax +49-69-2 11-1 17 01.

March 7, 2011

eurex clearing

CCP Release 6.0

Implementation information for changes due to the migration of XONTRO Frankfurt to Xetra Frankfurt 2

Table of Contents

1 Introduction 3

2 SWIFT formatted reports 5

2.1 MT512 as used for CE295 (Net Position Confirmation) 6
2.2 MT518 as used for CE395 Net Clearing Report 11
2.3 MT536 as used for CE260, CE265, CE270 and CE275 17
2.4 MT543 Delivery against Payment Message (MSIF GDM actions) 26

3 Printable Reports 31

4 Raw Data Reports 32

5 VALUES 33

1 Introduction

With the migration of instruments from XONTRO Frankfurt to Xetra Frankfurt 2 the CCP receives trades also from Xetra Frankfurt 2. Trades from this environment are reported with the value "7540" in the originator field. So depending on the trading location the originator ID field will be filled with the following values:

- Trading location Xetra (identifier XETR): 7501 (as of today)
- Trading location Xetra Frankfurt 2 (identifier XFRA): 7540
- Trading location used in cross trading location netted position (identifier ECAG): 7521 (used from July 1st, 2011 on)

This change is active from May 23rd, 2011 on. All members clearing trades from Xetra Frankfurt 2 have to consider this new value "7540".

Additionally Eurex Clearing offers a new netting option for trades from Xetra and / or Xetra Frankfurt 2. In case a member wants to use the new „cross trading location netting" option (i.e. netting of trades from different trading locations, e.g. Xetra and Xetra Frankfurt 2) some additional values in the reports have to be considered. The reports where these additional values are shown are described in this document. For better readability this description focuses only on the relevant sections. The documentation describing the complete reports can be found on the member section of the Eurex website under the path

www.eurexchange.com >Member Section > Releases > CCP 6.0 > Manuals > Technical Manuals

No format changes (i.e. no adding or removal of fields or changes of field formats) are introduced. The only change is the introduction of additional values for the trading location / exchange and originator.

Please note that the usage of the cross trading location netting is disabled by default for every member.

If a member wants to net across both trading locations the setup form "Application for Set up/Deletion/Change of CCP Settlement Accounts" has to be provided by the Clearing Member.

In general the following can be stated:

All net positions out of cross trading location netting are reported with the new trading location identifier "ECAG", as this net position can contain trades from several trading locations. The trading location can be also reported with the numeric value (e.g. in reference fields) with the new value "096" or the character value "EDN".

The new value "ECAG" is also used in some VALUES API requests. Details can be found in chapter 5 of this document.

Please note that the usage of the "cross trading location netting" option is first possible from July 1st, 2011 on.

The following picture gives an overview of the values used in the different reports.

		Xetra	Xetra 2	Cross Market Netting (Xetra + Xetra 2)
MT518 (CE395) MT512 (CE295)	Exchange (20C, 31P)	194	130	096
	Originator (72)	7501	7540	7521
	Place of Trade (94B)	XETR	XFRA	ECAG
MT536 (CE270)	Source of Price (94B)	EDE	EDF	EDN
	Pool Reference/ Previous Message Reference (20C)	7501	7540	7521
MT543 (MSIF)	Place of Trade (94B)	EDE	EDF	EDN

2 SWIFT formatted reports

In the SWIFT formatted reports the following fields can show new values:

Message Format	Field ID / Tag	Field Name	Enhancement
MT512	20	Trade Identifier	The exchange can be filled with the new value "096" for cross trading location netted positions
MT512	31P	Transaction Details	The originator's exchange can be filled with the new value "096" for cross trading location netted positions
MT512	72	Information sender to recipient	1st row: The originator can be filled with the new values: "7540" for Xetra Frankfurt 2 or "7521" for cross trading location netted positions
MT518	20C	Sender's message reference	The originator's exchange can be filled with the new value "096" for cross trading location netted positions
MT518	20C	Related Reference	The originator's exchange can be filled with the new value "096" for cross trading location netted positions
MT518	94B	Place of Trade	The trading location can be filled with the additional value "ECAG" for cross trading location netted positions
MT536	94B	Source of Price	This field contains the trade place. It can be filled with the new value "EDN" for cross trading location netted positions
MT536	20C	Pool Reference	The field Instructor can be filled with the new values: "7540" for Xetra Frankfurt 2 or "7521" for cross trading location netted positions

Message Format	Field ID / Tag	Field Name	Enhancement
MT536	20C	Previous Message Reference	The field Instructor can be filled with the new values: "7540" for Xetra Frankfurt 2 or "7521" for cross trading location netted positions
MT543	94B	Place of Trade	The trading location can be filled with the additional value "EDN" for cross trading location netted positions

In the following chapters these fields are shown in detail in context of the complete message.

2.1 MT512 as used for CE295 (Net Position Confirmation)

For better readability only the fields of the text block are described, as only in this block the additional values occur. The current version of the document "CCP 6.0 Member File Based & SWIFT Interface – Final (updated)" containing the complete message description can be found on the Eurex website under the path

www. eurexclearing.com > Member Section > Releases > CCP 6.0 > Manuals > Technical Manuals

All changed values are marked in yellow in this document.

Please find the changes in chapter "5.4.2 MT512 as used for CE295 (Net Position Confirmation) and CE595 – EC-IS Net Position Conf" on page 94 in the document "CCP 6.0 Member File Based & SWIFT Interface – Final (updated)".

Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Example**
20	M	Trade Identifier Exchange: Filled with "130" for Xontro respective Xetra Frankfurt 2 "194" for Xetra "558" for Xetra International	3!n6!n7!n	:20:0961105230011255

Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Example**
		"353" for EUREX-ISE "096" for cross trading location netted positions Trade Date in format YYMMDD Trade Number (filled with the CCP generated trade number)		
21	M	Order Number Filled with the CCP generated order number.	16x	:21:CCPNET0011255
23	M	Transaction Type Buy/Sell Indicator: "BOUGHT" or "SOLD" Record Type: Net Position-Confirmation: Buy – "412" Sell – "422" Single Trade Confirmation: Buy – "417" Sell – "427" Net Position Storno (Deletion): Buy – "812" Sell – "822" Single Trade Storno (Deletion): Buy – "817" Sell – "827" Account Type: "A1" or "PP"	6a/3!n///2!x	:23:BOUGHT/412///A1
31P	M	Transaction Details Trade Date in format YYMMDD Originators Exchange: Filled with "130" for Xontro respective Xetra Frankfurt 2	6!n3!x////	:31P:051125096////

Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Example**
		"194" for Xetra "558" for Xetra International "353" for Eurex/ISE Link "096" for cross trading location netted positions		
30	M	Further Transaction Details Filled with contractual settlement date in format YYMMDD	6!n////	:30:110525////
35A	M	Type and number of units / nominal value of security Type of Security, filled with: - "SHS" for equities, funds, subscription rights, ADR/GDR and XTF - "FMT" for bonds Nominal / Quantity	3!a10n,3n	:35A:SHS6666,
35B	M	1st row – ISIN 2nd row – securities long name 3rd row - Custody Type, filled with "000" - Unit of Quotation: "1" for equities, funds, XTF, ADR/GDR and subscription rights; "2" for bonds	ISIN!b!12!c 35x 3!n1!n///	:35B:ISIN DE0006622400 MOBILCOM AG O.N. 0001///
82D	M	Counterparty Filled with the CCP CBF account no "8501" (for EUR and foreign currency equity with settlement at CBF and with account no "7525" (for all other equity & bond instruments).	/4!n	:82D:/8501

Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Example**
87F	M	Buyer / Seller Filled with: “APMT” - against payment “C” for buyer or “D” for seller In case of CBF Account filled with 4-digit CBF account, otherwise filled with “0000”	4!a/1!x/4!x	:87F:APMT/C/1234
33T	M	Contract Price Settlement Currency Trade Price	3!a6n,4n	:33T:EUR537,01
34 G/H	O	Interest Accrued Interest days Currency Accrued Interest In case of a positive amount 34G is used (label 34 shows G) In case of a negative amount 34H is used (label 34 shows H)	3!n3!x10n,2n	:34G :023EUR560534,22
34B	M	Settlement Details Settlement Currency Settlement Amount	3!a12n,2n	:34B:EUR671266,2
57B	M	CCP Transaction Filled with “J”	1!a	:57B:J
72	M	Information sender to recipient 1st row – Originator; filled with “7501” for Xetra or “7540” for Xetra Frankfurt 2 or “7521” for cross trading location netted positions 2nd row:	4!n 4!n/6!x	:72:7521 1234/662240

Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Example**
		– Recipient of trade; in case of CBF account filled with 4-digit CBF account, otherwise filled with "0000" - WKN	6!n8!n	11052312320000
		3rd row: - Trade Date in format YYMMDD - Trade Time in format HHMMSSHS	3!x*12*!x5!x5!x5!x	CBF*12340000* NETT ABCDEABCDE
		4th row - Settlement Location - Settlement Account - Net Clearing Flag - CCP Clearing Member - CCP Trading Member		0, 0,
		5th row filled with 0, as default	4!a11!x	PSETCRSTGB22XXX
		6th row filled with 0, as default	4!a 11!x 4!a11!x	REAGABCDDEFFXXX
		7th row - Place of Settlement - BIC Code	4!a 11!x 35!x	..... F01234567890123456
		8th row - Delivering or Receiving Agent - xEAG+BIC Code		
		9th row xEAG Safe Account.		

2.2 MT518 as used for CE395 Net Clearing Report

Please find the changes in chapter "6.4.1 MT518 as used for CE395 Net Clearing Report and CE695 EC-IS Net Clearing Report" on page 112 and in chapter "6.4.3 Field Description" on page 117 in the document "CCP 6.0 Member File Based & SWIFT Interface – Final (updated)".

Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Value, Example**
Mandatory Sequence A General Information				
16R	M	Start of Block	GENL	GENL
20C	M	Sender's message reference	:SEME//16x	:SEME//096YYMMDD1111112
23G	M	Function of Message	4!c	NEWM
98C	O	Preparation Date/Time	:4!c//8!n6!n	:PREP//20070801064601
22F	M	Trade Transaction Type Indicator	:4!c/[8c]/4!c	TRTR//TRAD
Optional Subsequence A1 Linkages				
16R	M	Start of Block	LINK	LINK
20C	M	Master Reference	:4!c//16c	:MAST//CCPNET9000001 [Ref. to net position order no, for single trades only]
16S	M	End of Block	LINK	LINK
16R	M	Start of Block	LINK	LINK
20C	M	Related Reference	:4!c//16c	:RELA//096YYMMDD9000001 [Ref. to net position trade no., only for single trades]
16S	M	End of Block	LINK	LINK
16R	O	Start of Block	LINK	LINK
20C	O	Common Reference	:4!c//16c	:COMM//000012345

Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Value, Example**
16S	O	End of Block	LINK	LINK
16R	M	Start of Block	LINK	LINK
20C	M	Program Reference	:4!c//16c	:PROG//NETT [Net clearing flag] NETT for net position trades SING for single trades GROS for single trades without final contractual settlement date
16S	M	End of Block	LINK	LINK
End of Subsequence A1 Linkages				
16S	M	End of Block	GENL	GENL
End of Sequence A General Information				
Mandatory Sequence B Trade Confirmation Details				
16R	M	Start of Block	CONFDET	CONFDET
98C	M	Trade Date/Time	:TRAD//8!n6!n	:TRAD//20110523064526 [YYYYMMDDHHMMSS]
98A	M	Settlement Date	:SETT//8!n	:SETT//20110523 [YYYYMMDD]
90B	M	Deal Price	:4!c//4!c/3!a15d	:DEAL//ACTU/EUR102,55000 Calculated average price for net position trades. For single trades, calculated trade price.

Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Value, Example**
19A	O	Settlement Amount	:4!c//3!a15d	:SETT//EUR5123123,00 Accumulated amount for net position trades, Settlement amount for single trades:
94B	O	Place of Trade	:4!c/[8c]/4!c	:TRAD//EXCH/ECAG
22H	M	Buy/Sell Indicator	:4!c//4!c	:BUSE//BUYI
22H	M	Payment Indicator	:4!c//4!c	:PAYM//APMT :PAYM//FREE if Settlement Amount = 0
Repetitive Mandatory Subsequence B1 Confirmation Parties (SELLER)				
16R	M	Start of Block	CONFPRTY	CONFPRTY
95P	M	Selling Party	:4!c/4!a2!a2!c[3!c]	:SELL//COBADEFFXXX The seller's BIC code
97A	M	Safekeeping Account	:SAFE//35x	:97A::SAFE//70040000
70E	O	Declaration Details Narrative	:4!c//10*35x	:DECL//5555555 [seller's order ref.] ABCFRABCFR [CCP Clearing Member / CCP Non Clearing Member]
22F	O	Party Capacity Indicator	:4!c/[8c]/4!c	:TRCA//PRIN
16S	M	End of Block	CONFPRTY	CONFPRTY
End of Subsequence B1 Confirmation Parties				
Repetitive Mandatory Subsequence B1 Confirmation Parties (BUYER)				
16R	M	Start of Block	CONFPRTY	CONFPRTY

Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Value, Example**
95P	M	Buying Party	:4!c/4!a2!a2!c[3!c]	:BUYR//EUXCDEFFXXX The buyer's BIC code.
97A	M	Safekeeping Account	:SAFE//35x	:97A::SAFE//85010000
70E	O	Declaration Details Narrative	:4!c//10*35x	:DECL//5555555 [buyer's order ref.] ABCFRABCFR [CCP Clearing Member / CCP Non Clearing Member]
22F	O	Party Capacity Indicator	:4!c/[8c]/4!c	:TRCA//PRIN
16S	M	End of Block	CONFPRTY	CONFPRTY
End of Subsequence B1 Confirmation Parties				
36B	M	Quantity of Financial Instrument	:4!c//4!c/15d	:CONF//UNIT/5420,
35B	M	Financial Instrument	[ISIN1!e12!c] [4*35x]	ISIN DE0007664005 VOLKSWAGEN AG
Optional Subsequence B2 Financial Instrument Attributes [NOT PROCESSED]				
End of Subsequence B2 Financial Instrument Attributes				
16S	M	End of Block	CONFDET	CONFDET
End of Sequence B Trade Details				
Mandatory Sequence C Settlement Details				
16R	M	Start of Block	SETDET	SETDET
22F	M	Type of Settlement Transaction	:SETR//4!c	:SETR//TRAD
Optional Subsequence C1 Settlement Parties				
16R	M	Start of Block	SETPRTY	SETPRTY

Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Value, Example**
95P	M	Place of Settlement	4!c//4!a2!a2!c[3!c]	:95P::PSET//CIKBBEBBXXX or :95P::PSET//SICVFRPPXXX or :95P::PSET//NECINL2AXXX or :95P::PSET//APKEFIHHXXX or :95P::PSET//MOTIITMMXXX or :95P::PSET//IBRCESMMSCL or :95P::PSET//DTCYUS33XXX or :95P::PSET//CRSTGB22XXX or :95P::PSET//IOEKOATWWXXX or :95P::PSET//VPDKDKKKXXX or :95P::PSET//HCSDGRAAXXX or :95P::PSET//VPSNDKKKXXX or :95P::PSET//IBLSPTPPXXX or :95P::PSET//VPCSSESSXXX or :95P::PSET//KDPWPLPWXXX
16S	M	End of Block	SETPRTY	SETPRTY
End of Subsequence C1 Settlement Parties				
Optional Subsequence C2 Cash Parties [NOT PROCESSED]				
End of Subsequence C2 Cash Parties				
Optional Subsequence C3 Amounts [NOT PROCESSED]				
End of Subsequence C3 Amounts				
16S	M	End of Block	SETDET	SETDET
End of Sequence C Settlement Details				

Field 20C – Sender's Message Reference

CCP

Definition: 3 digits originator's exchange

- "130" for Xontro respective Xetra Frankfurt 2
- "194" Xetra
- "558" for XETI
- "353" for XISX
- "096" cross trading location netted positions

trade date in format YYMMDD

7 digits trade number:

- In case of a single trade this field is filled with the trade number of the trading location. For single trades received without final contractual settlement date from Eurex/ISE Link this field is filled with CCP generated trade number.
- In case of a net position trade this field is filled with the generated CCP trade number.

Syntax: :SEME//16x

Field 20C – Related Reference

CCP

Definition: Mandatory field for single trades only. This field is filled with the generated CCP trade number of the net position trade

3 digits originator's exchange

- "130" for Xontro respective Xetra Frankfurt 2
- "194" for Xetra
- "558" for XETI (for CE695)
- "353" for XISX (for CE695)
- "096" for cross trading location netted positions

trade date in format YYMMDD

7 digits trade number: For trades received without final contractual settlement date this information is filled with all zeroes Example: 0000000

Syntax: :RELA//16c

Field 94B – Place of Trade

CCP

Definition: This field is filled with the trading location:

- XFRA for XONTRO respective Xetra Frankfurt 2
- XETR for XETRA
- XEUR for EUREX
- XETI for Xetra segment for trading of international Blue Chips
- XISX for Eurex/ISE Link
- ECAG for cross trading location netted positions

Syntax: :TRAD//EXCH/4!c

2.3 MT536 as used for CE260, CE265, CE270 and CE275

Please find the changes in chapter "4.4.1 MT536 as used for CE260, CE265, CE270 and CE275" on page 42 and in chapter "4.4.6 Field Description" on page 63 in the document "CCP 6.0 Member File Based & SWIFT Interface – Final (updated)".

Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Example**
Mandatory Sequence A General Information				
16R	M	Start of Block	GENL	:16R:GENL
28E	M	Page Number / Continuation Indicator	5n/4!c	:28E:00001/MORE

Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Example**
13A	O	Statement Number	:STAT//3!c	:13A::STAT//100 (only provided for CE270/271/272 and CE275/276/277)
20C	M	Sender's Message Reference	:SEME//16x	:20C::SEME/ /1234567890123456
23G	M	Function of the Message	4!c[/4!c]	:23G:NEWM
98A	O	Preparation Date/Time	:PREP//8!n	:98A::PREP//20110523
69A	M	Statement Period	:STAT//8!n/8!n	:69A::STAT//20110523/20110523
22F	O	Statement Frequency Indicator	:SFRE/[8c]/4!c	:22F::SFRE//INDA
22F	O	Volume Indicator	:CODE/[8c]/4!c	:22F::CODE//DELT
22F	M	Statement Basis Indicator	:STBA//4!c	:22F::STBA//SETT
97A	M	Safekeeping Account	:SAFE//35x	:97A::SAFE//78900000
17B	M	Activity Flag	:ACTI//1!a	:17B::ACTI//Y
17B	M	Consolidated Statement Indicator	:CONS//1!a	:17B::CONS//Y
16S	M	End of Block	GENL	:16S:GENL
Repetitive Optional Sequence B Sub-safekeeping Account				
16R	M	Start of Block	SUBSAFE	:16R:SUBSAFE
97A	M	Safekeeping Account	:SAFE//35x	:97A::SAFE//78900000
17B	M	Activity Flag	:ACTI//1!a	:17B::ACTI//Y
Repetitive Optional Sequence B1 Financial Instrument				
16R	M	Start of Block	FIN	:16R:FIN
35B	M	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	:35B:ISIN DE0001135184 BB18 BUNDANL. V.01/11

Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Example**
94B	O	Source of Price	:PRIC/[8c]/4!c[/30x]	:94B::PRIC//LMAR/EDN E.g.: EDT [Eurex], ERE [Eurex Repo]
98A	O	Price Quotation Date/Time	:PRIC//8!n	:98A::PRIC//20110523
Repetitive Mandatory Subsequence B1a Transaction				
16R	M	Start of Block	TRAN	:16R:TRAN
Repetitive Mandatory Subsequence B1a1 Linkages				
16R	M	Start of Block	LINK	:16R:LINK
20C	M	Pool Reference	:POOL//16x	:20C::POOL// CP7521100001002
16S	M	End of Block	LINK	:16S:LINK
16R	M	Start of Block	LINK	:16R:LINK
20C	M	Previous Message Reference	:PREV//16x	:20C::PREV// CP7521100001002
16S	M	End of Block	LINK	:16S:LINK
16R	M	Start of Block	LINK	:16R:LINK
20C	M	Related Message Reference	:RELA//NONREF	:20C::RELA//NONREF
16S	M	End of Block	LINK	:16S:LINK
Optional Subsequence B1a2 Transaction Details				
16R	M	Start of Block	TRANSDET	:16R:TRANSDET
36B	M	Quantity of Financial Instrument (Posting Quantity)	:PSTA//UNIT/15d or :PSTA//FAMT/15d	:36B::PSTA//UNIT/1000, (for equity products) :36B::PSTA//FAMT/1000, (for bond products)

Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Example**
19A	O	Posting Amount	:PSTA//[N]3!a15d	:19A::PSTA//EUR37000, (for open and open-variable repo term leg trades, the preliminary settlement amount is shown before the final settlement amount can be determined). Not Applicable for Equities. N is currently not used in case of CCP transactions.
19A	O	Accrued Interest	:ACRU//[N]3!a15d	:19A::ACRU//EUR25000,
22F	M	Transaction Indicator	:TRAN/[8!c]/4!c	:22F::TRAN//SETT
22H	M	Receive/Deliver Indicator	:REDE//4!c	:22H::REDE//RECE
22H	M	Payment Indicator	:PAYM//4!c	:22H::PAYM//APMT
22F	O	Type of Settlement Transaction	:SETR/[8c]/4!c	:22F::SETR//TRAD
22F	O	Party Capacity Indicator	:TRCA/[8c]/4!c	:22F::TRCA/DAKV/AGEN :22F::TRCA/DAKV/AG02 :22F::TRCA/DAKV/AG03 :22F::TRCA/DAKV/AG04 :22F::TRCA/DAKV/AG05 :22F::TRCA/DAKV/AG06 :22F::TRCA/DAKV/AG07 :22F::TRCA/DAKV/AG08 :22F::TRCA/DAKV/AG09
22F	O	Settlement Transaction Condition	:STCO/[8c]/4!c	:22F::STCO/DAKV/NRTG

Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Example**
98C	M	Effective Settlement Date	:ESET//8!n6!n fixed: 19991231000000	:98C::ESET/ /19991231000000
98A	O	Settlement Date (contractual)[1]	:SETT//8!n	:98A::SETT//201100525
98A	O	Trade Date	:TRAD//8!n	:98A::TRAD//20110523

[1] For open and open variable repo term leg trades, this value is set to 20991231 before the closing request is processed

Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Example**
70E	O	Transaction Details Narrative	:TRDE//10*35x	:70E[2]::TRDE///CLGM ABCFR/EXCH ABCFR/WKN 519000/IDAY 20030320/CASH Y /NETT S /LATE 00/TNSFX 00003 /TTYP O /ORDNB 0000277163292 /OT T /CA Y /REFN ABCD /CREF 123456789 /ID 0000001234567890 /TEXT FREE TEXT FIELD /ORDNETT N/CCPSTAT SETTLED /CT S /CMSTAT SETTLED/D 12345678901234 /TYPE STOCK /REPORTREF RAWCE270/LN 1
Optional Subsequence B1a2a Settlement Parties[3]				
16R	M	Start of Block	SETPRTY	:16R:SETPRTY
95P	M	Place of Settlement	:PSET//4!a2!a2!c[3!c]	:95P::PSET// DAKVDEFFDOM

[2] Line feeds in "free text fields" like 70E are not explicitly mentioned in the documentation. The subfields have to be distributed in a way that no breaks in a field or value occurs and maximum length of line is not exceeded. All subfields are mandatory, but can be blank.

[3] Sequence is only shown if delivery ID / transaction ID is available. Only at that point of time the place of settlement is finally known and section can be shown.

Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Example**
16S	M	End of Block	:16S: SETPRTY	:16S: SETPRTY
16R	M	Start of Block	SETPRTY	:16R:SETPRTY
95P	M	Delivering Agent	:DEAG//4!a2!a2!c[3!c]	:95P::DEAG//COBADEFFXXX
97A	M	Safekeeping Account	:SAFE//35x	:97A::SAFE//78900000
16S	M	End of Block	:16S: SETPRTY	:16S: SETPRTY
16R	M	Start of Block	SETPRTY	:16R:SETPRTY
95P	M	Receiving Agent	:REAG//4!a2!a2!c[3!c]	:95P::REAG//EUXCDEFFXXX
97A	M	Safekeeping Account	:SAFE//35x	:97A::SAFE//75250000
16S	M	End of Block	:16S: SETPRTY	:16S: SETPRTY
End of Subsequence B1a2a Settlement Parties				
16S	M	End of Block	TRANSDET	:16S:TRANSDET
End of Subsequence B1a2 Transaction Details				
16S	M	End of Block	TRAN	:16S:TRAN
End of Sequence B1a Transaction				
16S	M	End of Block	FIN	:16S:FIN
End of Sequence B1 Financial Instruments				
16S	M	End of Block	SUBSAFE	:16S:SUBSAFE
End of Sequence B Sub-safekeeping Account				

Field 20C – Pool Reference

CCP

The field Application Indicator is filled with the reference to CCP ("C").

The field Test Code contains the value "T" for data from test environment and "P" for productive data.

The field Instructor is filled with the account number of the instructor at respective settlement location. For example, this field is filled with the following value:

- "7501" for trades or net positions from Xetra, Xetra International, Eurex Bonds or Eurex Repo
- ~~with the Instructor Id (Makler) for floor trades~~
- "7500" is used for Eurex and EC-IS EUREX deliveries
- **"7540" for Xetra Frankfurt 2**
- **"7521" for net positions where trades from different trading locations are contained (cross trading location netting)**

The field Instruction Type contains the two-digit code to that the reported transaction is related to. Always filled with the value "10".

The Instruction Number is filled with the trade number. Please note that this field is filled up with leading zeroes, e.g. "0012345".

Field 20C – Previous Message Reference

CCP

The field Application Indicator is filled with the reference to CCP ("C").

The field Test Code contains the value "T" for data from test environment and "P" for productive data.

The field Instructor is filled with the account number of the instructor at respective settlement location. For example, this field is filled with the following value:

- "7501" for trades or net positions from Xetra, Xetra International, Eurex Bonds or Eurex Repo
- ~~with the Instructor Id (Makler) for floor trades~~
- "7500" is used for Eurex and EC-IS EUREX deliveries
- **"7540" for Xetra Frankfurt 2**
- **"7521" for net positions where trades from different trading locations are contained (cross trading location netting)**

The field Instruction Type contains the two-digit code to that the reported transaction is related to.

The Instruction Number is filled with the trade number. Please note that this field is filled up with leading zeroes, e.g. "0012345".

For CE280 Pending delivery Instructions: instruction reference of the settlement instruction sent by the CCP to the CSD on behalf of the member e.g. "POA"

2505D123456"

Previous and Pool reference are equal.

Field 94B – Source of Price

CCP

This field contains the trade place. Valid values are:

- EDF – Xontro respective Xetra Frankfurt 2 trades
- EDE – Xetra trades
- EDN - for net positions where trades from different trading locations are contained (cross trading location netting)
- EUB – Eurex Bonds trades
- ERE – Eurex Repo trades
- EDT – Eurex deliveries
- BTEE – BrokerTec
- XXXX – OTC trades via Values API (no market)
- IDB1 – OTC trades (for each IDB)
- EDJ – Xetra segment for international blue chips (XIM)
- NAS – EUREX - ISE

The CCP may define additional values, if required.

2.4 MT543 Delivery against Payment Message (MSIF GDM actions)

Please find the changes in chapter "3.3.2 Data Record" on page 20 and in chapter "3.3.3 Field Descriptions" on page 24 in the document "CCP 6.0 Member File Based & SWIFT Interface – Final (updated)".

Text block {4:...}				
Tag	Status	Field Name	Format	Value, Example
Mandatory Sequence A General Information				
16R	M	Start of Block	GENL	GENL
20C	M	Sender's Reference	:SEME//16x	:SEME//1234567890123456
23G	M	Function of Message	4!c	PREA [block] or NEWM [release]
Mandatory Subsequence A1 Linkages				

Text block {4:...}				
Tag	Status	Field Name	Format	Value, Example
16R	M	Start of Block	LINK	LINK
20C	M	Related Message used in case of transfer via SNA	:RELA//16x	:RELA//CPXXXX1012345670 C for CCP P for Production / T for Test XXXX Instructor (Senders CBF acc. no.) 10 for Instruction type 1234567 Trade Number 0 Filler
20C	M	Previous Message used in case of transfer via SWIFT	:PREV//16x	:PREV//1234567 [Trade Number]
16S	M	End of Block	LINK	LINK
End of Subsequence A1 Linkages				
Optional Subsequence A1 Linkages				
16R	M	Start of Block	LINK	LINK
20C	M	Common Reference	:COMM//16x	:COMM//1234567 [Order Number]
16S	M	End of Block	LINK	LINK
End of Subsequence A1 Linkages				
16S	M	End of Block	GENL	GENL
End of Sequence A General Information				
Mandatory Sequence B Trade Details				
16R	M	Start of Block	TRADDET	TRADDET

Text block {4:...}				
Tag	Status	Field Name	Format	Value, Example
94B	M	Place of Trade	:TRAD/[8c]/4!c [/30x]	:TRAD//EXCH/EDN
98A	M	Settlement Date[4]	:SETT//8!n	:SETT//20110525 [YYYYMMDD]
98A	M	Trade Date	:TRAD//8!n	:TRAD//20110522 [YYYYMMDD]
35B	M	Financial Instrument	[ISIN1!e12!c] [4*35x]	ISIN DE0001135002
16S	M	End of Block	TRADDET	TRADDET
End of Sequence B Trade Details				
Mandatory Sequence C Financial Instrument/Account				
16R	M	Start of Block	FIAC	FIAC
36B	M	Quantity to be blocked or released	:SETT//4!c/15d	:SETT//FAMT/10000000 (for bond products), :SETT//UNIT/1000 (for equity products),
97A	M	Safekeeping Account	:SAFE//35x	:SAFE//22105000 [Member account at its CSD]
16S	M	End of Block	FIAC	FIAC
End of Sequence C Financial Instrument/Account				
Mandatory Sequence E Settlement Details				
16R	M	Start of Block	SETDET	SETDET
22F	M	Type of Settlement Transaction	:SETR//4!c	:SETR//TRAD [spot trades] :SETR//REPU [repo trades]

[4] For open and open variable repo term leg trades, the settlement date is 20991231 before processing the closing request.

Text block {4:...}				
Tag	Status	Field Name	Format	Value, Example
Mandatory Subsequence E1 Settlement Parties				
16R	M	Start of Block	SETPRTY	SETPRTY
95P	M	Receiving Agent	:REAG//4!a2!a2!c[3!c]	:REAG//EUXCDEFFXXX [fixed value, CCP BIC Code]
97A	M	Safekeeping Account	:SAFE//35x	:SAFE//75250000 Account number
70E	M	Declaration Details Narrative	:DECL///IDAY	:DECL///IDAY 20110523
16S	M	End of Block	SETPRTY	SETPRTY
16R	M	Start of Block	SETPRTY	SETPRTY
95P	M	Place of Settlement	:PSET//4!a2!a2!c[3!c]	:PSET//EUXCDEFF
16S	M	End of Block	SETPRTY	SETPRTY
End of Subsequence E1 Settlement Parties				
Mandatory Subsequence E3 Amounts				
16R	M	Start of Block	AMT	AMT
19A	M	Settlement Amount	:SETT//3!a15d	:SETT//EUR0,0 [cash amount can be set to zero]
16S	M	End of Block	AMT	AMT
End of Subsequence E3 Amounts				
16S	M	End of Block	SETDET	SETDET
End of Sequence E Settlement Details				

Seq. B Tag 94 B – Place of Trade

Special note:	EUB for Eurex Bond trades.
	ERE for Eurex Repo trades
	EDT for Eurex deliveries.
	EDF for Frankfurt Floor (FWB) respective Xetra Frankfurt 2.
	EDE for Xetra.
	EDN for cross trading location netted positions.
	BTEE for BrokerTec.
	XXXX for OTC trades via Values API.
	IDB1 for “no market”.
	Field is mandatory in context of GDM activities.

3 Printable Reports

The table below shows the printable reports where the new value "ECAG" is shown for the trading location in case of net positions out of cross trading location netting.

Report ID	Report Name	Field name where the additional value is used
RPTCA130	Compensation Partner	TRAD LOC
RPTCA160	Custody Payment Statement	TRAD LOC
RPTCA180	Capital Adjustments on Trades	TRADE LOC
RPTCB230	Daily Gross Delivery Mgmt.	TRAD LOC
RPTCB320	Daily Clearing Fees	trdLoc
RPTCB325	Daily Service Fees	TRADING LOCATION
RPTCD150	Cash Obligations	TRAD LOC
RPTCE260	Pending Delivery	TRAD LOC
RPTCE265	Pending Delivery Before NTP	TRAD LOC
RPTCE270	Settled Delivery	TRAD LOC
RPTCE275	Settled Delivery – Offsetting Block Information	TRAD LOC
RPTCE320	External Deliveries	TRAD LOC

The related reports description "Description of Reports - Formatted Layout – Final (updated)" shows in chapter 5, page 93, the new value "ECAG" for TRAD LOC marked in yellow.

The fee reports RPTCB320 and RPTCB325 are described in Eurex Release 13.1 XML Report Reference Manual (see Member Section > Releases > Eurex 13.1 > Manuals > Technical Manuals). The manual does not contain any values, so it has not been updated in this regard.

4 Raw Data Reports

The table below shows the raw data reports where the new value “ECAG” is shown for the trading location in case of net positions out of cross trading location netting.

Report ID	Report Name	Field name where the additional value is used
RAWCA130	Compensation Partner	Trading Location
RAWCA160	Custody Payment Statement	Trading Location
RAWCA180	Capital Adjustments on Trades	Trading Location
RAWCB230	Daily Gross Delivery Mgmt.	Trading Location
RAWCB320*	Daily Clearing Fees	Trading Location
RAWCB325*	Daily Service Fees	Trading Location
RAWCD150	Cash Obligations	Trading Location
RAWCE320	External Deliveries	Trading Location

* XML format

The related reports description “Description of Reports - Raw Data – Final (updated)” shows in chapter 5, page 53, the new value “ECAG” for Trading Location marked in yellow.

The fee reports RPTCB320 and RPTCB325 are described in Eurex Release 13.1 XML Report Reference Manual (see Member Section > Releases > Eurex 13.1 > Manuals > Technical Manuals). The manual does not contain any values, so it has not been updated in this regard.

5 VALUES

The new trading location identifier “ECAG” is only used in the following VALUES requests:

Where sent:
CCP Inquire Trade List

Where received:
CCP Inquire Status Information
CCP Inquire Trade List

In the VALUES request “CCP Modify Trade Release” used for blocking and (partial) releasing of trades the CCP unique trade key is used for identifying the trade (instead of the trading location identifier). So here the enhancements have no impact.