X-pand into the Future

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Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Book

⚠ **Action required** ⚠ **High Priority**

CCP Release 4.0: Documentation

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Content may be most important for:	**Attachments**:
➲ All departments	• Description of Report Raw Data • Member File Based & SWIFT Interface • Customer Roadmap (only on Eurex website) • VALUES API Member Front End Development Guide – Programming Version

Summary:

In conjunction with the introduction of CCP Release 4.0, we are publishing today further documents for the preparation of the release start.

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CCP Release 4.0: Documentation

In conjunction with the introduction of CCP Release 4.0, we are publishing today further documents for preparation of the release start:

Description of Report Raw Data
This documents describes the contents of the reports, raw data carriers and files which are generated by the CCP.

Member File Based & SWIFT Interface
This documents contains a description of the S.W.I.F.T.-based raw data reports.

VALUES API Member Front End Development Guide – Programming Version
This document is a guideline for developing and implementing applications which use the VALUES API interface for operation of Gross Delivery Management (GDM).

Customer Roadmap
This document lists recommended activities for preparation of the CCP Release 4.0 introduction. The purpose of this overview is to support the member firms in planning necessary activities.

All abovementioned documents have been published for download on the Eurex website www.eurexchange.com under

Member Section > Releases > CCP 4.0 > Manuals

Please note that you need to use your personal login and password to enter the “Member Section” (see Eurex circular 189/07).

Frankfurt, October 1, 2007



CCP Release 4.0

Description of Report Raw Data

Table of Contents

1	**Introduction**	**4**
2	**General Layout**	**5**
2.1	**General Layout of Raw Data Files**	**5**
2.2	**General Layout of Risk Margin Calculation Files**	**5**
2.3	**Raw Data Interface**	**6**
2.4	**Raw Data File Description**	**6**
2.5	**File Processing and Maintenance**	**7**
3	**Overview of Raw Reports and Risk Margin Calculation Files**	**8**
3.1	**Overview of Raw Reports**	**8**
3.1.1	Detailed Delivery Reports	10
3.1.2	Historical reports	11
3.1.3	Trade Identification	11
3.1.4	Role Specific Reporting	11
3.1.5	Corporate Action Entitlement Day Reporting	11
3.2	**Overview of Risk Margin Calculation Files**	**13**
3.2.1	Proposed Files for Risk Margin Calculation	13
3.2.2	Description of Risk Margin Calculation Files	13
3.3	**Report Extension**	**14**
3.4	**Key Changes in Reports with CCP 4.0**	**14**
4	**Raw Data Files Description**	**19**
4.1	**Corporate Action Raw Data Files**	**19**
4.1.1	Raw Data File RAWCA130 - Compensation Partner	19
4.1.2	Raw Data File RAWCA160 - Custody Payment Statement	22
4.1.3	Raw Data File RAWCA180 - Capital Adjustments on Trades	24
4.2	**Trade Raw Data Files**	**27**
4.2.1	Raw Data File RAWCB230 - Daily Gross Delivery Mgmt.	27
4.2.2	Raw Data File RAWCB300 - Daily Clearing Fees	29
4.2.3	Raw Data File RAWCB305 - Daily Settlement Fees	33
4.2.4	Raw Data File RAWCB310 - Daily Service Fees	34
4.2.5	Raw Data File RAWTC750 - Repo Contracts	36
4.3	**Risk Based Margining Raw Data Files**	**39**
4.3.1	Raw Data File RAWCC011 – Current Liquidating Margin	39
4.3.2	Raw Data File RAWCC040 – Liquidating Value I	41
4.3.3	Raw Data File RAWCC045 – Additional Margin	45
4.3.4	Raw Data File RAWCC050 – Daily Margin	47
4.3.5	Raw Data File RAWCC055 – Daily Margin Offset	49
4.3.6	Raw Data File RAWCC060 – Daily Margin Summary	50

4.3.7	Raw Data File RAWCC080 – Security / Cash Risk Position	51
4.4	**Cash Raw Data Files**	**55**
4.4.1	Raw Data File RAWCD150 - Cash Obligations	55
4.4.2	Raw Data File RAWCD250 – Settled Cash Transactions	57
4.4.3	Raw Data File RAWCD280 - Pending Price Differences	59
4.5	**Settlement Raw Data Files**	**61**
4.5.1	Raw Data File RAWCB220 – Daily Fines	61
4.5.2	Raw Data File RAWCB225 – Daily EUREX Fines	63
4.5.3	Raw Data File RAWCE320 – External Deliveries	65
5	**Risk Margin Calculation Files**	**67**
5.1	**Securities Margin Class and Group Information – FPMGBP**	**67**
5.2	**Theoretical Values: Equities – FPTHEE**	**68**
5.3	**Theoretical Values: Unconditional Subscription Rights – FPTHES**	**70**
5.4	**Theoretical Values: Bonds – FPTHEB**	**71**
5.5	**Theoretical Values: Coupons – FPTHEC**	**73**
6	**Values Overview**	**74**
7	**Appendix**	**79**

1 Introduction

The purpose of this document is to describe the content of the raw data files for Clearing Members, Trading Members and Settlement Institutions as provided in CCP Release 4.0. It also provides an overview of the available reports. The report layouts are described in detail in Member documentation "Description Reports Layout".

This document consists of seven chapters:

Chapter 1 Introduction

Chapter 2 General Layout

Chapter 3 Overview of Raw Reports and Risk Margin Calculation Files including a list of key changes with CCP 4.0

Chapter 4 Raw Data Files Description

Chapter 5 Risk Margin Calculation Files

Chapter 6 Values Overview

Chapter 7 Appendix

Additionally the description of Raw Data file transmitted in SWIFT format MT536 and SWIFT like format MT512 is provided in a separate document – "Member File Based & SWIFT Interface - Programming Version".

This document refers to participants with the following roles:

- Trading Member (TM)
- Clearing Member (CM)
- Settlement Institution (SI)

All abbreviations used in this document are explained in the Appendix.

2 General Layout

2.1 General Layout of Raw Data Files

Each report is described by an overview, a table defining the individual fields and an example. First an overview is provided that consists out of report name and code, purpose, notes on format and notes on creation. The table shows the fields of the report and describes their content.

The report overview is provided according to the following format:

- Data records
- End of report records.

All data records start with the three characters “RAW”, followed by a set of common fields, followed in turn by a set of report specific fields.

End of report records start with the three characters “END” followed by the report ID code.

Report example:

- Data records

Common fields:

RAW<report ID><report effective date><report processing date><environment number>

Report-specific fields:

<report-specific field><report specific field><report specific field><…

- End of report records

End of report:

END<report ID>

Depending on the type of the report, the environment number changes. In addition, the production and the simulation environment can be differentiated numerically. All reports created on CCP obtain the CCP environment numbers for production and simulation.

Environment	Eurex	CCP
Production environment	00	20
Simulation environment	01	21

2.2 General Layout of Risk Margin Calculation Files

Records in the files for risk margin calculation are provided only as “Data” records type. Each file for risk margin calculation contains fixed length records in ASCII data format. The last record in the file will not contain data, but will mark the end of the file and contain the number of data records.

2.3 Raw Data Interface

The raw data reports are designed to enable the straight through processing of reported data by the member's back office. Since these reports are not intended to give information at a glance, the data is not presented in a printable form, but written out to a file in the form of records. These records contain all the relevant data fields in alphanumeric format. The data can either be imported into standard office applications (e.g., MS Excel®) or processed by larger scale data consolidation routines. This allows the data to be processed directly by automated data processing for the purpose of member specific, customized reports or data consolidation according to the member's own requirements.

2.4 Raw Data File Description

Each raw data file contains fixed length records in ASCII data format.

The information contained in the raw data reports correlates to the information and sorting order given by the standard layout reports. Calculated summary fields are not included in the raw data reports. These fields can be calculated individually during the post-processing of data according to specific member preferences.

"Data Type": N – Numeric (right-aligned)

A – Alphanumeric (left-aligned, trailing spaces)

F – Freetext (left-aligned, trailing spaces)

Example of formats for the "Field Length" and "Special Format" columns in the tables below:

Example	Description
22 (±015.5)	Overall length of 22 characters: 15 before the decimal point (at least one zero), "." as separator, 5 behind the decimal point. There are leading zeros. There are trailing zeros after the decimal point. There is a leading sign.
14 (±7.5)	Overall length of 14 characters: 7 before the decimal point (at least one zero), "." as separator, 5 behind the decimal point. There are **no** leading zeros. There are trailing zeros after the decimal point. There is a leading sign.
19 (13.5)	Overall length of 19 characters: 13 before the decimal point (at least one zero), "." as separator, 5 behind the decimal point. There is **no** sign. There are **no** leading zeros. There are trailing zeros after the decimal point.
012	Overall length of 12 characters, without decimal point, without sign. There are leading zeros.
12	Overall length of 12 characters, without decimal point, without sign. There are **no** leading zeros.
-12	Overall length of 13 characters, without decimal point. There are **no** leading zeros. The leading sign is "-" or space.

Example	Description
22 ([-]15.5)	Overall length of 22 characters: 15 before the decimal point (at least one zero), "." as separator, 5 behind the decimal point. There are leading spaces. There are trailing zeros after the decimal point. The leading sign is "-" or space.
21 ([]15.5)	Overall length of 21 characters: 15 before the decimal point (at least one zero), "." as separator, 5 behind the decimal point. There are leading spaces. There are trailing zeros after the decimal point.
22 (-15.5)	Overall length of 22 characters: 15 before the decimal point (at least one zero), "." as separator, 5 behind the decimal point. There are **no** leading spaces. There are trailing zeros after the decimal point. The leading sign is "-" or space.

2.5 File Processing and Maintenance

In contrast to printable reports, raw data files have to be processed additionally by member-specific in-house applications to enable their use.

The deletion of old raw data files lies in the responsibility of the members.

3 Overview of Raw Reports and Risk Margin Calculation Files

3.1 Overview of Raw Reports

Reports are assigned to different reporting groups. The following reporting groups are supported:

Reporting group	Description
BRP	"BRP" to refer to batch oriented processing for Euro (EUR) equities with settlements at CBF. The respective reports are provided by the CCP after processing the settlement results from CBFs STD/SDS1/SDS2 settlement cycles. Refers to Detailed Delivery Reports.
CORPT	"CORPT" to refer to continuous reporting for fixed income and equities (8 reporting runs) with settlements not in scope of "BRP" (e.g. EUR bond, Swiss Franc (CHF) equity and bonds, CSC equity in non-EUR currency). The respective reports are provided time triggered by the CCP (8 times during a CCP business day – configurable up to 10 times) reflecting the continuous settlement results from the respective (I)CSDs. Refers to Detailed Delivery Reports.
EOD	Reports that are created end of day. These reports are independent of instrument type and currency.
BONDS	Bonds specific reporting
EXS	Specific reporting of Equities, XTFs, Funds, ADR, GDR and Subscription Rights
OTHER	Risk Engine reporting

The following table lists all CCP reports, sorted by the report ID. The table also shows frequency of the reports, the availability depending on the member role and additionally the availability of raw data. All reports are available as print version (except CE290).

Report ID	Report Title	Reporting group	Report Distribution	Freq.[1)]	Availability[2)]			Format
					TM	CM	SI	
RAWCA130	Compensation Partner	EOD	CCP MISS	D		X	X	RAW
RAWCA160	Custody Payment Statement	EOD		D		X	X	RAW
RAWCA180	Capital Adjustments on	EOD		D		X	X	RAW

[1] D – Daily; ID - Intra-day

[2] TM – Trading Member, CM – Clearing Member, SI – Settlement Institution

Report ID	Report Title	Reporting group	Report Distribution	Freq.[1]	Availability[2]			Format
					TM	CM	SI	
	Trades							
RAWCB220	Daily Fines	EOD		D		X		RAW
RAWCB225	Daily EUREX Fines	EOD		D		X		RAW
RAWCB230	Daily Gross Delivery Mgmt.	EOD		D		X	X	RAW
RAWCB300	Daily Clearing Fees	BONDS / EXS		D		X		RAW
RAWCB305	Daily Settlement Fees	EXS		D		X		RAW
RAWCB310	Daily Service Fees	EOD		D		X		RAW
RAWCC011	Current Liquidating Margin	OTHER	EUREX MISS, CCP MISS	D	X	X		RAW
RAWCC040	Liquidating Value I	OTHER		D	X	X		RAW
RAWCC045	Additional Margin	OTHER		D	X	X		RAW
RAWCC050	Daily Margin	OTHER		D	X	X		RAW
RAWCC055	Daily Margin Offset	OTHER		D	X	X		RAW
RAWCC060	Daily Margin Summary	OTHER		D		X		RAW
RAWCC080	Security / Cash Risk Position	OTHER		D	X	X		RAW
RAWCD150	Cash Obligations	EOD	CCP MISS	D		X	X	RAW
RAWCD250	Settled Cash Transactions	EOD		D		X	X	RAW
RAWCD280	Pending Price Differences	EOD		D		X	X	RAW
RAWCE260	Pending Delivery	BRP / CORPT	CCP MISS, SNA; for CORPT additionally SWIFT	D	X	X	X	SWIFT MT536[3]
RAWCE265	Pending Delivery Before NTP	CORPT		D	X	X	X	SWIFT MT536[3]
RAWCE270	Settled Delivery	BRP / CORPT		ID	X	X	X	SWIFT MT536[3]
RAWCE275	Settled Delivery - Offset	BRP		ID	X	X		SWIFT MT536[3]
RAWCE280	Pending Delivery Instructions	CORPT		D		X	X	SWIFT MT536[3]

[3] Reports in SWIFT format are described in the document "Member File Based & SWIFT Interface - Final Version".

Report ID	Report Title	Reporting group	Report Distribution	Freq.[1)]	Availability[2)]			Format
					TM	CM	SI	
RAWCE290	Eurex Deliveries	EOD	CCP MISS, SNA	D	X	X	X	SWIFT MT512[3]
RAWCE320	External Deliveries	EXS	CCP MISS	D		X	X	RAW
RAWTC750	Repo Contracts	EOD		D	X	X	X	RAW

3.1.1 Detailed Delivery Reports

For the Detailed Delivery Reports CE260, CE265, CE270, CE275 and CE280 there are two creation timelines. The first is the batch oriented reporting (BRP) and the second the continuous reporting (CORPT). The BRP timeline is event triggered only, i.e. report creation depends on the settlement runs. The CORPT timeline is event and time triggered. Time triggered means report creation takes place at a fixed but configurable time per day. For CORPT reporting, if the member selects a report, the member will receive all 8 versions which are produced for each business day.

The following table provides an overview of when BRP and CORPT reports are created.

Batch oriented reporting (BRP)			Continuous reporting (CORPT)		
	Creation Cycle	Report ID		Creation Cycle	Report ID
Event triggered	BOD		Event triggered	BOD	RAWCE260
			Time triggered	RC001	RAWCE270
				RC002	RAWCE270
				RC003	RAWCE270
				RC004	RAWCE270
				RC005	RAWCE270
				RC006	RAWCE270
				RC007	RAWCE270
Event triggered	SDS1	RAWCE270 RAWCE275		DTP1	
	SDS2	RAWCE270 RAWCE275		DTP2	
	STD	RAWCE270		NTP	
Event triggered	EOD	RAWCE260	Event triggered	EOD	RAWCE265 RAWCE270 RAWCE280

3.1.2 Historical reports

The historical reports can be requested up to four CCP business days backwards. For the request and creation of historical reports the CCP calendar should be used.

3.1.3 Trade Identification

In order to identify trades uniformly on various reports the “TRADE NUMBER” is used, whereas its value is the one received from the trading location. A similar mechanism is valid for deliveries.

Technically it means that trades in the reports are uniquely identified by the following values: “TRADING LOCATION”, “TRADE NUMBER”, “LEG NUMBER” (only for Repo trades), “TRADE DATE”, “ISIN” and “ORDER NUMBER”.

For Eurex Repo the Order Number contains the external trade reference. It is unique for one full repo trade and identical for all four legs of it.

Deliveries are always identified by “DELIVERY ID”, “SETTLEMENT LOCATION” (or “CSD”) and “SETTLEMENT DATE”.

3.1.4 Role Specific Reporting

Some reports are created in separate instances for each role, i.e. up to three report instances (depending on the recipients) are created, one supporting the Trading Member role, one supporting the Clearing Member role, and one supporting the Settlement Institution role. The three versions have distinct report IDs but share the same layout.

The report ID is defined as follows:

- Current ID unchanged for the Clearing Member's version (e.g. RAWCE260).
- Current ID plus 1 for the Settlement Institution's version (e.g. RAWCE261).
- Current ID plus 2 for the Trading Member's version (e.g. RAWCE262).

3.1.5 Corporate Action Entitlement Day Reporting

The following list of reports shows all reports, where trades can be displayed on an entitlement day of a corporate action, and represents the situation on the entitlement day. On all days before the entitlement day they are reported “cum”. On all days after the entitlement day they are reported “ex”.

Report ID	Name of the report	Reported … at the entitlement day
RAWCA130	CA130 Compensation Partner	Cum for Re-Run / Ex for Cancel Run
RAWCA160	CA160 Custody Payment Statement	Cum
RAWCA180	CA180 Capital Adjustment on Trades	Cum / Ex
RAWCB220	CB220 Daily Fines	N/A

Report ID	Name of the report	Reported … at the entitlement day
RAWCB225	CB225 Daily EUREX Fines	N/A
RAWCB230	CB230 Daily Gross Delivery Management	N/A
RAWCB300	CB300 Daily Clearing Fees	N/A
RAWCD150	CD150 Cash Obligations	Ex
RAWCD250	CD250 Settled Cash Transactions	N/A
RAWCD280	CD280 Pending Price Differences	Cum
RAWCE260	CE260 Pending Delivery	BRP: Ex / CORPT: Ex
RAWCE265	CE265 Pending Delivery Before NTP	Ex
RAWCE270	CE270 Settled Delivery	BRP: SDS1 / SDS2: Cum, STD: Ex CORPT: N/A
RAWCE275	CE275 Settled Delivery - Offset	BRP: SDS1 / SDS2: Cum
RAWCE280	CE280 Pending Delivery Instructions	Ex
RAWCE290	CE290 Eurex Deliveries	Cum
RAWCE320	CE320 External Deliveries	Ex
RAWTC750	TC750 Repo Contracts	N/A

3.2 Overview of Risk Margin Calculation Files

3.2.1 Proposed Files for Risk Margin Calculation

The files provided by the CCP allow members to use calculated theoretical values (i.e., risk arrays), security and coupon parameters to verify the margin calculation and to margin their customers and trading members.

The following files for margin calculation are provided for both the Equity and Fixed Income markets:

Code	File Name
FPMGBP	Security Margin Class and Group Information
FPTHEE	Theoretical Values: Equities
FPTHES	Theoretical Values: Unconditional Subscription Rights
FPTHEB	Theoretical Values: Bonds
FPTHEC	Theoretical Values: Coupons

3.2.2 Description of Risk Margin Calculation Files

The risk margin calculation files are described in detail in chapter 5 and support members in performing risk margin calculation. These files are not member-specific, i.e. the same files are sent to all members and are available on the Internet. The files are sent in complete form, i.e. they do not only contain the changes from the last update.

For the format notation of fields “Field Length” and “Special Format” used in the document on hand, please refer to the table in chapter 2.4.

3.3 Report Extension

The following table shows the possible report extension per reporting group.

Reporting Group	Compressed	Decompressed
BRP	.clis	.lis
CORPT	.clisCORPT	CORPT.lis
EOD	.clis	.lis
BONDS	.clisBONDS	BONDS.lis
EXS	.clis	.lis
OTHER	.clis	.lis

Note: CE270 reports furthermore are numbered according to their corresponding settlement run.

For reports sent via SNA the report name can be defined by the participant itself in cooperation with DBAG. Reports sent via SWIFT are sent in the SWIFT format.

3.4 Key Changes in Reports with CCP 4.0

The following table highlights the key changes in reports addressed to CMs, TMs and/or Settlement Institutes (SI) with CCP 4.0 vis-à-vis CCP 3.1.

Report ID	Report Title	Changes	Comments	Reporting Group
Common	Common	Additional possible values for: 'CURRENCY' • 'AUD' – Australian Dollar • 'CAD' – Canadian Dollar • 'JPY' – Japan Yen • 'SEK' – Swedish Krona 'INSTRUMENT' • 'ADR' – American Depository Receipt • 'GDR' – Global Depository Receipt • 'FUN' – Retaining and Distributing Funds. Field: 'GC/SP' changed to field: 'TRADE TYPE INFORMATION' Additional values: • 'SP' – Special Repo		

Report ID	Report Title	Changes	Comments	Reporting Group
		• '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		
RAWCA130 (CM) RAWCA131 (SI)	Compensation Partner	Additional possible values for 'corporate action': • 'CONV' – Conversion • 'SPLF' – Stock split • 'PARI' – Pari-Passu • 'RHTS' – Rights issue • 'BONU' – Bonus issue • 'SOFF' – Spin Off • 'DVOP' – Dividend Option • 'DVSE' – Stock Dividend • 'SPLR' – Reverse Stock Split • 'DECR' – Capital Decrease • 'MRGR' – Merger • 'CHAN' – Reclassification	Description of the Corporate Action as specified by CBF	EOD
RPT/RAWCA180 (CM) RPT/RAWCA181 (SI)	Capital Adjustments on Trades	New field: 'Processing Type': • 'ORIG' – Original run • 'CANCL' – Cancellation run • 'RERUN' – Rerun	Indicator of the kind of corporate action event. Field will be added as sorting criterion in the header section	EOD
RAWCB230 (CM) RAWCB231 (SI)	Daily Gross Delivery Mgmt	New values for: 'TRAN' • 'CLOS' – Closing • 'RACH' – Rate Change for open repos		EOD
RAWCB300 (CM)	Daily Clearing Fees	New field: Account Type Proprietary o Values for XONTRO trades: 'EE' – "Eingeber" 'NO' – not the "Eingeber"	If a special fee calculation takes place for Xetra/Xonto trades in case of proprietary flow the	BONDS/ EXS

Report ID	Report Title	Changes	Comments	Reporting Group
		○ For Xetra trades: 'M1' – Designated Sponsor 'E1' – Best Executor 'I1' – Issuer 'Q1' – Liquidity Manager 'L1' – Liquidity Provider ○ empty .	Account Type Proprietary is displayed in addition to the Account Type of the settlement account For all other trading locations	
RAWCD250 (CM) RAWCD251 (SI)	Settled Cash Transactions	New Fields: ISIN Trade ID Order Number New values for: 'TYPE' • 442 – REPO RATE COMPENSATION RCV • 444 – REPO RATE COMPENSATION PAID	 If available the ISIN of the underlying trade will be added to the cash transactions. If available. the Trade ID of the underlying trade in case of automatic instructed cash transactions will be added. If available the Order Number of the underlying trade in case of automatic instructed cash transactions will be added. Transaction Types will be added for variable and open-variable repos	EOD
RAWCE275 (CM) RAWCE276 (SI) RAWCE277(TM)	Settled Delivery - Offset	New file containing settled delivery - offsetting block information	New report providing settled delivery –	BRP

Report ID	Report Title	Changes	Comments	Reporting Group
			offsetting information earlier than RAWCE270	
RAWTC750 (CM) RAWTC751 (SI) RAWTC752 (NCM)	Repo Contracts	Field: GC/SP changed to 'Trade Type Information' new field length: 4 A new values: • '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	The 'Trade Type Information' will be added for open, variable and open-variable repos.	EOD
		'CLO' • R – Required	beginning from S-5 for open and open-variable repos where closing request is not received	
		• O – Optional	before S-5 for open and open-variable repos where closing request is still not received	
		• Empty	for all other cases.	
		New Fields: 'BA POINTS'	+/- Basis Points to adjust the repo interest rate will be added	
		'REF RATE' • 'EUB D' – Euribor daily, • 'EON D' – EONIA daily • otherwise empty.	The Repo Reference Rate will be added	

Report ID	Report Title	Changes	Comments	Reporting Group

Generally, for open and open-variable repo term leg trades the fields indicating the contractual settlement date will be filled with the placeholder date '2099-12-31' until closing.

Related to the report *RPT/RAWCB300 Daily Clearing Fees* (CM only), the field "NUMBER OF DAYS', which is defined for repos as number of days between the front and the term leg, will only contain the respective number of days when the effective closing date of the repo, i.e. the contractual settlement date of the term leg is known. The information will be included on S-1.

The report *RPT/RAWCA16n Custody Payment Statement* will take into account intra-day cancellation/rerun processing of income events at CBF; for details, please refer to the release information "CBF Release July 2007" available on the Clearstream website www.clearstream.com.

Due to automation of the cancellation/rerun processing of corporate action events, the report *RPT/RAWCA180/181 Capital Adjustments on Trades* will be changed.

The report will include the "Processing Type" as new field. In case cancellation and rerun occur in combination, both processing types are reported separately in the respective sections. The field "Original Security" will be filled with the original instrument in case of a cancellation, i.e. the ISIN of the original run.

For every trade affected by a cancellation or rerun event, the following information will be displayed in the report:

- All original trades affected by the CA event with quantity, settlement amount and status on the processing day. If the trade has been marked as candidate to be automatically booked out during the processing, the field "D A" will be filled with "D" (deleted trade), otherwise it will remain empty. The trade quantity and settlement amount pending on the level CM – Customer at the time of processing; the quantity is zero if the trade is no longer contained in the CCP.

All compensating trades generated automatically by the CCP with quantities, settlement amounts and status. These trades will be marked as "A" (additional trade) in field "D A".

4 Raw Data Files Description

4.1 Corporate Action Raw Data Files

4.1.1 Raw Data File RAWCA130 - Compensation Partner

This raw data file lists trades affected by non-income corporate action events resulting from cancellations/ re-runs that must be handled manually between the CCP and the clearing member and/or the clearing member and trading member respectively. Entries from UK products (CREST) are not shown on the report.

The following table presents the information that will be provided to the members as raw data.

RAWCA130		**Compensation Partner**			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: "RAWCA130" – Valid data record. "ENDCA130" – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values are: "20" – Production environment. "21" – Simulation environment.
5	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
6	Settlement Location	5	A		Settlement location. See chapter 6.
7	Settlement Account	12	A		Branch settlement account.
8	Headquarter Settlement Account	12	A		Headquarter Settlement Account. If no "RegÜber" relation exists the head settlement account is filled as the settlement account
9	Entitlement Date	8	N	YYYYMMDD	Entitlement date of corporate action

RAWCA130		Compensation Partner			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
					event.
10	ISIN	12	A		ISIN of the event affected security.
11	Currency	3	A		Settlement currency of the trades. See chapter 6.
12	Corporate Action	4	A		Description of corporate action as specified by CBF: "CONV" – Conversion. "SPLF" – Stock split. "PARI" – Pari-Passu. "RHTS" – Rights issue. "BONU" – Bonus issue, "SOFF" - Spin Off "DVOP" - Dividend Option "DVSE" - Stock Dividend "SPLR" - Reverse Stock Split "DECR" - Capital Decrease "MRGR" – Merger "CHAN" - Reclassification
13	Processing Type	1	A		Description of processing as specified in CBF Custody File field "Verarbeitungsart": "0" – Original Run. "C" – Cancellation. "R" – Re-run.
14	Ex Date	8	N		Ex-date of the event.
15	New ISIN	12	A		ISIN of the right or of the security that is to be changed. Empty in case of a pure change of the nominal value.
16	Ratio Numerator	17	N	9.7	Ratio numerator. (In case of a re-run filled with CBF adjustment ratio enumerator. In case of a cancellation filled with CBF adjustment ratio denominator)
17	Ratio Denominator	17	N	9.7	Ratio denominator. (In case of a re-run filled with CBF adjustment ratio denominator. In case of a cancellation filled with

RAWCA130		Compensation Partner			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
					CBF adjustment ratio enumerator)
18	Settlement Status	1	A		Trade delivery status on the level CCP – Clearing Member / Clearing Member – customer at entitlement day: "C" – settled/pending ("closed"). "P" – pending/pending.
19	Member ID of Exchange Member	5	A		Identification of the Exchange Member.
20	Account Type	2	A		Account type. See chapter 6.
21	Trading Location	4	A		Trading location. See chapter 6.
22	Trade Type	1	A		Exchange trade type. See chapter 6.
23	Trade Date	8	N	YYYYMMDD	Trading date.
24	Trade Number	10	A		Trading number as provided from the trading location.
25	Order Number	16	F	16	Order number.
26	Original Quantity	15	N	±10.3	The original quantity at entitlement day for a re-run. The quantity after the original runs for a cancellation. Note: Sell trades are indicated with a minus sign.
27	Current Quantity Settl./Settl.	15	N	±10.3	The actual quantity of the trade in the state settled/settled on the processing day. Note: Sell trades are indicated with a minus sign.
28	Current Quantity Settl./Pend.	15	N	±10.3	The actual quantity of the trade in the state settled/pending on the processing day. Note: Sell trades are indicated with a minus sign.
29	Current Quantity Pend./Pend. SG	15	N	±10.3	The actual quantity of the trade in the state pending/pending on the processing day (for net trades only the

RAWCA130		Compensation Partner			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
					surplus quantity). Note: Sell trades are indicated with a minus sign.
30	Current Quantity Pend./Pend. OB	15	N	±10.3	The actual quantity of the trade in the state pending/pending on the processing day and is assigned to the offsetting block (for net trades only). Note: Sell trades are indicated with a minus sign.
31	Compensation ID FOP	8	N		Identification of the FOP compensation to reference the trades involved in one compensation (filled with "00000000" in case of settlement status settled/pending).
32	Compensation ID DVP	8	N		Identification of the DVP compensation to reference the trades involved in one compensation (filled with "00000000" in case of settlement status settled/pending).
33	Settlement Amount	16	N	±11.3	Settlement amount for trades that are still pending on level CCP – CM and pending on level CM – customer. Buy trades are indicated with a minus sign. For trades which were settled/pending on the entitlement day or which were pending/pending per entitlement day but are settled/settled or settled/pending per current day, the settlement amount is filled with "0".

4.1.2 Raw Data File RAWCA160 - Custody Payment Statement

The raw data file provides cash payments out of corporate action events (original-runs, re-runs and cancellation-runs) with all trades that are affected by the event. It also shows reversal cash payments resulting from trade cancellations on T+1.

This report shows coupon compensations for repos and late cash bond trades. The total amount is shown for each clearing member.

It is generated during the end-of-day processing. Entries from UK products (CREST) are not shown on the report.

The following table presents the information that will be provided to the members as raw data.

RAWCA160		**Custody Payment Statement**			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: "RAWCA160" – Valid data record. "ENDCA160" – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values are: "20" – Production environment. "21" – Simulation environment.
5	Settlement Location	5	A		Settlement location. See chapter 6.
6	Settlement Account	12	A		Branch settlement account.
7	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
8	Member ID of Exchange Member	5	A		Identification of the Exchange Member.
9	Account Type	2	A		Account type. See chapter 6.
10	Cash Stl Account	22	A		Cash account number that is assigned to the corresponding cash settlement location.
11	Value Date	8	N	YYYYMMDD	Value date of the cash bookings.
12	Entitlement Date	8	N	YYYYMMDD	Entitlement date of corporate action event.
13	Settlement Run	4	A		Settlement run. See chapter 6.
14	Currency	3	A		Currency of the dividend. See chapter

RAWCA160		Custody Payment Statement			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
					6.
15	ISIN	12	A		ISIN of the event affected security.
16	Trade Date	8	N	YYYYMMDD	Trading date.
17	Trading Location	4	A		Trading location. See chapter 6.
18	Trade Type	1	A		Exchange trade type. See chapter 6.
19	Trade Number	10	A		Trading number as provided from the trading location.
20	SFX	5	N		Trading number suffix.
21	Contract Type	1	A		Contract type. See chapter 6.
22	Order Number	16	F		Order number.
23	MI Order Number	16	F		Member internal order number.
24	Date Settled	8	N	YYYYMMDD	Date on which the trade was settled; empty, if the trade is still pending.
25	Buy/Sell Indicator	1	A		Buy sell type. See chapter 6.
26	Nominal / Quantity	17	N	$\pm$12.3	Nominal / quantity security amount considered for income event.
27	Payment Credit/Debit	15	N	$\pm$11.2	Payment credit / debit
28	Cash Stl Location	5	A		Cash settlement location. See chapter 6.
29	Cash Stl Location BIC	11	A		BIC of cash settlement location (e.g. RBOSGB2LXXX)

4.1.3 Raw Data File RAWCA180 - Capital Adjustments on Trades

The raw data file contains information about the impact of original runs of corporate action non-income events on trades. The original trade is always shown first.
The raw data file is generated during the end-of-day processing. Entries from UK products (CREST) are not shown on the report.

The following table presents the information that will be provided to the members as raw data.

RAWCA180		Capital Adjustments on Trades			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: "RAWCA180" – Valid data record. "ENDCA180" – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values are: "20" – Production environment. "21" – Simulation environment.
5	Settlement Location	5	A		Settlement location. See chapter 6.
6	Settlement Account	12	A		Branch settlement account.
7	External Settlement Location	5	A		External Settlement Location (See chapter 6 : field Settlement location) (only filled if corporate action results in a NCSC instrument)
8	External Settlement Account	5	A		External Settlement Account (only filled if corporate action results in a NCSC instrument)
9	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
10	Member ID of Exchange Member	5	A		Identification of the Exchange Member.
11	Account Type	2	A		Account type. See chapter 6.
12	Original ISIN	12	A		ISIN of the original trade.
13	Entitlement Date	8	N	YYYYMMDD	Entitlement date of corporate action event.

RAWCA180		Capital Adjustments on Trades			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
14	Trade Date	8	N	YYYYMMDD	Trading date.
15	Trading Location	4	A		Trading location. See chapter 6.
16	Trade Type	1	A		Exchange trade type. See chapter 6.
17	Trade Number	10	A		Trading number as provided from the trading location.
18	SFX	5	N		Trading number suffix.
19	Order Number	16	F		Order number.
20	MI Order Number	16	F		Member Internal Order Number.
21	Settlement Date	8	N	YYYYMMDD	Contractual settlement date.
22	Date Settled	8	N	YYYYMMDD	Date on which the trade was settled; empty, if the trade is still pending.
23	Buy/Sell Indicator	1	A		Buy sell type. See chapter 6.
24	ISIN	12	A		ISIN of the security.
25	Trade Currency	3	A		Currency of the trade. See chapter 6.
26	Nominal/ Quantity	17	N	$\pm$12.3	Nominal / quantity security amount.
27	Settlement Amount	15	N	$\pm$11.2	Settlement amount.
28	Action	1	A		"A" – New trade or replacement trade of deleted trade (i.e. modification). "D" – Trade, which is deleted. " " – Trade, which is not modified. Note: a modification is shown by a "D" line followed by an "A" line.
29	Settlement Currency	3	A		Settlement currency. See chapter 6.
30	Processing Type	5	A		Kind of Corporate Action event: "ORIG" - Original run "CANCL" - Cancellation run "RERUN" - Rerun

4.2 Trade Raw Data Files

4.2.1 Raw Data File RAWCB230 - Daily Gross Delivery Mgmt.

This raw data file contains all gross delivery management transactions performed on the current day by the Clearing Member, Settlement Institution or on behalf of by Clearing Supervision.
Gross delivery management can be performed via the CCP Member GUI (@X-PERT), Values API and the Delivery Instruction Data Carrier file. Additionally this file includes the buy-in block and release activity performed by Clearing Supervision.

It is generated during the end-of-day processing.

The following table presents the information that will be provided to the members as raw data.

RAWCB230		**Daily Gross Delivery Mgmt.**			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: "RAWCB230" – Valid data record. "ENDCB230" – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values are: "20" – Production environment. "21" – Simulation environment.
5	Settlement Location	5	A		Settlement location. See chapter 6.
6	Settlement Account	12	A		Branch settlement account.
7	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
8	Member ID of Exchange Member	5	A		Identification of the Exchange Member.
9	ISIN	12	A		ISIN of the security.
10	Trade Date	8	N	YYYYMMDD	Trading date.

RAWCB230		Daily Gross Delivery Mgmt.			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
11	Trading Location	4	A		Trading location. See chapter 6.
12	Trade Type	1	A		Exchange trade type. See chapter 6.
13	Trade Number	10	A		Trading number as provided from the trading location.
14	SFX	5	N		Trading number suffix.
15	Leg Number	3	A		Leg. See chapter 6.
16	Order Number	16	F		Order number.
17	Maintenance Time	8	N	HH:MM:SS	Maintenance time; time at which the function was executed.
18	Maintenance Date	8	N		Maintenance date; date at which the modification was executed.
19	Nominal / Quantity	17	N	$\pm$12.3	Nominal / quantity security amount. (No quantity is shown in case of an ISIN block / release transaction)
20	Transaction	9	A		Free form text field. “INS“ trade insert on behalf “NEW” new trade automatically loaded from trading locations (except Xetra / Xontro) “DEL” trade deletion on behalf “RELEASE” “BLOCKING” “SET NET” (Processing) “SET GROSS” (Processing) “LINK” “UNLINK” ”BIBL” (buy-in block) ”BIRL” (buy-in release) “IBL” (ISIN block) “IRL” (ISIN release) ”TBBL”[4] (Technical Buy-in block) ”TBRL” (Technical Buy-in release) “TIBL” (Technical ISIN block) ”TIRL” (Technical ISIN release)

[4] Only used for exception handling

RAWCB230		Daily Gross Delivery Mgmt.			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
					"CLOS" trade closing for open and open-variable repos "RACH" rate change for pending variable open-variable repos Note: A transaction is "REL" (release) if the released quantity has been increased. It is "BLCK" (block) if the released quantity has been reduced.
21	Quantity	17	N	±12.3	Quantity that has been blocked, released, Buy-In / ISIN / Technical Buy-In / Technical ISIN blocked, Buy-In / ISIN / Technical Buy-In / Technical ISIN released, linked or unlinked.
22	Linked Trade Number	10	A		External Trading ID for (manually) linked trades; empty for automatically linked trades.
23	Performed by	11	A		ID of the member/user who performed the modification. Special cases: "STL-INS-DAT" if the source was the settlement instruction data carrier. "SYSTEM" – if the source was Eurex Bond or Eurex Repo.
24	Settlement Currency	3	A		Settlement currency. See chapter 6.

4.2.2 Raw Data File RAWCB300 - Daily Clearing Fees

This raw data file lists all trades considered in the calculation of clearing fees and the total number of orders / trades taken into account for fee calculation on the day a corresponding trade is due for settlement. The clearing fee is shown per order/trade.

A different report for equities/XTF/FUN/ADR/GDR/Subscription right and bonds is created during the end-of-day processing.

The following table presents the information that will be provided to the members as raw data.

(Equity/XTF/FUN/ADR/GDR/Subscription right)

RAWCB300		**Daily Clearing Fees**			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID code	8	A		Identification of the raw data stream. Values include: "RAWCB300" – Valid data record. "ENDCB300" – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values are: "20" – Production environment. "21" – Simulation environment.
5	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
6	Member ID of Trading Member	5	A		Identification of the Trading Member.
7	Settlement Location	5	A		Settlement location. See chapter 6.
8	Settlement Account	12	A		Branch settlement account.
9	Account Type	2	A		Account type. See chapter 6.
10	Account Type Proprietary	2	A		Account type proprietary. See chapter 6.
11	ISIN	12	A		ISIN of the security for which the information is shown.
12	Currency	3	A		Fee currency. See chapter 6.

RAWCB300		Daily Clearing Fees			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
13	Instrument Type	3	A		Instrument type. See chapter 6.
14	Domestic Indicator	1	A		Domestic indicator: If pricing is subject to domestic or foreign pricing model (D or F)
15	Trading Location	4	A		Trading location. See chapter 6.
16	Trade Type	1	A		Exchange trade type. See chapter 6.
17	Trade Date	8	N	YYYYMMDD	Trading date.
18	Trade Number	10	A		Trading number as provided from the trading location.
19	Order Number	16	F		Order number.
20	Number of Trades	9	N		Number of trades belonging to order /settlement account / account type combination (depending on SNU). In case of Xontro and OTC trades always equal to one.
21	Settlement Amount	16	N	11.3	Settlement amount belonging to the order execution(s).
22	Fixed Fee	15	N	10.4	Fixed part of daily clearing fee for trade/order.
23	Variable Fee	15	N	10.4	Variable part of daily clearing fee for trade/order.
24	Total Fee	15	N	10.4	Daily clearing fee for trade/order.

(Bond)

RAWCB300		Daily Clearing Fees			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID code	8	A		Identification of the raw data stream. Values include: "RAWCB300" – Valid data record. "ENDCB300" – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.

RAWCB300		Daily Clearing Fees			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values are: “20” – Production environment. “21” – Simulation environment.
5	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
6	Member ID of Trading Member	5	A		Identification of the Trading Member.
7	Settlement Location	5	A		Settlement location. See chapter 6.
8	Settlement Account	12	A		Branch settlement account.
9	Account Type	2	A		Account type. See chapter 6.
10	Account Type Proprietary	2	A		Account Type Proprietary. See chapter 6
11	ISIN	12	A		ISIN of the security for which the information is shown.
12	Processing Method	1	A		Values: Gross = ”G”, Net = “N”.
13	Currency	3	A		Fee currency. See chapter 6.
14	Instrument Type	3	A		Instrument type. See chapter 6.
15	Trading Location	4	A		Trading location. See chapter 6.
16	Trade Type	1	A		Exchange trade type. See chapter 6.
17	Trade Date	8	N	YYYYMMDD	Trading date.
18	Trade Number	10	A		Trading number as provided from the trading location.
19	Leg Number	3	A		Leg. See chapter 6.
20	Order Number	16	F		Order number.

RAWCB300		Daily Clearing Fees			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
21	Number of Days	9	N		For Repos field contains number of days between the front and the term leg. For Bonds field is zero.
22	Settlement Amount	15	N	12.2	Settlement Amount of the Trade
23	Fee	15	N	10.4	Daily clearing fee for trade/order.
24	Contract Type	1	A		Contract type. See chapter 6.

4.2.3 Raw Data File RAWCB305 - Daily Settlement Fees

This report provides information about the daily settlement fees for equities as billed by Eurex Clearing AG. The billing currency is always the settlement currency.

It is generated during the end-of-day processing. Entries from UK products (CREST) are not shown on the report.

The following table presents the information that will be provided to the members as raw data.

RAWCB305		Daily Settlement Fees			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID code	8	A		Identification of the raw data stream. Values include: "RAWCB305" – Valid data record. "ENDCB305" – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values are: "20" – Production environment. "21" – Simulation environment.
5	Member ID of Clearing Member	5	A		Identification of the Clearing Member.

RAWCB305		Daily Settlement Fees			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
6	Member ID of Trading Member	5	A		Identification of the Trading Member.
7	Settlement Location	5	A		Settlement location. See chapter 6.
8	Settlement Account	12	A		Branch settlement account.
9	Head Settlement Account	12	A		Head settlement account.
10	Account Type	2	A		Account type. See chapter 6.
11	ISIN	12	A		ISIN of the security for which the information is shown.
12	Currency	3	A		Fee currency. See chapter 6.
13	Instrument Type	3	A		Instrument type. See chapter 6.
14	Domestic Indicator	1	A		Domestic indicator: If depository country is domestic or foreign (D or F)
15	Gross Transactions	12	N		Number of delivery instructions resulting from gross transactions
16	Proportionate Net Transactions	15	N	10.4	Proportionate number of delivery instructions resulting from net surplus transactions
17	Total Transactions	15	N	10.4	Total number of delivery instructions resulting from proportionate net surplus transactions and gross transactions
18	Settlement Fee	15	N	10.4	Daily settlement fee

4.2.4 Raw Data File RAWCB310 - Daily Service Fees

This raw data file details the services used and the service fees invoked for the usage of these services on a daily basis.

It is generated during the end-of-day processing.

The following table presents the information that will be provided to the members as raw data.

RAWCB310		Daily Service Fees			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: "RAWCB310" – Valid data record. "ENDCB310" – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values are: "20" – Production environment. "21" – Simulation environment.
5	Clearing Member	5	A		Member ID of the Clearing Member (always included).
6	Trading Member	5	A		Member ID of the Trading Member or empty, depending on aggregation level.
7	Settlement Location	5	A		Settlement location SNU. See chapter 6.
8	Settlement Account	12	A		Branch settlement account or empty, depending on aggregation level.
9	Settlement Inst	5	A		ID of Settlement Institution or empty, depending on aggregation level.
10	Account Type	2	A		Account type SNU. See chapter 6.
11	Contract Type	1	A		Contract type SNU. See chapter 6.
12	ISIN	12	A		ISIN of the security for which the information is shown or empty, depending on aggregation level.
13	Trading Location	4	A		Trading location SNU. See chapter 6.
14	Currency	3	A		Fee currency (EUR only).
15	Service	6	A		Name of the service.
16	Service Type	5	A		Service type. See chapter 6.

RAWCB310		Daily Service Fees			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
17	Number	9	N		Number of usages of the service.
18	Fee	15	N	10.4	Daily fee for the service.

4.2.5 Raw Data File RAWTC750 - Repo Contracts

The raw data file contains repo contract data only. For every leg the settlement status on the levels CCP-CM and CM-Customer is displayed separately.

It is generated during the end-of-day processing.

The following table presents the information that will be provided to the members as raw data.

RAWTC750		Repo Contract			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: "RAWTC750" – Valid data record "ENDTC750" – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Data	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values: "20" – Production environment "21" – Simulation environment
5	Clearing Member	5	A		Identification of the Clearing Member
6	ISIN	12	A		ISIN of the security for which the information is shown.
7	Account Type	2	A		Account type. See chapter 6.
8	Settlement	3	A		Security settlement currency. See chapter 6.

RAWTC750		Repo Contract			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
	Currency				
9	Trade Date	8	N	YYYYMMDD	Trading date.
10	Trading Member	5	A		Identification of the trading member
11	Trading Location	4	A		Trading location. See chapter 6.
12	Trade Number	10	A		Trading number as provided from the trading location.
13	Leg Number	3	A		Leg. See chapter 6.
14	Order Number	16	F		Order Number
15	Buy/Sell Indicator	1	A		Buy sell type. See chapter 6.
16	Contractual Settlement Date	8	N	YYYYMMDD	Contractual settlement date. For open and open-variable repos the settlement date of the term leg is set to 31-12-2099, if the term leg is still open.
17	Effective Settlement Date	8	N	YYYYMMDD	Effective Settlement Date
18	Nominal Amount	17	N	$\pm$12.3	Nominal / quantity security amount.
19	Payable Amount	16	N	$\pm$12.2	Payable amount for the repo trade. For open, variable and open-variable repos, the daily calculated amount is displayed.
20	Repo Rate	12	N	$\pm$4.6	Repo interest rate (for open, variable and open-variable repos, the actual rate is displayed).
21	Repo Interest Amount	16	N	$\pm$12.2	Repo interest amount (for open, variable and open-variable repos, the actual amount based on repo rate and basis points is displayed).
22	Trade Type Information	4	A		Trade Type Information. See chapter 6.
23	CCP-CM Status	4	A		CCP – CM status. See chapter 6.
24	CM-CUST Status	4	A		CM – Customer status. See chapter 6.

RAWTC750		Repo Contract			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
25	+/- Basis Points	5	N	+2.1	Basis Points to adjust the repo interest reate.
26	Reference Rate	5	A		Short name of Repo reference rate: Euribor daily: e.g. 'EUB D' or EONIA daily: e.g. 'EON D', otherwise empty.
27	Closing Status	1	A		R: required (beginning from S-5 for open and open-variable repos where closing request is not received); O: Optional (for open and open-variable repos where closing request is still not received); C: closed for all other cases.

4.3 Risk Based Margining Raw Data Files

4.3.1 Raw Data File RAWCC011 – Current Liquidating Margin

The raw data file contains information about the current liquidating values for risk net positions and gross trades together with the corresponding cash risk positions and the resulting adjusted margin requirement per risk position (for gross positions margin credits are not taken into account). Equities, bonds or subscription rights are considered as security risk positions. Cash positions result out of pending trades (equities and bonds), corporate action income events, associated cash risk positions and price differences.

The raw data file is generated during the end-of-day processing.

The following table presents the information that will be provided to the members as raw data.

RAWCC011		**Current Liquidating Margin**			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: “RAWCC011” – Valid data record. “ENDCC011” – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number of this raw data file. Possible values are: “00” – Production environment. “01” – Simulation environment.
5	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
6	Member ID of Exchange Member	5	A		Identification of the Exchange Member.
7	Account	2	A		Account type: “A1” or “PP”.
8	Currency	3	A		Security settlement currency.
9	Margin Class	5	A		Margin class.
10	Cash Market Interest Rate	15	N	-4.9	Cash market interest rate of the currency.
11	Currency Risk	15	N	-4.9	Currency’s risk adapted interest rate –

RAWCC011		Current Liquidating Margin			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
	Adapted Interest Rate – up				up.
12	Currency Risk Adapted Interest Rate – down	15	N	-4.9	Currency's risk adapted interest rate – down.
13	ISIN	12	A		ISIN of the security for which the risk positions and the current liquidating margin are shown (equity, bond or subscription right).
14	Settlement Price	16	N	[-]9.5	Settlement price (for bonds it is the clean price).
15	Coupon Rate	15	N	-4.9	Coupon rate of the bond. For equities and subscription rights this field is always zero.
16	Settlement Date	8	N	YYYYMMDD	Settlement date of the risk positions.
17	Trading Location	4	A		For gross positions only: trading location - market identification: "XETR", "XFRA", "XEUB", "XERE", "XEUR". Otherwise: Field contains spaces.
18	Trade Date	8	N	YYYYMMDD	For gross positions only: Day when the trade has been performed. Otherwise: Field contains spaces.
19	Trade Number	10	A		For gross positions only: Trading number as provided from the trading location. Otherwise: Field contains spaces.
20	Order Number	16	F		For gross positions only: Order number. Otherwise: Field contains spaces. Repo trade number assigned by Eurex Repo, in case of Eurex Repo Trades.

RAWCC011		Current Liquidating Margin			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
21	MI Order Number	16	F		For gross positions only: Member Internal Order Number. Otherwise: Field contains spaces.
22	Security Position	17	N	[-]12.3	Security positions: Bonds: Nominal amount. Equities / Subscription rights: Quantity.
23	Cash Position	16	N	[-]12.2	Cash risk positions related to the security.
	Coupon Adjustments				Coupon adjustments of current liquidating value, only for bonds: Both columns are blank if no adjustment is performed.
24	Upside/Downside Adjustment	1	A		"D" for downside adjustment. "U" for upside adjustment. "B" for both downside and upside adjustment.
25	Present/Future Value Adjustments	1	A		"P" for present value adjustment. "F" for adjustment with future value. "B" for both adjustments with present and future value.
26	CLV of Security Positions	16	N	[-]12.2	Current liquidating value of the security risk positions.
27	CLV of Cash Positions	16	N	[-]12.2	Current liquidating value of the cash risk positions.
28	Adjusted Margin	16	N	[-]12.2	Adjusted margin requirement (for gross positions margin credits are not taken into account).

4.3.2 Raw Data File RAWCC040 – Liquidating Value I

The raw data file contains the information about the liquidating costs or proceeds for all the series and security positions of a margin class.

It is generated during the end-of-day processing.

The following table presents the information that will be provided to the members as raw data.

RAWCC040		Liquidating Value			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: "RAWCC040" – Valid data record. "ENDCC040" – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number of this raw data file. Possible values are: "00" – Production environment. "01" – Simulation environment.
5	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
6	Member ID of Exchange Member	5	A		Identification of the Exchange Member.
7	Account	2	A		Account type: "A1" or "PP".
8	Margin Group	5	A		Margin group.
9	Margin Class	5	A		Margin class.
10	Currency	3	A		Security settlement currency.
11	Upside/Downside Indicator	1	A		Indicator showing whether the projected underlying price is less than (downside) or greater than (upside) the closing price of the underlying. Values include: "U" – Upside. "D" – Downside. This field is blank for securities.
12	Record Type	1	A		Indicator for the record type. Values include: "D" – Derivative. "S" – Security.
13	Product ID	4	A		Identification code that the exchange assigns to the product.

RAWCC040		Liquidating Value			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
					This field is blank for securities.
14	Option Series Class	1	A		Class of an options series. Field values include: "C" – Call. "P" – Put. This field is blank for futures contracts and securities.
15	ISIN	12	A		ISIN of the security. This field is blank for derivatives.
16	Expiration / Settlement Date	4	N	YYMM	For derivatives this field contains the year and month when an options series expires or a futures contract is settled. For securities it contains the year and month of the planned settlement date. The day is contained in an extra field.
17	Settlement Day	2	N	DD	For securities the field contains the day of the planned settlement date. The field is empty for derivatives.
18	Exercise Price	6	N		Price at which an options series can be exercised. This field is zero for futures contracts and securities.
19	Version Number	1	N		Version number assigned to each option series at creation. A non-zero value in this field indicates that the series changed as a result of a capital adjustment. This field is empty for securities.
20	Cash Market Interest Rate	15	N	-4.9	Cash market interest rate of the currency.
21	Closing Price	11	A		Closing price of the underlying instrument.
22	Minimum/ Maximum Underlying Value	11	A		Lowest or highest price of the underlying.
23	Risk Position	19	N	[-]14.3	Net position of the options series or futures contract or the risk position for

RAWCC040		Liquidating Value			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
					securities. Note: This field is only used for series records and securities. Fractions may occur for securities.
24	Net Indicator	1	A		Net position and the following abbreviation for the position: "L" – Long. "S" – Short. "E" – Exercised (not valid for securities). "A" – Assigned (not valid for securities).
25	Contract Size	14	N	09.4	Contract size for derivative products, equals 1 for equities and the subscription ratio for unconditional subscription rights.
26	Current Value	19	N	[-]15.2	Either the current value of the underlying/underlying security or the liquidating values of the net position per series or per contract at the liquidating of the position. The calculation for securities considers additionally discounting effects.
27	Minimum/ Maximum Value	19	N	[-]15.2	Either the lowest or highest value of the underlying or underlying security or the liquidating values of the net position per series or per contract at the liquidating of the position. The calculation for securities considers additionally discounting effects.
28	Risk Value	11	A		Risk value per series, contract or security.
29	Theoretical Value	19	N	[-]15.2	Theoretical value per series or contract. The calculation for securities considers additionally discounting effects.
30	Short Option Compensation	6	N	[-]5	Short option compensation potential for every expiration.

RAWCC040		Liquidating Value			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
					The field is empty for securities.
31	Out of the Money Short Position	6	N	[-]5	Out of the money short positions covered by existing long positions with same or longer time to expiration and corresponding strike values. The field is empty for securities.
32	Net Futures Positions	6	N	[-]5	Number of net futures positions per account within a margin class with days to maturity > 1. The field is empty for securities.
33	Trading Unit Value	10	N	05.4	Options equivalent trading unit value of the future. The value is calculated as follows: Trading unit value of futures / trading unit value of options within the same margin class. The field is empty for securities.
34	Minimum/ Maximum Theoretical Value	21	N	[-]13.6	Theoretical value of compensated part of not fully compensated short position for minimum/maximum liquidating value. The field is empty for securities.
35	Risk Theoretical Value	21	N	[-]13.6	Theoretical value of compensated part of not fully compensated short position for risk liquidating value. The field is empty for securities.

4.3.3 Raw Data File RAWCC045 – Additional Margin

The raw data file contains the information about the additional margin. The additional margin amount is displayed in the margin class currency.

It is generated during end-of-day processing.

The following table presents the information that will be provided as raw data.

RAWCC045		Additional margin			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include:

RAWCC045		Additional margin			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
					"RAWCC045" – Valid data record. "ENDCC045" – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number of this raw data file. Possible values are: "00" – Production environment. "01" – Simulation environment.
5	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
6	Member ID of Exchange Member	5	A		Identification of the Exchange Member.
7	Currency	3	A		Currency used by the Clearing Member.
8	Account	2	A		Account type: "A1" or "PP".
9	Margin Group	5	A		Margin group.
10	Margin Class	5	A		Margin class.
11	Margin Class Currency	3	A		Currency of the margin class.
12	Upside Class Currency	16	N	[-]12.2	The highest absolute value of higher interval range resulting from the calculation of the liquidating value.
13	Downside Class Currency	16	N	[-]12.2	The highest absolute value of lower interval range resulting from the calculation of the liquidating value.
14	Adjusted exchange rate upside	14	N	7.6	Applied adjusted exchange rate for the conversion of the upside liquidating value.
15	Adjusted exchange rate downside	14	N	7.6	Applied adjusted exchange rate for the conversion of the downside liquidating value.

RAWCC045		Additional margin			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
16	Offset Factor	5	N	[-]1.2	Gives the degree of correlation between margin classes of a margin group. It is used as adjustment of negative liquidating value differences before they are used to calculate the additional margin of the margin class.
17	Adjusted upside	16	N	[-]12.2	Adjusted liquidating value of the higher interval range; liquidating value differences have been multiplied by "Offset Factor" if negative and by 1 if positive (in the currency of the Clearing Member).
18	Adjusted downside	16	N	[-]12.2	Adjusted liquidating value of the lower interval range; liquidating value differences have been multiplied by “Offset Factor” if negative and by 1 if positive (in the currency of the Clearing Member).
19	Additional Margin	16	N	[-]12.2	The higher of the adjusted margin amounts of the lower and higher interval range. Additional margin is the highest difference to the immediate liquidating costs or gains of the margin class (or group) in the margin class currency.

4.3.4 Raw Data File RAWCC050 – Daily Margin

The raw data file deals with the daily margin requirements (or margin credit) of each exchange member. The margin requirement is calculated based on the premium margin, current liquidating margin, futures spread margin and additional margin; all margin components are listed in this report. All figures are displayed in the product currency.

The raw data file is generated during the end-of-day processing.

The following table presents the information that will be provided as raw data.

RAWCC050		Daily Margin			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**

RAWCC050		Daily Margin			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: "RAWCC050" – Valid data record. "ENDCC050" – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number of this raw data file. Possible values are: "00" – Production environment. "01" – Simulation environment.
5	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
6	Member ID of Exchange Member	5	A		Identification of the Exchange Member.
7	Currency	3	A		Currency of the product.
8	Account	2	A		Account type: "A1" or "PP".
9	Margin Group	5	A		Margin group.
10	Margin Class	5	A		Margin class.
11	Premium Margin Amount	18	N	[-]14.2	Represents the costs or proceeds, which are generated by the liquidating at the day's closing value of all the options contained in a margin class or margin group based on the settlement price. Long positions (margin credit) lead to negative amounts. Short positions (margin debits) show positive amounts.
12	Current Liquidating / Delivery Margin	16	N	[-]12.2	Current liquidating / delivery margin (debit or credit) of the bonds, repos, equities, subscription rights or electricity products.
13	Future Spread	18	N	[-]14.2	Ensures that the risk caused by the

RAWCC050		Daily Margin			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
	Margin Amount				imperfect positive price correlation of various expiration months of the underlying security is limited.
14	Additional Margin	16	N	[-]12.2	The additional margin amount net: - per account type.
15	Unadjusted Margin	16	N	[-]12.2	Unadjusted margin requirement per margin class or group; sum of the premium, spread and additional margins.

4.3.5 Raw Data File RAWCC055 – Daily Margin Offset

The new report shows the offset between margin surplus and margin shortfall in different currencies.

The following table lists the data fields of RAWCC055:

RAWCC055		Current Liquidating Margin			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		The identification code of the raw data stream. Values include: RAWCC055 – valid data record ENDCC055 – end of raw data stream
2	Report Effective Date	8	N		This field contains the effective date of the raw data stream. The format of this field is YYYYMMDD.
3	Report Processing Date	8	N		This field identifies the creation date of the raw data stream. The format of this field is YYYYMMDD.
4	Environment Number	2	A		The environment of the raw data file. Valid values include: 00 – production environment 01 – simulation environment
5	Member ID of Clearing Member	5	A		The identification code of the Clearing Member.
6	Member ID of Exchange Member	5	A		The identification code of the Exchange Member.
7	Currency	3	A		Currency used by the Clearing

RAWCC055		Current Liquidating Margin			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
					Member.
8	Account	2	A		Account type (A1 or PP).
9	Margin Surplus / Margin Shortfall flag	1	A		Margin surplus/shortfall flag; Valid values: C – the record contains a margin surplus (credit) D – the record contains a margin shortfall (debit)
10	Unadjusted Margin Surplus / Margin Shortfall	17	N	14.2	The sum of margin surplus/shortfall in the original margin class currency.
11	Adjusted Exchange Rate	14	N	7.6	Applied adjusted exchange rate for the conversion of the margin surplus / shortfall value.
12	Unadjusted Margin	17	N	14.2	The unadjusted margin shortfall/surplus amount in the clearer currency.
13	Margin Offset	17	N	14.2	The used margin offset in the clearer currency. Zero in case of records with margin surplus/shortfall flag ="C".
14	Total Margin Requirement	17	N	14.2	The remaining margin requirement in the clearer currency. Zero in case of records with margin surplus/shortfall flag="C".
15	Total Margin Requirement (xxx)	17	N	14.2	The remaining margin requirement in the product currency (xxx). Zero in case of records with margin surplus/shortfall flag="C".

4.3.6 Raw Data File RAWCC060 – Daily Margin Summary

The raw data file contains information about daily margin requirements for all Exchange and Clearing Members. All figures are displayed in the margin class currency.

The raw data file is generated during the end-of-day processing.

The following table presents the information that will be provided as raw data.

RAWCC060		Daily Margin Summary			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: "RAWCC060" – Valid data record. "ENDCC060" – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number of this raw data file. Possible values are: "00" – Production environment. "01" – Simulation environment.
5	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
6	Member ID of Exchange Member	5	A		Identification of the Exchange Member.
7	Currency	3	A		Currency code of the margin.
8	Account	2	A		Account type: "A1" or "PP".
9	Unadjusted Margin Requirement	18	N	[-]14.2	Unadjusted margin requirement per margin class or group; sum of the premium, delivery, future spread, current liquidating and additional margins.
10	Total Margin Requirement	18	N	[-]14.2	Sum of the effective margin requirement per type of account; a negative margin requirement is counted as nil since a margin balanced between various accounts of a Clearing Member is not allowed.

4.3.7 Raw Data File RAWCC080 – Security / Cash Risk Position

The raw data file contains the information how the risk position used in margining is created out of net and gross positions for equities and subscription rights and which position is used for the additional margin calculation.

It is generated during the end-of-day processing.

The following table presents the information that will be provided as raw data.

RAWCC080		**Security/Cash Risk Position**			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: "RAWCC080" – Valid data record. "ENDCC080" – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values are: "00" – Production environment. "01" – Simulation environment.
5	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
6	Member ID of Exchange Member	5	A		Identification of the Exchange Member.
7	Account	2	A		Account type: "A1" or "PP".
8	Margin Group	5	A		Margin group.
9	Margin Class	5	A		Margin class.
10	Currency	3	A		Settlement currency of the product.
11	ISIN	12	A		ISIN of the security.
12	Settlement Date	8	N	YYYYMMDD	Settlement date.
13	Position Type	6	A		Description of the position type: "BUY-IN" – Buy-in payment. "C-STLM" – Cash settlement. "GRSSEL" – Gross sell. "GRSBUY" – Gross buy. "NETDLV" – Net delivery. "INCOME" – Income event.

RAWCC080		Security/Cash Risk Position			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
					"PRCDIF" – Price differences. "ACRP" – Associated cash risk position. "MISC" – Miscellaneous. "CPNCMP" - "COUPON COMPENSATION"
14	Trading Location	4	A		Only for gross risk positions: Trading location - market identification: "XETR", "XFRA", "XEUB", "XERE", "XEUR". Left blank otherwise.
15	Trade Date	8	N	YYYYMMDD	Only for gross risk positions: Day when the trade has been performed. Left blank otherwise.
16	Trade Number	10	N		Only for gross risk positions: Trading number as provided from the trading location. Left blank otherwise.
17	Order Number	16	F		Only for gross risk positions: Order number. Left blank otherwise. Repo trade number assigned by Eurex Repo, in case of Eurex Repo Trades.
18	MI Order Number	16	F		Only for gross risk positions: Member internal order number. Left blank otherwise.
19	Security Position	17	N	±12.3	For gross risk positions: Quantity of security amount to be received (positive) or to be delivered (negative). Filled with "0" otherwise.
20	Original Cash Amount	16	N	±12.2	Cash amount in its original currency
21	Currency	3	A		Currency of the original cash amount
22	Cash Amount	16	N	±12.2	Cash amount (settlement currency).

RAWCC080		Security/Cash Risk Position			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
23	Am Usage	1	N		Indicates whether the position is used for the additional margin calculation. “0” – Not used. “1” – Used for upside only. “2” – Used for downside only. “3” – Used for up- and downside.

4.4 Cash Raw Data Files

4.4.1 Raw Data File RAWCD150 - Cash Obligations

The raw data file presents an indication of the necessary cash amounts the Clearing Member or Settlement Institution have to provide for the settlement of the trades (in the offsetting block) in the related cash account at respective cash settlement location.

It is generated during the end-of-day processing. Entries from UK products (CREST) are not shown on the report.

The following table presents the information that will be provided as raw data.

RAWCD150		**Cash Obligations**			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: "RAWCD150" – Valid data record. "ENDCD150" – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values are: "20" – Production environment. "21" – Simulation environment.
5	Contractual Settlement Day	8	N	YYYYMMDD	Business day when the settlement has to be done.
6	Value Date	8	N	YYYYMMDD	Value date.
7	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
8	Currency	3	A		Currency of the trade. See chapter 6.
9	Cash Stl Location	5	A		Cash Settlement Location. See chapter 6.
10	Cash Stl Account	22	A		Bank account number.
11	Settlement	5	A		Settlement location. See chapter 6.

RAWCD150		Cash Obligations			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
	Location				
12	Settlement Account	12	A		Branch settlement account.
13 14	Member Settings	1 1	A A	Y/N Y/N	Aggregation on account type level. Aggregation on Exchange Member level.
15	Account Type	2	A		Account type SNU. See chapter 6.
16	Member ID of Exchange Member	5	A		Member ID of the Exchange Member. Empty if no aggregation on Exchange Member level is chosen.
17	ISIN	12	A		ISIN of the security.
18	Trade Date	8	N	YYYYMMDD	Trading date.
19	Trading Location	4	A		Trading location. See chapter 6.
20	Trade Number	10	A		Trading number as provided from the trading location.
21	SFX	5	N		Trading number suffix.
22	Leg Number	3	A		Leg. See chapter 6.
23	Order Number	16	F		Order number.
24	Buy/Sell Indicator	1	A		Buy sell type. See chapter 6.
25	Cash Obligation CCP – CM	15	N	$\pm$11.2	CCP – Cash Settlement Bank. Cash amount to be booked for the cash settlement of the offsetting block on the level CCP – CM.
26	Cash Obligation CM – Customer	15	N	$\pm$11.2	Cash amount to be booked internally by the Clearing Member for the cash settlement of the offsetting block on the level CM – Customer, i.e. the cash amount corresponding to a trade quantity, which is pending on level CM – Customer after the NTP.

RAWCD150		Cash Obligations			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
27	Difference	15	N	±11.2	Difference after the NTP run between the cash amount the Clearing Member pays / receives from the CCP and the cash amount the Clearing Member pays / receives from its customer.
28	Status CM – Customer	8	A		Provides the settlement status of the trade on the level CM – Customer: "PENDING" "SETTLED" "BLOCKED" "RELEASED" "P RELEAS" "M LINKED" "A LINKED" "ASSIGNED" "P ASSIGN" "LATE"
29	Cash Stl. Location BIC	11	A		BIC of the cash settlement location. E.g. RBOSGB2LXXX

4.4.2 Raw Data File RAWCD250 – Settled Cash Transactions

The raw data file represents all cash transactions that have been booked on the current business day (value date equals current business day) as well as those that have been initiated during the end-of-day processing with value date for the next business day. Cash transactions initiated for the current business day as value date will be reported as settled.

It is created during end-of-day processing.

The following table presents the information that will be provided as raw data.

RAWCD250		Settled Cash Transactions			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: "RAWCD250" – Valid data record "ENDCD250" – End of raw data stream.

RAWCD250		Settled Cash Transactions			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values are: "20" – Production environment "21" – Simulation environment
5	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
6	Settlement Currency	3	A		Security Settlement Currency. See chapter 6.
7	Cash Stl Location	5	A		Cash settlement location. See chapter 6.
8	Cash Stl Account	22	A		Bank account number
9	Value Date	8	N	YYYYMMDD	Value Date
10	Settlement Run	4	A		Settlement run. See chapter 6.
11	Settlement Account	12	A		Headquarter Settlement account for automatic generated transaction. For manually entered transactions the settlement account entered by CS is shown.
12	Settlement Location	5	A		Settlement location. See chapter 6.
13	Account Type	2	A		Account type SNU. See chapter 6.
14	Member ID of Exchange Member	5	A		Member ID of the Exchange Member. Empty if no aggregation on Exchange Member level is chosen.
15	Transaction Date	8	N	YYYYMMDD	Date when the transaction is created.
16	Transaction Time	6	N	HHMMSS	Time when the transaction is created.
17	Reference ID	9	N		Cash transaction number
18	Transaction Type	3	A		Transaction type. See chapter 6.

RAWCD250		Settled Cash Transactions			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
19	Debit	16	N	±12.2	Debit amount.
20	Credit	16	N	±12.2	Credit amount.
21	Cash Stl Location BIC	11	A		BIC of cash settlement location. E.g. RBOSGB2LXXX
22	ISIN	12	A		ISIN of the underlying trade in case of automatically / manually instructed cash transactions.
23	Trade ID	7	N		Trade ID of the underlying trade in case of automatically instructed cash transactions.
24	Order Number	16	F		Order Number of the underlying trade in case of automatically instructed cash transactions

4.4.3 Raw Data File RAWCD280 - Pending Price Differences

The raw data file contains price differences occurred during the current and the previous business day. It is generated during end-of-day processing. Entries from UK products (CREST) are not shown on the report.

The following table presents the information that will be provided as raw data.

RAWCD280		Pending Price Differences			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: "RAWCD280" – Valid data record. "ENDCD280" – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to.

RAWCD280		Pending Price Differences			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
					Possible values are: "20" – Production environment. "21" – Simulation environment.
5	Settlement Location	5	A		Settlement location. See chapter 6.
6	Settlement Account	12	A		Branch settlement account.
7	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
8	Settlement Currency	3	A		Security settlement currency. See chapter 6.
9	Exchange Member	5	A		Identification of the Exchange Member.
10	ISIN	12	A		ISIN of the security.
11	Difference Prices from Previous Day	15	N	±11.2	Price differences based on trades from the previous business day.
12	Difference Prices Received on Current Day	15	N	±11.2	Price differences based on trades of current day.
13	Difference Price Entered by Clearing Supervision on Current Business Day	15	N	±11.2	Price differences entered by Clearing Supervision in the case of exceptional handling on current business day.

4.5 Settlement Raw Data Files

4.5.1 Raw Data File RAWCB220 – Daily Fines

The raw data file contains daily fines and interest of delay, which results from delayed deliveries in Euro equities to be settled at CBF. It is generated during the end-of-day processing.

The following table presents the information that will be provided as raw data.

RAWCB220		**Daily Fines**			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: "RAWCB220" – Valid data record. "ENDCB220" – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values are: "20" – Production environment. "21" – Simulation environment.
5	Member ID of Clearing Member	5	A		Member ID of Clearing Member.
6	Security Settlement Currency	3	A		Security settlement currency. See chapter 6.
7	Type of Instrument	3	A		Instrument type. See chapter 6.
8	Fine P/Day	8	N	$\pm$2.4	Fine percentage rate per day.
9	Minimum Fine	15	N	$\pm$11.2	Minimum fine charged.
10	Maximum Fine	15	N	$\pm$11.2	Maximum fine charged.
11	Interest of Delay Percentage Rate	8	N	$\pm$2.4	Interest of delay percentage rate per year.

RAWCB220		Daily Fines			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
12	Settlement Day	8	N	YYYYMMDD	Next settlement date of cash payments out of fines and interest of delay.
13	ISIN	12	A		ISIN of the security.
14	Volume Late	16	N	±12.2	Net volume of securities late; calculated as number of securities * daily settlement price. If negative, clearer is late to deliver securities. If positive, clearer didn't receive securities in time.
15	Fines Accrued Current Month	15	N	±11.2	Fines accumulated till current business day for the ISIN within current month (exclusive current business day).
16	Interest of Delay Accrued Current Month	15	N	±11.2	IOD (debited and credited) accumulated till current business day for the ISIN within current month (exclusive current business day).
17	Fine Amount Debit	15	N	±11.2	Fine amount debited for the current business day.
18	IOD Amount Debit	15	N	±11.2	Interest of delay amount debited for the current business day.
19	IOD Amount Credit	15	N	±11.2	Interest of delay amount credited for the current business day.

4.5.2 Raw Data File RAWCB225 – Daily EUREX Fines

This report shows daily fines (LDF) and interest of delay (IoD) per trade, which are calculated for bond trades from trading location EUREX derivatives and result from delayed deliveries.

Every day the report only contains the fines and interest of delays referring to late trades of the current business day.

The report contains daily fines and interest of delay for all late trades including trades which are assigned to the offsetting block. For (part of) trades assigned to the offsetting block the daily fines and interest of delay is calculated only and is not charged to the member.

RAWCB225		**Daily EUREX Fines**			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID code	8	A		Identification of the raw data stream. Values include: "RAWCB225" – Valid data record. "ENDCB225" – End of raw data stream.
2	Report effective date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report processing date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment number	2	A		Environment number this raw data file belongs to. Possible values are: "20" – Production environment. "21" – Simulation environment.
5	Currency	3	A		Settlement currency. See chapter 6.
6	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
7	Billing type	4	A		Filled with CASH (for surplus or gross trades) or INFO (for trades of offsetting block)
8	Member ID of Trading member	5	A		Identification of the Trading Member.
9	Service id	6	A		BOLIOD (for IoD), BOLDF1 (for LDF of trades pending after SDS1 and settled after SDS2 on

RAWCB225		Daily EUREX Fines			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
					contractual settlement day), BOLDF2 (for LDF of trades pending after SDS2/DTP).
10	Instrument type	3	A		Instrument type of the security. See chapter 6.
11	Settlement Location	5	A		Settlement location. See chapter 6.
12	Trading Location	4	A		Trading location – market identification: "XEUR"
13	Trade Date	8	N	YYYYMMDD	Trading date.
14	ISIN	12	A		ISIN of the security for which the information is shown.
15	Trade Number	10	A		Trading number as provided from the trading location.
16	Settlement Account	12	A		Settlement Account of the clearing member.
17	Number of days late	3	N		This field indicates for LDF how many days the trade is late, for IoD the number of days of interest calculation.
18	Quantity late	17	A	17 (±12.3)	Quantity from trade that is late and has to be considered for the service id.
19	Settlement Amount Late	16	N	16 (±12.2)	Settlement amount from trade that is late and has to be considered for the service id.
20	Amount Debit	15	N	15 (10.4)	Amount to be debited from the CM for the trade and service id.
21	Amount Credit	15	N	15 (10.4)	Amount to be credited to the CM for the trade (only for service id BOLIOD and buy trades).

4.5.3 Raw Data File RAWCE320 – External Deliveries

This report lists gross and surplus trades in an instrument held in NCSC that resulted from a non-income corporate action. These trades have received the status ISIN blocked. It does not list (parts of) trades in a NCSC instrument which are part of the offsetting block or which are not due for settlement. Entries from UK products (CREST) are not shown on the report.

RAWCE320		**External Deliveries**			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: "RAWCE320" – Valid data record. "ENDCE320" – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values are: "20" – Production environment. "21" – Simulation environment.
5	ISIN	12	A		ISIN of the security
6	Clearing Member	5	A		ID of the clearing member
7	Settlement Location	5	A		Settlement location. See chapter 6.
8	Head Settlement Account	12	A		Headquarter settlement account in case of CBF (RegÜber). Else equal to field Settlement account.
9	Settlement Account	12	A		Branch settlement account in case of CBF (RegÜber). Else Settlement account.
10	Processing Method	1	A		Gross or net processing method: "G", "N"
11	Buy / Sell Indicator	1	A		Buy sell type. See chapter 6.

RAWCE320		External Deliveries			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
12	Reference ID	7	N		Reference ID generated for summary of released/pending trades (blank for blocked trades). This reference ID is entered in the external settlement platform.
13	Corresponding CBL Account	5	A		CBL account mapped to the headquarter settlement account
14	Currency	3	A		Currency of the settlement amount. See chapter 6.
15	Trading Location	4	A		Trading location (See chapter 6) where the trade was generated.
16	Trade Type	1	A		Exchange trade type. See chapter 6.
17	Trading Member	5	A		ID of trading member
18	Account Type	1	A		“A” for agency trade and “P” for proprietary trades.
19	Trade Date	8	N	YYYYMMDD	Day the trade was performed
20	Settlement Date	8	N	YYYYMMDD	Contractual value date of the trade
21	Trade Number	10	N		External system trade number
22	Order Number	16	F		External system order number
23	Member Internal Order Number	16	F		External system member internal order number
24	Text	16	F		Individual free form text entered by the member in trading system
25	Instruction Quantity	15	N	$\pm$10.3	Quantity of the trade that is released and needs to be entered in Creation for settlement
26	Instruction Amount	15	N	$\pm$11.2	Cash amount of the released quantity

5 Risk Margin Calculation Files

5.1 Securities Margin Class and Group Information – FPMGBP

The file FPMGBP contains general data for securities (bonds, equities and subscription rights) margining as well as margin class and margin group mapping information for the securities.

Structure of FPMGBP:

Field Name	Field Length	Data Type	Special Format	Description
MGN-GRP-COD-RMICMGBP	5	A		Margin group.
GRP-OFF-SET-RMICMGBP	4	N	[-]3	Margin group offset factor.
MGN-CLS-COD-RMICMGBP	5	A		Margin class.
SECU-ISIN-RMICMGBP	12	A		ISIN of the security.
MGN-PAR-UP-RMICMGBP	7	N	03.3	Margin parameter – up.
MGN-PAR-DOWN-RMICMGBP	7	N	03.3	Margin parameter – down.
MGN-PAR-FLG-RMICMGBP	1	A		Margin parameter unit: “A” – absolute. “P” – percentage.
CURR-TYP-COD-RMICMGBP	3	A		Currency related to margin class.
DCML-SHFT-NO-RMICMGBP	1	N		Decimal shift related to currency.
FORX-EXC-RAT-RMICMGBP	13	N	03.9	Exchange rate.
STD-STL-PERIOD-RMICMGBP	3	N		Standard settlement period.

5.2 Theoretical Values: Equities – FPTHEE

The file FPTHEE contains theoretical values and parameters for equities and conditional subscription rights.

Structure of FPTHEE:

Field Name	Field Length	Data Type	Special Format	Description
SECU-ISIN-RMICTHEE	12	A		ISIN of the security.
MGN-GRP-COD-RMICTHEE	5	A		Margin group.
MGN-CLS-COD-RMICTHEE	5	A		Margin class.
MGN-PAR-UP-RMICTHEE	12	N	3.8	Margin Parameter – up.
MGN-PAR-DOWN-RMICTHEE	12	N	3.8	Margin Parameter – down.
MGN-PAR-FLG-RMICTHEE	1	A		Margin parameter unit: “A” – absolute. “P” – percentage.
SECU-STL-PRC-RMICTHEE	16	N	10.5	Settlement price of the security.
PRC-TYPE-RMICTHES	1	N		Price type for fields “SECU-STL-PRC”. Values: “0” - settlement price. “1” - max price. “2” - min price. “3” - any value between min and max price.
SECU-NEAR-STL-DATE-RMICTHEE	8	N	YYYYMMDD	Nearest settlement date (Actual date plus standard settlement period for a security).
CURR-TYP-COD-RMICTHEE	3	A		Currency related to margin class.
CURR-INTR-RATE-RMICTHEE	14	N	4.9	Cash market interest rate of the currency.
UP-ADPT-INTR-RATE-RMICTHEE	14	N	4.9	Currency's Risk Adapted Interest Rate – Up.
DWN-ADPT-INTR-RATE-RMICTHEE	14	N	4.9	Currency's Risk Adapted Interest Rate – Down.

5.3 Theoretical Values: Unconditional Subscription Rights – FPTHES

The file FPTHES contains theoretical values and parameters for subscription rights on equities.

Structure of FPTHES:

Field Name	Field Length	Data Type	Special Format	Description
SECU-ISIN-RMICTHES	12	A		ISIN of the subscription right.
UNDER-ISIN-RMICTHES	12	A		ISIN of the underlying for subscriptions right.
SECU-NEAR-STL-DATE-RMICTHES	8	N	YYYYMMDD	Nearest settlement date (Actual date plus standard settlement period).
CURR-TYP-COD-RMICTHES	3	A		Currency related to margin class.
CURR-INTR-RATE-RMICTHES	14	N	4.9	Cash market interest rate of the currency.
SECU-RATIO-RMICTHES	19	N	10.8	Ratio of the subscription right.
EXERCISE-PRC-RMICTHES	16	N	10.5	Exercise price of the subscription right.
SECU-BEG-DATE-RMICTHES	8	N	YYYYMMDD	Beginning date of subscription period of the subscription right.
SECU-END-DATE-RMICTHES	8	N	YYYYMMDD	Ending date of subscription period of the subscription right.
SECU-VOLA-RMICTHES	19	N	10.8	Volatility used for risk based margining.
SECU-PRC-RMICTHES	16	N	10.5	Settlement price of the subscription right (equals the theoretical price at the settlement price of the equity).
UNDER-PRC-RMICTHES	16	N	10.5	Settlement price of the underlying security.

Field Name	Field Length	Data Type	Special Format	Description
PRC-TYPE-RMICTHES	1	N		Price type for fields “SECU-PRC” and “UNDER-PRC”; Values: “0” - settlement price. “1” - max price. “2” - min price. “3” - any value between min and max price.

5.4 Theoretical Values: Bonds – FPTHEB

This file contains theoretical values and parameters for bonds, which are required for the risk based margining of the day.

The data elements contained in the file FPTHEB are described in the following list.

Field Name	Field Length	Data Type	Special Format	Description
SECU-ISIN-RMTHEB	12	A		ISIN of the security for which information is shown.
MGN-GRP-COD-RMTHEB	5	A		Margin group code.
MGN-CLS-COD-RMTHEB	5	A		Margin class code: Identification of the margin class.
MGN-PAR-RMTHEB	7	N	3.3	Margin parameter: This is the maximum fluctuation which a security can be expected to have during the next day. Based on the historical volatility.
MGN-PAR-FLG-RMTHEB	1	A		Indicator: if the margin parameter is given in absolute (A) or percentage (P).
SECU-PRC-RMTHEB	16	N	10.5	Security price used for risk based margining.
SECU-MAX-UP-PRC-RMTHEB	13	N	10.2	Maximum expected price.

Field Name	Field Length	Data Type	Special Format	Description
				For bonds it is the expected clean price as a percentage.
SECU-MAX-DWN-PRC-RMTHEB	13	N	10.2	Minimum expected price. For bonds it is the expected clean price as a percentage.
SECU-NEAR-STL-DATE-RMTHEB	8	N		Nearest settlement date (actual date plus standard settlement period for a bond).
SECU-AI-METHOD-RMTHEB	2	A		Accrued interest method.
SECU-ACCRU-INT-RMTHEB	14	N	3.9	Accrued interest for next coupon p.a..
SECU-FREQ-RMTHEB	3	N		Number of coupon payments per year.
SECU-CDAYS-ACCRU-RMTHEB	6	N		Number of days since last coupon – counted according to specific accrued interest method.
SECU-CDAYS-IN-PER-RMTHEB	5	N		Number of days between last and next coupon – counted according to specific accrued interest method.
CURR-TYP-COD-RMTHEB	3	A		Currency type code (ISO Code), e.g.: EUR, CHF.
CURR-INTR-RATE-RMTHEB	6	N	2.3	Market cash interest rate of the currency.
UP-ADPT-INTR-RATE-RMTHEB	6	N	2.3	Currency risk adapted interest rate – up.
DWN-ADPT-INTR-RATE-RMTHEB	6	N	2.3	Currency risk adapted interest rate – down.

5.5 Theoretical Values: Coupons – FPTHEC

The raw data file contains coupon dates and rates for all bonds, which are required for the risk based margining of the day. It is generated during the Risk Engine end-of-day processing.

The following table presents the information that will be provided as raw data.

Field Name	Field Length	Data Type	Special Format	Description
SECU-ISIN	12	A		ISIN of the security
SECU-CPN-DATE	8	N		Issue / Maturity / Coupon Date – depending on the flag below
SECU-CPN-RATE	6	N	2.3	Coupon Rate (0 for Issue Date)
SECU-CPN-ADJ	9	N	3.5	Coupon Adjustment
SECU-CPN-FLAG	1	A		Issue / Maturity / Coupon Flag – The coupon rate and date fields are set for: - Issue of the bond if the flag is set to 'I' - Maturity of the bond if the flag is set to 'M' - Regular Coupon if the flag is set to 'C'
SECU-CPN- RECORD-DATE	8	N		Date on which the coupon compensation is based
SECU-CPN-PAYMENT-DATE	8	N		Date on which the coupon payments is due

6 Values Overview

This chapter gives an overview of the possible values for the report fields.

Field Name	Possible Values	Description
Account type	A1 PP	Agent Proprietary
Account type proprietary	EE for Xontro trades for Xetra trades: M1 E1 I1 Q1 L1	If a special price calculation takes place in case of Proprietary-Flow the Account Type Proprietary is printed in addition to the Account Type. Otherwise the field is initialized with "NO". Designated Sponsor Best Executor Issuer Liquidity Manager Liquidity Provider
Account type SNU	Blank A1 PP	Used, if trades are netted/aggregated by account type Agent Proprietary
Buy sell type	B S	Buy Sell
Cash settlement location	CBL EOC LZB SNB Short name of a Payment Bank: BAR CIT DEU HSB JPG NWB	Clearstream Banking Luxemburg Euroclear Bank Deutsche Bundesbank Swiss National Bank Barclays Bank plc Citibank N.A. Deutsche Bank AG HSBC Bank plc JPMorgan Chase Bank N.A. National Westminster Bank Plc

Field Name	Possible Values	Description
	RBS	Royal Bank of Scotland
CCP CM status	BUYI	Buy-in settled
	CASH	Cash settled
	CLOS	Settled on level CCP-CM for trades within offsetting block
	EXTE	Externally settled
	SETL	Settled
	PEND	Pending and not late
	IBL	ISIN blocked
	TIBL	Technical ISIN blocked
	PART	Partially settled, partially closed or closed repo trade
	LATE	Not settled, though contractual settlement day is in the past
CM – Customer status	BLOC	Blocked and not late (only sell trades)
	RLSD	Released and not late (only sell trades)
	BIBL	Buy-in blocked (only sell trades)
	TBBL	Technical buy-in blocked
	SETL	Settled
	PEND	Pending and not late
	PART	Partially settled, partially closed or closed repo trade
	LATE	Not settled, though contractual settlement day is in the past
Contract type	S	Spot
	R	Repo
Contract type SNU	Blank	Used, if trades are netted/aggregated by contract type
	S	Spot
	R	Repo

Field Name	Possible Values	Description
Currency	AUD	Australian Dollar
	CAD	Canadian Dollar
	CHF	Swiss Franc
	EUR	Euro
	GBP	Great Britain Pound
	JPY	Japan Yen
	SEK	Swedish Krona
	USD	US Dollar
Exchange trade type	O	Xetra OTC
		Eurex Bonds
		Eurex Repo
		Eurex
	X	Xetra on exchange
		Xontro on exchange
		Xontro off exchange
Leg	Blank	Spot trade
	1	Front leg of a repo
	2	Term leg of a repo
Instrument type	ADR	American Depository Receipts
	GDR	Global Depository Receipts
	BON	Bond
	EQU	Equity
	SUB	Subscription Rights
	XTF	Exchange Traded Funds
	FUN	Retaining and Distributing Funds
Service type	GDINB / GDINR	GDM information
	GDACB / GDACR	GDM activities
	GDADB / GDADR	GDM additional services
	RMSRB / RMSRR	Risk management services
	REPTB / REPTR	Reports
	MSDSB / MSDSR	Master data service
	EXECB / EXECR	Exceptional effort compensation
	COFEB / COFER	Communication Fee

Field Name	Possible Values	Description
Settlement location	CBF	Clearstream Banking Frankfurt
	CBL	Clearstream Banking Luxemburg
	EOC	Euroclear
	SIS	SegaInterSettle AG
	CCO	CRESTCo
Settlement location SNU	CBF	Clearstream Banking Frankfurt
	CBL	Clearstream Banking Luxemburg
	EOC	Euroclear
	SIS	SegaInterSettle AG
	CCO	CRESTCo
	Blank	Used, if trades are netted/aggregated per Settlement location.
Settlement run	SDS1	
	SDS2	
	STD	
	DTP1	
	DTP2	
	NTP	
	Blank	
Trade Type Information	SP	Special
	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 GC Pooling
	GCVA	Variable Repo GC Pooling
Trading location	XEUB	Eurex Bonds
	XERE	Eurex Repo
	XEUR	Eurex
	XFRA	Xonto Frankfurt

Field Name	Possible Values	Description
	XEEX	European Energy Exchange
	XETR	Xetra
Transaction type	442	REPO rate compensation received
	445	REPO rate compensation paid
	446	Coupon Adjustment Compensation cancel received
	448	Coupon Adjustment Compensation cancel paid
	450	Buy-in cash amount paid
	451	Buy-in cash amount received
	452	Cash settlement received
	454	Cash settlement paid
	456	Dividend compensation received
	458	Dividend compensation paid
	460	Dividend corporate action event corrections received
	462	Dividend corporate action event corrections paid
	464	Dividend trade cancellation received
	466	Dividend trade cancellation paid
	468	Price difference received
	470	Price difference paid
	472	Cash offsetting shares received
	474	Cash offsetting shares paid
	476	Equity interest of delay received
	478	Equity fine and interest of delay paid
	480	Coupon Compensation paid
	482	Coupon Compensation received
	484	Coupon Compensation cancel received
	486	Coupon Compensation cancel paid
	496	EUREX Cash Compensation received
	498	EUREX Cash Compensation paid
		Note: If there are values shown for the types “456” – “462”, then these have been entered by Clearing Supervision.

7 Appendix

Following abbreviations are used throughout the document:

Abbreviation	Stands for
ADR	American Depository Receipt
BOD	Begin of day
BRP	Batch oriented reporting
BuBa / BBK	Deutsche Bundesbank
CA	Corporate Action
CB	Central Bank
CBF	Clearstream Banking Frankfurt
CBL	Clearstream Banking Luxembourg
CCB	Cash Correspondent Bank
CCP	Central Counter Party
CHF	Swiss Franks
CM	Clearing Member
CORPT	Continuous Reporting
CREST	Central Securities Depository for UK and Ireland
CRP	Continuous reporting
CSD	Central Securities Depository
DIN	Dual Instruction Netting
DTP	Day Time Processing
DvP	Delivery versus Payment
ECAG	Eurex Clearing AG
EOD	End of Day
EUR	Euro
Euroclear (EOC)	Euroclear
Euroclear Bank	Euroclear Bank
GBP	Great Britain Pound
GC (Pooling)	General Collateral (Pooling)
GDR	Global Depository Receipts
GDM	Gross Delivery Management
IC	Integrated Clearer
ICSD	International Central Securities Depository
IoD	Interest of Delay
ISI	Immediate Settlement Instruction
LDF	Late Delivery Fine
MSU	Minimum Settlement Unit
NTP	Night Time Processing
PB	Payment Bank
PoA	Power of Attorney
RE	Risk Engine
RTS	Real Time Settlement
RvP	Receive versus Payment
SDS	Same-Day-Settlement
SI	Settlement Institution
SIN	Single Instruction Netting

Abbreviation	Stands for
SIS	SegaInterSettle AG
SLU	Settlement Locations Unit
SNA	System Network Architecture
SNB	Swiss National Bank
SNU	Settlement Netting Unit
SO	Surplus-Offsetting
SS	Surplus-Surplus
STD	Standard settlement
SUB	Subscription rights
TM	Trading Member
USD	US Dollar
XTF	Exchange Traded Fund

CCP Release 4.0

Member Filed Based & SWIFT Interface

Table of Contents

1	**Introduction**	**4**
1.1	**Relevant Message Types**	**4**
1.2	**Key Changes on the Interfaces with CCP 4.0**	**5**
2	**Interface Overview**	**6**
2.1	**Gross Delivery Management Interface (MT523/MT543)**	**7**
2.2	**Detailed Delivery Reports**	**8**
2.3	**Eurex Deliveries Report**	**10**
2.4	**Report Distribution**	**10**
3	**MT523 Settlement Instruction Data Carrier**	**12**
3.1	**Technical Layout: MT523 (Member to CCP)**	**14**
3.1.1	Header Record MT598	14
3.1.2	Data Records MT523	23
3.1.3	Trailer Record MT598	26
3.1.4	Field Descriptions	28
3.1.4.1	Header/Trailer (MT598):	28
3.1.4.2	Text Block (MT523):	29
3.2	**Technical Feedback (CCP to Member)**	**33**
3.3	**MT523 Rejection Message (CCP to Member)**	**34**
4	**MT543 Delivery against Payment Message**	**38**
4.1	**Technical Layout: MT543 (Member to CCP)**	**39**
4.1.1	Header Record	39
4.1.2	Data Record	41
4.1.3	Field Descriptions	44
4.2	**MT548 Rejection Message (CCP to Member)**	**46**
4.2.1	CCP Error Codes	46
4.2.2	Technical Layout of MT548 (Settlement Status and Processing Advice)	48
4.2.2.1	Header Record MT548	48
4.2.2.2	Data Record MT548	50
5	**Technical Layout: MT536 – Statement of Transactions**	**53**
5.1	**Summary of the Trade Information Provided in the Reports**	**53**
5.2	**Report Structure**	**57**
5.3	**Header Structure**	**57**
5.3.1	Basic Header	57
5.3.2	Application Header	59

5.3.3	User Header	60
5.4	**Text Block in MT536 – Statement of Transactions**	**60**
5.4.1	MT536 as used for CE260, CE265, CE270 and CE275	60
5.4.2	MT536 as used for CE280 Pending Delivery Instructions	66
5.4.3	MT536 as used in empty reports	70
5.4.4	Field Description	72
6	**Technical Layout: MT512 – Trade Confirmation**	**90**
2.1	**Summary of the Trade Information Provided in the Report**	**90**
2.2	**Report Structure**	**91**
2.3	**Header Structure**	**91**
2.3.1	Basic Header	91
2.3.2	Application Header	92
2.3.3	User Header	93
2.4	**Text Block in MT512 – Trade Confirmation**	**94**
2.4.1	MT512 as used for CE290	94
2.4.2	MT512 as used in empty reports	97
2.4.3	Field Description	99
3	**Technical Layout MT598 – Header and Trailer**	**104**
3.1	**Text Block in MT598 Header and Trailer message**	**104**
3.2	**Field Description**	**105**
4	**Appendix**	**110**

1 Introduction

The purpose of this document is to describe the layout and format of the Member File Based & SWIFT Interface of the Eurex Clearing AG CCP platform. This document is addressed to the participants to adapt their in-house systems according to CCP 4.0.

Chapter 2 “Interface Overview” explains scope and format of the files and SWIFT messages available in the Member File Based & SWIFT Interface.

Chapters 3 - 7 “Technical Layout” contain a description of the data formats used for the trade data and an overview of the file and message organization. It also presents the relevant data to be transferred between CCP and the members.

This document refers to participants having following roles:

- Trading Member (TM)
- Clearing Member (CM)
- Settlement Institution (SI)

All abbreviations used throughout this document are explained in the Appendix.

1.1 Relevant Message Types

The interfaces consist of different message types:

- MT543 Delivery against Payment message provided by members to block or release pending trades, possible rejection responses provided by CCP in MT548 format.
- Settlement Instruction Data Carrier (based on MT523) provided by members who are CBF customers to block or release pending trades, technical and possible rejection responses provided by CCP.
- Five SWIFT Reports based on MT536 provided by CCP via SNA, SWIFT network and the MISS connection:
    - CE260 - Pending Delivery Report
      (format similar to the Clearing and Settlement Statement of CBF)
    - CE265 - Pending Delivery Before NTP Report
      (format similar to the CE260 Pending Delivery Report)
    - CE270 - Settled Delivery Report
      (format similar to the Clearing and Settlement Statement of CBF)
    - CE275 - Settled Delivery Offset Report
      (format similar to the Clearing and Settlement Statement of CBF)

  - CE280 – Pending Delivery Instructions Report
    (format similar to the CE260 Pending Delivery Report)

- A SWIFT like report for deliveries resulting from Eurex according to the 'Schlussnoten' file provided by BrainTrade in format MT512[1] via SNA and the MISS connection:
  - CE290 – Eurex Deliveries

1.2 Key Changes on the Interfaces with CCP 4.0

The following key changes are introduced with CCP 4.0 in Member File Based & SWIFT Interface:

MT523 / MT598 Settlement Instruction Data Carrier ("Lieferinstruktionsdatenträger"):

- In field 'Recipient' value '8501' has to be used for EUR and foreign currency equities with settlement at CBF

MT512 / CE290 'Trade Confirmation':

- In field 82D 'Counterparty value '8501' is used for EUR and foreign currency equities with settlement at CBF

MT536 Statement of Transactions:

- Field 70E Transaction Details Narrative, additional values for subfield 'Security type'

  FUND Retaining and Distributing Funds

  ADR American Depository Receipts

  GDR Global Depository Receipts

- Field 70E Transaction Details Narrative, new subfield 'Corporate Action Indicator'.
  The indicator for a trade created/adjusted due to a capital adjustment with values:

  'Y' – Trade affected by original run of non-income event

  'I' – Trade affected by original run or a cancellation/rerun of income event

  'D' – Trade marked as candidate to be automatically booked out during cancellation/rerun

  'R' – Trade created during rerun

  'C' – trade generated during cancellation run

  'N' – Trade not affected by corporate action, remains unchanged

[1] Version 19.9 valid as of Oct 22, 2007

2 Interface Overview

Throughout this document, the following terms are used in respect to CCP (report) processing types:

- "BRP" to refer to batch oriented processing for Euro (EUR) equities with settlements at CBF. The respective reports are provided by the CCP after processing the settlement results from CBFs STD/SDS1/SDS2 settlement cycles.
- "CORPT" to refer to continuous reporting for bond and equities with settlements not in scope of "BRP" (e.g. EUR bond, Swiss Franc (CHF) equity and bonds, foreign currency equity and bonds). The respective reports are provided time triggered by the CCP (8 configuable times during a CCP business day) reflecting the continuous settlement results from the respective (I)CSDs.

The following table lists the interfaces and reports described in this document.

Availability	Interface/ Report	Sender	Media/Format			Frequency
			SNA	MISS	SWIFT	
Gross Delivery Management (GDM) Interface						
All instruments	MT523 Settlement Instruction Data Carrier	Settlement Institution	X			Continuously during daily processing of GDM
All instruments	Technical feedback	CCP	X			After files are received from CCP
All instruments	MT523 Rejection message	CCP	X			In configurable time intervals
All instruments	MT543 Delivery against Payment Message	Settlement Institution			X	Continuously during daily processing of GDM
All instruments	MT548 Rejection message	CCP			X	In configurable time intervals
Delivery Reporting						
BRP	Pending Delivery Report (CE260)	CCP	X	X		For BRP: end of day processing of CCP
CORPT			X	X	X	For CORPT: After NTP, Early in the morning
CORPT	Pending Delivery Before NTP Report (CE265)	CCP	X	X	X	End of day processing of CCP

Availability	Interface/ Report	Sender	Media/Format			Frequency
			SNA	MISS	SWIFT	
BRP	Settled Delivery Report (CE270)	CCP	X	X		For BRP: after each settlement cycle. For CRP: generated 8 times during the calendar day (10 configurable times are possible)
CORPT			X	X	X	
BRP	Settled Delivery Offset Report (CE275)	CCP	X	X		After SDS1 and SDS2
CORPT	Pending Delivery Instructions Report (CE280)	CCP	X	X	X	End of day processing of CCP
All instruments. Only trades from trading location EUREX (Eurex Deliveries)	Eurex Deliveries (CE290)	CCP	X	X		End of day processing of CCP

2.1 Gross Delivery Management Interface (MT523/MT543)

The interface allows authorized participants to perform Gross Delivery Management on sell trades

- via SWIFT using Delivery against Payment Messages in MT543 format
- via file based interface using the Settlement Instruction Data Carrier ("Lieferinstruktionsdatenträger") in LIMA-SWIFT format "MT523 – Deliver against Payment"

The Gross Delivery Management interface provides the functionality to block/release pending sell trades in the CCP. The functionality is comparable to the block/release and to the pre-advice function provided by (I)CSDs and has been adapted to fit the CCP requirements. Trades can be either released (partially or fully) or blocked. Linking trades per reference and setting the type of processing ("gross" or "net") cannot be performed with the Delivery against Payment Message or the Settlement Instruction Data Carrier. This functionality is only available via Member GUI/VALUES API.

The Delivery against Payment Message (MT543) and the Settlement Instruction Data Carrier (MT523) are processed on top to any Gross Delivery Management changes made by a participant prior to the submission through the same or a different media. This implies that GDM actions via MT543 or MT523 are executed relative to the current block/release state of a trade. If a member requests a block of e.g. quantity 10, then the released quantity of the respective trade is reduced by 10. This is different from GDM via VALUES API, where a VALUES API GDM request overrides any previous GDM action, as the new release quantity will be explicitly set. It is recommended to use only one interface (GUI, VALUES API, File or SWIFT) to avoid conflicts.

The MT543 Delivery against Payment Message as well as the MT523 Settlement Instruction Data Carrier file must only contain instructions for trades that are subject to CCP processing. GDM on buy trades and accordingly LIMA-SWIFT formats MT521 and MT541 are not supported.

Independent of the (I)CSD members are using, they can send in GDM block/release actions via SWIFT MT543 Delivery against Payment messages to CCP. CCP will handle incoming instructions on a best effort basis, related status changes depend on successful modification of delivery instructions at the CSDs through CCP where necessary.

A Settlement Instruction Data Carrier file can contain several logical files, each containing a header record, several data records and a trailer record per settlement account.

Settlement Institutions who are CBF customers will need to send up to 2 separate Settlement Instruction Data Carrier files using SWIFT formats MT 523:

1. to CBF for the trades not supported by CCP
2. to CCP for the trades supported by CCP.

GDM activities on Eurex deliveries out of UK products will not be supported[2]. GDM activities have to be processed within CREST.

2.2 Detailed Delivery Reports

The interface specification for Detailed Delivery Reports describes the content and format of the files between CCP and participants and is used for the transmission of detailed delivery information. The message layout for the four reports (“Pending Delivery Report”, “Pending Delivery Before NTP Report”, “Settled Delivery Report" and “Pending Delivery Instructions Report”) is based on SWIFT format “MT536 - Statement of Transactions”.

The specification is provided once for all four reports in a generic way. The fields specific to a certain report are marked accordingly.

[2] Extension of product scope to selected UK products is planned by Eurex.

- "RAWCE260, RAWCE261, RAWCE262 - Pending Delivery Report": These reports show all deliveries, which are pending either on CCP - Clearing Member level, or on Clearing Member – Customer level, considering settlement results of STD/NTP. The trades and the parts of trades (in case of partial delivery) not settled yet are listed regardless whether they are late, from the current business day, from the previous business day, or resulting from corporate actions (e.g., subscription rights). The reports for BRP are sent daily during the end-of-day processing. The reports for CRP are sent daily early in the morning of a business day after considering the result of NTP.
- "RAWCE265, RAWCE266, RAWCE267 - Pending Delivery Before NTP Report": This report is similar to the Pending Delivery Report but with a different generation time. These reports show all deliveries, which are pending either on CCP - Clearing Member level, or on Clearing Member – Customer level. The trades and the parts of trades (in case of partial delivery) not settled yet are listed regardless whether they are late, from the current business day, from the previous business day, or resulting from corporate actions. Settlement results of the NTP processing are not considered, i.e. trades that are settled on both levels CCP - CM and CM - customer in the NTP run are still reported as pending in the report. This also applies for trades already settled in the offsetting block during the settlement netting process. Trades settled during the DTP of the current business day are not displayed. The reports are sent daily during the end-of-day processing.
- "RAWCE270, RAWCE271, RAWCE272 - Settled Delivery Report": The reports contain all partially or fully settled trades after a settlement cycle at (I)CSDs, as well as the Clearing Member's internal deliveries (i.e. trades within the offsetting block) considered settled. Trades are listed in the Settled Delivery Report when they are partially or fully settled on CCP-Clearing Member level and/or on Clearing Member-Customer level.

  The Settled Delivery Report for BRP is generated after incorporation of the settlement feedback from the CBF settlement runs STD, SDS1 and SDS2. For other instrument types and currencies, the Settled Delivery Report is generated up to eight times during the CCP business day. Creation of 1st Settled Delivery Report (CE270/271/272) of the current business day is synchronized with the creation of Pending Delivery Report (CE260/261/262). The distinction of the reports is done by adding a sequence number to the filename[3], when files are transmitted via the CCP lines to a MISS or via SNA.
- "RAWCE275, RAWCE276, RAWCE277 - Settled Delivery Offset Report": The reports contain all the Clearing Member's internal deliveries (offsetting block information part only) that are settled after SDS1 of SDS2 (for BRP).
  The Settled Delivery Offset Report for BRP is generated after the CBF settlement runs SDS1 and SDS2. The distinction of the reports is done by adding a sequence number to the filename[4], when files are transmitted via the CCP lines to a MISS or via SNA.

  This report is generated before the "RAWCE270, RAWCE271, RAWCE272 - Settled Delivery Report". If the "Settled Delivery Offset Report" is used the contained information is not shown in the corresponding "Settled Delivery Report".

[3] E.g. RAWCE270001.LIS for SDS1 if report is sent via MISS
[4] E.g. RAWCE275001.LIS for SDS1 if report is sent via MISS

- "RAWCE280, RAWCE281 – Pending Delivery Instructions Report": The report CE280 *Pending Delivery Instructions* lists all the pending delivery instructions after CCP netting for the current settlement day and is generated primarily for members choosing the SIN[5] processing. Nevertheless members choosing the DIN processing may also request the Pending Delivery Instructions Report. The reports are sent daily during the end-of-day processing.

  The SWIFT format MT536 used for the report CE280 Pending Delivery Instructions is based on the format MT536 used for other settlement reports. It contains information relating to delivery instructions; reference to original trade is not given.

2.3 Eurex Deliveries Report

The interface specification for Eurex Deliveries Report describes the content and format of the files between CCP and participants and is used for the transmission of detailed information of Eurex deliveries received on the current business day.
The message layout for the report "Eurex Deliveries" is based on a SWIFT like format MT512.

- "RAWCE290, RAWCE291, RAWCE292 – Eurex Deliveries Report": The report contains all Eurex deliveries from Exercises/Assignments, Notification/Allocations, deletion of Eurex deliveries and Forced deliveries of the current business day. The reports are sent daily during the end-of-day processing.

2.4 Report Distribution

Each of the role-specific reports is sent in a separate file to Settlement Institutions, Clearing Members and Trading Members. A Non-Clearing Member can receive the reports only if the related CM has "approved" the distribution or if it is a "Settlement Institution". All reports contain delivery/trade information on a gross basis (trades). The information is provided irrespectively whether the trade is/was subject to settlement netting or to gross processing.
In Detailed Delivery Reports (CE260, CE265, CE270, CE275 and CE280) the Delivery ID used to transfer the delivery information to settlement locations is transmitted in addition if applicable.

CRP CCP reports sent via the MISS can be distinguished from the BRP CCP reports via the report filename and/or their extension (for BRP "[…].lis", for CRP "[…]CORPT.lis") in their decompressed version. CE270/CE275 reports furthermore are numbered according to their corresponding settlement/reporting run.

For reports sent via SNA the report name can be defined by the participant in cooperation with DBAG.

[5] The Single Instruction Netting method results in delivery instructions only, while for the Dual Instruction Netting delivery instructions as well as cash instructions are created.

The reports contain the information per member, which is relevant for the individual role:

- RAWCE260, RAWCE265, RAWCE270, RAWCE275, RAWCE280 and RAWCE290 for the Clearing Member role contain only information for the Clearing Member itself and related non-Clearing Members.
- RAWCE261, RAWCE266, RAWCE271, RAWCE276, RAWCE281 and RAWCE291 for the Settlement Institution role contain only information for settlement accounts managed by the respective Settlement Institution.
- RAWCE262, RAWCE267 and RAWCE272, RAWCE277 and RAWCE292 for the Trading Member contain information for the exchange member itself.

If a member has multiple roles the member can request the reports for each role, e.g. a member, who is Trading and Clearing Member, can inquire the reports RAWCE260,RAWCE265, RAWCE270, RAWCE275, RAWCE280, RAWCE290, RAWCE262, RAWCE267, RAWCE272 and RAWCE292. If the member requests reports for different roles, they will be available via SNA as well.

All reports are delivered to up to five MISSes. Additionally, the reports can be delivered via SNA transfer. CRP reports can also be delivered via the SWIFT network.

3 MT523 Settlement Instruction Data Carrier

The Settlement Instruction Data Carrier ("Lieferinstruktionsdatenträger") is available for members who are CBF customers (i.e. have access to the SNA network). The file is sent in from the member in LIMA-SWIFT format "MT523 – Deliver against Payment" to CCP via the necessary z/OS File Transfer (SNA). It is based on the ISO 7775 standard. For certain fields, the member has to set specific values for the CRP context, which differ from the BRP usage rules. These fields are explicitly listed in section 3.1 Technical Layout: MT523 (Member to CCP).

The header record must contain the recipient information; the data record is repeated for each settlement instruction. Each file must contain one header and one trailer record. Only the message type 142 is supported. Message types 132, 152 and 162 are not supported.

Identification of trades

For unique identification, the following fields need to be used:

a) Spot trades:

- Trading Location
- Trade Date
- Trade Number
- Instrument ISIN Code
- Order Number (optional, if not provided the trade is processed with the four remaining attributes)

b) Repo trades:

- Trading Location
- Trade Date
- Instrument ISIN Code
- Trade Number (optional if Order Number and Contractual Settlement Date are provided, else mandatory)
- Order Number (optional, if trade number is provided, else mandatory)
- Contractual Settlement Date (for open and open-variable repo trades, the contractual settlement date is sent as 2099-12-31 if the closing request is still not sent to CCP, i.e. the term leg of the trade is still open)

NOTE:

- If Order Number and Contractual Settlement Date are used for referencing, the Trade Number has to be left empty.
- The GDM action will always be applied to the members sell trade within the repo.

From a functional point of view the following information is provided in the header message MT598 (MT598 Header), data records MT 523 and in the trailer message MT598 (MT598 Trailer). For more

technical information (e.g. “File transfer number”) and the complete layout of the messages refer to the chapters 3.1.1.1, 3.1.1.2 and 3.1.1.3. If information must be provided multiple times, only one occurrence is listed.

Field Content	Message	Qualifier
Sender	MT598 Header	No qualifier, digits 2-5 of Header
Recipient	MT598 Header	No qualifier, digits 14-17 of Header
Test indicator	MT598 Header	20 – Transfer block identification: digit 2
Transmission Date	MT598 Header	20 – Transfer block identification: digits 7-12
Participant abbreviation	MT598 Header	79 – Info header record
Transmission Time	MT598 Header	No qualifier, digits 8-15 of Trailer
Contractual Settlement Date	MT523	30 – Settlement Date
Trade Number	MT523	20 – Instruction identification: digits 9-15
Trade Day	MT523	31P – Trade Day
Nominal category and value	MT523	35A – Nominal
Instrument ISIN Code	MT523	35B – Security Identification
Seller account	MT523	83C – Seller Account
Buyer account	MT523	87D – Buyer Account
Equivalent amount and currency	MT523	32B – Equivalent amount
Entry date	MT523	72 – Entry date
Reconciliation nominal amount	MT598 Trailer	79 – Info trailer record

The layout of the file expected by the CCP is similar to the Settlement Instruction Data Carrier already in Production by CBF[6].

[6] The layout of that file is described in the CBF document “CASCADE-LIMA-FILE-TRANSFER / LION Messages”

3.1 Technical Layout: MT523 (Member to CCP)

The following instructions show an example of a set of instructions. Please keep the following points in mind:

- All values are examples for demonstration
- The first symbol in every instruction is the start of message; the hex-value is '01'
- The last symbol in every instruction is the end of message; the hex-value is '03'

According to the LIMA-SWIFT-standards, there has to be a 'Carriage Return - Linefeed'. The hex-value is '0D25' (EBCDIC).

The example includes rejections of messages. The column “Instructions” marks the fields that must be sent within the Settlement Instruction Data Carrier, the column “Rejection” marks the fields that are sent in the Rejection message.

3.1.1 Header Record MT598

Fieldname	Format	Value	Comment	Instruction	Rejection	
Start of message	=1x	HEX ('01)	Constant	M	M	Header
Sender	=1+3n	7890	For rejections: 8501 (for EUR and foreign currency equity with settlement at CBF) 7525 (for all other equity & bond instruments)	M	M	
Message Number	=5n	00001	Consecutive number, constant ‚1‘ in Header-Rec.	M	M	
Message type	=3n	598	Constant for Header- and Trailer Rec.	M	M	
Recipient	=1+3n	7525 8501	Constant for CCP (instructions), varies for rejections	M	M	
Application indicator	=1x	C	Constant "C" for CCP	M	M	
Test indicator	=1x	P	"P" for Production, "T" for Test	M	M	
Message mode	=3n	101	Constant for Header-Rec.	M	M	

Fieldname	Format	Value	Comment	Instruction	Rejection	
Number of add on messages	=1x	0	Constant	M	M	
Code indicator	=3n	001	Constant	M	M	
Transfer block identification	=16x (complete block)	..:20:	Constant, Block Identification, Separator: HEX ('0D25') and ':20:'	M	M	Text
Application indicator	=1x	C	Constant for CCP	M	M	
Test indicator	=1x	P	"P" for Production, "T" for Test	M	M	
Corresponding bank	=1+3n	7890	Must be identical with Sender	M	M	
Transmission date	=6n	050324	YYMMDD	M	M	
File transfer number	=4n	0001	Increasing per day	M	M	
Message mode	=3n	..:012:101	Separator HEX('0D25'), ISO-Identification':012:' and message mode '101' (identical with field from Header)	M	M	Text
Info header record	35 *50x	..:79:	Constant, Separator + Block-identifier HEX('0D25') and ':79:'	M	M	
Participant abbreviation	31x	>A01Test Bank Frankfurt	ISO-Identification'>A01' and free text with max. 31 digits	M	M	
Valid messages	5n	>R95	Constant 0: only rejections are reported	-	M	
Rejected messages	5n	>R96	Number of rejected messages	-	M	
Valid instructions	5n	>R97	Constant 0: only rejections are reported	-	M	
Rejected instructions	5n	>R98	Constant 0	-	M	

Fieldname	Format	Value	Comment	Instruction	Rejection	
Transfer reference	=4n	>R99	Reference number	-	M	
Identifier		..-	Constant: HEX ('0D25') and '-'	M	M	Trailer
Transmission date	=6n	020214	YYMMDD	M	M	
Transmission date	=8n	16271600	HHMMSSCC	M	M	
Filler	=5x	5 * SPACE	Constant	M	M	
Response code	=7x	0000000	Constant	M	M	
End of message	=1x	HEX ('03')	Constant	M	M	

3.1.2 Data Records MT523

Fieldname	Format	Value	Comment	
Start of message	=1x	HEX ('01)	Constant	Header
Sender	=1+3n	7003		
Message Number	=5n	00003	Consecutive number of the record within the transmission	
Message type	=3n	523	Constant for MT523	
Recipient	=1+3n	8501 7525	Constant for CCP instructions: 8501 (for EUR and foreign currency equity with settlement at CBF) 7525 (for all other equity & bond instruments)	
Application indicator	=1x	C	Constant "C" for CCP	
Test indicator	=1x	P	"P" for Production, "T" for Test	
Message mode	=3n	142	'142' for set / remove settlement-block All other values are rejected.	
Number of add on messages	=1x	0	Constant	
Code indicator	=3n	001	Constant	
Contractual Settlement date	6!n	...:30:071230	Separator HEX('0D25') , ISO-Identification':30:' and settlement-day (in the form YYMMDD).	Text
Instruction-identification	=16x (complete block)	...:20:	Constant, Block Identification, Separator: HEX ('0D25') and ':20:'	
Application indicator	=1x	C	Constant for CCP	
Test indicator	=1x	P	"P" for Production, "T" for Test	

Fieldname	Format	Value	Comment	
Originator	4!n	7569	Broker	
Type of order	2!n	10	Constant '10'	
Trade number	7!n	0001510	Trade-number	
Filler	1!x	0	Constant '0'	
Trade day	6!n 3!a	...:31P:011009EDE	Separator HEX('0D25'), ISO-Identification':31P:', Trade day YYMMDD and optional trading location	
Nominal – Security category – Nominal value	 3!x 11,3	...:35A: SHS 500,000	Separator HEX('0D25'), ISO-Identification':35A:', 'SHS' for shares nominal value of trade if relevant, else: 0,	
Security ident. „ISIN “ ISIN	 5!x 12!x	...:35B:ISIN DE0007664005	Separator HEX('0D25'), ISO-Identification':35B:', 'ISIN ' (with SPACE at the end) and ISIN	
Seller account	/8x	...:83C:/70030000	Separator HEX('0D25'), ISO-Identification':83C:/' and acc.number left-justified; Member account number at the (I)CSD where the trade will be delivered from, e.g. a CBF account, CBL account or EOC account; CBF account number is to be filled with trailing zeros to 8 digits	Text
Buyer account	/8x	...:87D:/75250000	Separator HEX('0D25'), ISO-Identification':87D:/' and acc.number left-justified; CCP account number at the (I)CSD where the trade will be delivered from.	
Equivalent amount Currency Equivalent amount	 =3!x 12,2d	...:32B: EUR 0,	Separator HEX('0D25'), ISO-Identification ':32B:', e.g. 'EUR' for Euro, ‘CHF’ for Swiss Francs, ‘GBP’ for Great Britain Pound, ‘USD’ for US Dollar Equivalent Amount	
Information	6*35x	...:72:	Constant, Separator HEX('0D25') and identification ':72:'	
Message mode	3!n	>I01142	ISO-Identification'>I01' and Message mode (see above)	

Fieldname	Format	Value	Comment	
Rejection indicator	3!n	>I11664	The field is not processed.	
Confirmation indicator	3!n	>I12664	The field is not processed.	
Priority	1!n	>D223	Modified priority	
Settlement-block	1!x	>D51J	flag 'J', for setting a settlement block (type of order 142).	
Entry date	8!n	>K9320020201	ISO-Identification'>K93' and the entry-date of the trade (YYYYMMDD)	
Identifier		'..-'	Constant: HEX ('0D25') and '-'	Trailer
Transmission date	=6n	020214	YYMMDD	
Transmission date	=8n	16271700	HHMMSSCC	
Filler	=5x	5 * SPACE	Constant	
Response code	=7x	0000000	Constant	
End of message	=1x	HEX ('03')	Constant	

3.1.3 Trailer Record MT598

Fieldname	Format	Value	Comment	Instruction	Rejection	
Start of message	=1x	HEX ('01)	Constant	M	M	Header
Sender	=1+3n	7003	Sender of the record	M	M	
Message Number	=5n	00006	Consecutive number (number of records within the transmission)	M	M	
Message type	=3n	598	Constant for Header- and Trailer Rec.	M	M	
Recipient	=1+3n	7525 8501	Constant for CCP instructions: 8501 (for EUR and foreign currency equity with settlement at CBF) 7525 (for all other equity & bond instruments)	M	M	
Application indicator	=1x	C	Constant "C" for CCP	M	M	
Test indicator	=1x	P	"P" for Production, "T" for Test	M	M	
Message mode	=3n	109	Constant for Trailer-Rec.	M	M	
Number of add on messages	=1x	0	Constant	M	M	
Code indicator	=3n	001	Constant	M	M	
Transfer block identification	=16x (complete block)	..:20:	Constant, Block Identification, Separator: HEX ('0D25') and ':20:'	M	M	Text
Application indicator	=1x	C	Constant for CCP	M	M	
Test indicator	=1x	P	"P" for Production, "T" for Test	M	M	
Corresponding bank	=1+3n	7003	Must be identical with Sender	M	M	Text
Transmission date	=6n	050324	YYMMDD	M	M	

Fieldname	Format	Value	Comment	Instruction	Rejection	
File transfer number	=4n	0001	Increasing per day	M	M	
Message mode	=3n	...:012:109	Separator, ISO-ident., Message mode identical with field from Header HEX('0D25') and ':012:109'	M	M	
Info trailer record	35 *50x	...:79:	Constant, Separator + Block-identifier HEX('0D25') and ':79:'	M	M	
File transfer records	5n	>N015	ISO-Identification'>N01' and total number of records –1 (without the Trailer-Rec., one of it is the Header-Rec.)	M	M	
Reconciliation nominal amount	11,3d	>N118800,	Summation of all nominal values in field 35A for reconciliation. Here: 8880	M	-	
Identifier		..-	Constant: HEX ('0D25') and '-'	M	M	Trailer
Transmission date	=6n	050324	YYMMDD	M	M	
Transmission date	=8n	16271700	HHMMSSCC	M	M	
Filler	=5x	5 * SPACE	Constant	M	M	
Response code	=7x	0000000	Constant	M	M	
End of message	=1x	HEX ('03')	Constant	M	M	

3.1.4 Field Descriptions

This section contains fields, which differ from the CBF documentation. All other fields are used as described in the CBF document **"LION-Messages for Customers Clearstream Banking"**. If the tag of a field consists of two digits (e.g. "20") than a leading zero can be put in front of the tag ("020") but this leading zero is not mandatory.

3.1.4.1 Header/Trailer (MT598):

Header of MT598

CCP

The field Message Type has to be filled with the value "598"

The field Recipient has to be filled with a CCP CBF account:

- "8501" (for EUR and foreign currency equity with settlement at CBF)
- "7525" (for all other equity & bond instruments)

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

Field 12 – Message Mode

CCP

"101" – Header record
"109" – Trailer record

Field 20 – Transfer Block Identification

CCP

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

The field Corresponding Bank is filled with a four-digit CBF account number of the instructor.

Field 79 – Info Header Record

CCP

Special note: The field >A01 Participant abbreviation is a mandatory field but ignored by CCP.

3.1.4.2 Text Block (MT523):

Field 20 – Instruction Identification

CCP

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

The field Originator is filled with a four-digit CBF account number of the instructor. This field is always filled with the default value "7501" for Xetra, Eurex Bonds and Eurex Repo trades and filled with the Instructor Id (Makler) for Xontro trades. The default value "7500" is used for Eurex deliveries.

The Trade Number is filled with the trade number of the trading system (e.g. Eurex Bonds, Eurex etc.). Please note that this field is filled up to seven digits with leading zeroes, e.g. "0012345" (When referencing Eurex Repo trades using the Order Number and Contractual Settlement Date the Trade Number is optional).

The Filler field contains one '0'.

Field 30 – Settlement Date

CCP

Special note: This mandatory field contains the settlement date in the format YYMMDD. This field is relevant for Repo trades and hence has to be the contractual settlement date of the respective repo leg.

Otherwise the field of the respective repo leg is not processed by the CCP.

Field 31P – Trade Date and Location

CCP

Special note: The syntax of the field is 6!n(3!a). The first six digits contain the Trade Date in the format YYMMDD. The last three letters contain the trading location. Valid values are:

- EDF – Xontro trades
- EDE – Xetra trades
- EUB – Eurex Bond trades
- ERE – Eurex Repo trades
- EDT – Eurex deliveries

The CCP may define additional values if required.

The trading location is mandatory for trading locations other than Xetra or Xontro.

In case of Xetra or Xontro trades, the CCP will derive the trading location from the field Originator (sub field of field 20 – Instruction Identification), if the trading location is not provided by the member

Field 32B – Equivalent Amount

CCP

Special note: The currency of the trade to be referenced has to be provided.

Amount is not processed by CCP. Recommended to be filled with 0.

Field 35A – Nominal

CCP

Syntax:	SHS11,3d	(Type) (Quantity)
Special note:	SHS (Security Category) + Nominal Value/Quantity	
	This field contains the quantity to be released or blocked with the instruction. If this nominal is smaller than the original trade quantity, it is interpreted as a partial release or partial block (depending on field 72/51D). Partial release instructions are interpreted as accumulative by the CCP. If one instruction in the file leads to a situation where the overall released or blocked quantity is greater than the original trade quantity, CCP will not process this release/block request.	
	If the block/release status located in field 72 (Sender to Receiver Information), sub field D51 (Settlement Block), is set to 'J', the quantity will be (additionally) blocked, if the field is set to 'N', the quantity will be (additionally) released.	

Field 35B – Security Identification

CCP

Special note:	CCP expects the ISIN securities code in this field; otherwise the message will be rejected. Additionally entered free text will not be processed.

Field 35E – Series Information

CCP

Special note:	This field is not processed by CCP because it only applies to bond splits.

Field 72 – Sender to Receiver Information

CCP

Syntax: Only the following information is allowed for this field.

>I01 Message Mode	3!n	"142" for instructions
>I11 RDT Rejection Indicator	3!n	Not used for instructions "064" for rejections
>I12 RDT Confirmation Indicator	3!n	Not used by CCP
>D22 Priority	1!n	Not used by CCP
>D51 Settlement Block	1!x	"J" for block / "N" for Release
>K93 Entry Date	8!n	Mandatory, format: YYYYMMDD
>K95 Gross/Net Processing	1!x	Optional (For future use)
>K96 Link Reference	12!x	Optional (For future use)
>K97 Order Number	16!x	Optional

Remark concerning the Order Number:
- For Xetra trades: The Order Number is provided by the trading location; 13 digits followed by spaces.
- For Xontro trades: The Bank Internal Order Number or "DWZ" followed by a 13-digit number provided by Xontro is used as Order Number.
- For Eurex Bonds trades: The Order Number is provided by the trading location; 13 digits followed by spaces.
- For Eurex Repo trades: The External Order Number is provided by the trading location; 13 digits followed by spaces.
- For Eurex deliveries: The Order Number is always left empty.

In general:
Release Requests for trades that do not contain an order number field are applied to all CCP-trades that match the remaining key trade attributes (trade date, trading location, trade number, ISIN). The applicable release request is applied by sorting the trades by increasing order number.

Field 83C – Seller Account

CCP

Special note: The Seller Account is filled with the 8-digit (including four trailing zeros). Member account number at the CSD where the trade will be delivered from, e.g. a CBF, CBL, EOC or SIS account; account number is to be filled with trailing zeros to 8 digits.

In case of CBF, either the Settlement account or the resp. headquarter (RegÜber) account.

Field 87D – Buyer Account

CCP

Special note: The Buyer Account is filled with the 8-digit CCP account at CBF (including four trailing zeros).

3.2 Technical Feedback (CCP to Member)

On a first level the CCP provides "technical feedback" that the file was successfully received.

This “technical” feedback has the following functional relevance. Each “technical feedback” file contains a time stamp (see in example below: “EMPFANGSDATUM: dd.mm.yyyy” with “EMPFANGSUHRZEIT: hh:mm:ss”). From this time stamp, the participant (“BANKNUMMER: xxxx”) can derive the timing as to when the member Settlement Instruction Data Carrier will be processed within the CCP system:

- Technical feedback files having a time stamp that is within the time period of the communicated “best effort phase” (for the respective (I)CSDs), are handled for immediate processing where possible. It may occur that the processing of the instruction file is postponed until the next settlement run.
- Technical feedback files having a time stamp that is after the communicated “best effort phase”, are postponed until the next settlement run.

The technical feedback is provided to the participant via the same transmission route that the file was sent, i.e. via SNA-lines.

The technical feedback file has the following layout (example):

```
*****************************************************************************
*                                                                           *
*                                                                           *
*                         EUREX CLEARING AG                                 *
*                         -----------------                                 *
*                      CCP-EINGANGSBESTÄTIGUNG                              *
*                                                                           *
*****************************************************************************
*                                                                           *
* BANKNUMMER: XXXX  ERSTELLUNGSDATUM: 22.04.2005  ERSTE TRANSFERNUMMER: 0011  *
*                                                                           *
* EMPFANGSDATUM:   22.04.2005                                               *
* EMPFANGSUHRZEIT: 13:35:01                                                 *
*                                                                           *
*                                                                           *
* FOLGENDE TRANSFERBLÖCKE WURDEN GESENDET:                                  *
*                                                                           *
* TRANSFERNUMMER: 0012     ANZAHL SÄTZE:       3    ANWENDUNG: C           *
*                                                                           *
*                                                                           *
* ANZAHL EINGABESÄTZE:               3                                      *
* ANZAHL PROD-DATEI:                 3                                      *
* ANZAHL TEST-DATEI:                 0                                      *
*                                                                           *
*                                                                           *
* CCP IST BEREIT FÜR DEN EMPFANG DER NAECHSTEN DATEI                        *
*****************************************************************************
```

3.3 MT523 Rejection Message (CCP to Member)

The CCP performs a syntax and content check of the file on single record level and on the SWIFT MT523 message. Following this functional check, CCP provides rejection responses containing information about the quality of the data received.

The CCP provides the following content and processing feedback:

- Only rejection responses are provided, no confirmation responses are available.
- No statistics on the number of processed or rejected records are provided.
- Rejection responses are provided in format MT523 for MT523 instructions. All fields (optional and mandatory) of the MT523 will be filled as received from the participants.
- No choice is offered regarding the scope of response and the transmission route of the response. The rejection responses are provided to all participants by default – the usage of the feedback file is at the discretion of the participant. The transmission route of the CCP feedback is via "SNA-lines" for MT523.

With regards to the format of the feedback, the CCP stays in line with CBF standards but uses CCP specific error codes as outlined below.

CCP Error Code	Description	Interpretation
CC1005F	Message cannot be processed	The message cannot be processed due to format problems.
CC1006F	Invalid Trade Status for requested transaction	The block/release request cannot be processed for the following reasons: o The specified trade is not a "Sell" o The request is "block" but the trade is already blocked, or vice versa for "release" o "block" is requested, but the trade status is not: pending, partially closed, closed, or partially settled o A "release" is requested but the trade status is not: pending, closed, partially closed, settled or partially settled. The trade status is Buy-In blocked The trade status is Technical Buy-In blocked
CC1007F	Buyer account is not CCP	Field 87D is not filled with a valid CCP account.

CCP Error Code	Description	Interpretation
CC1008F	Invalid ISIN	The ISIN specified in field 35B is invalid for one of the following reasons: It does not match with the ISIN of the trade retrieved from the CCP database. It does not exist in the CCP database. The CCP system retrieves the trade based on the key fields: Field 20: Trade Number Field 31P: Trade Date Field 31P or derived from Field 20: trading location field 72 / K97: Order Number Then, the ISIN of the retrieved trade must match with the ISIN instructed in field 35B.
CC1009F	Requested trade not found	The CCP system cannot find the trade in the database. This means that one of the CCP key fields must be wrong: Field 20: Trade Number Field 20: Originator – to derive the trading location or Field 31P: Where filled – trading location Field 31P: Trade Date Field 72 / K97: Order Number Field 35B: ISIN Field 30: Settlement Date (contractual)
CC1010F	Invalid settlement account	The specified seller account (field 83C) does not match with the settlement account stored in the trade table for the retrieved trade.
CC1025I	Transaction rejected as settlement netting already started	The record cannot be processed for one of the following reasons: It has been received too late for the respective settlement run and will be postponed to the next settlement run. The respective trade is affected by a corporate action event.
CC1082F	Insufficient transaction quantity	The quantity requested in field 35A is not available anymore for the requested action (block or release)

CCP Error Code	Description	Interpretation
CC1083F	Invalid transaction quantity	Requested nominal in field 35A is either less than the minimal settlement unit (MSU) or exceeds the MSU, but is not a multiple of the MSU.
CC1143F	MSIF message header not found	The header in the instruction file could not be identified.
CC1144F	Invalid format of the MSIF trade date	The date is listed in a not readable format.
CC1145F	MSIF K93 entry date do not match trade date	The date in field 72, K93, does not correspond to the date in field 31P.
CC1147F	Application indicator, test indicator in header and text of the message do not match	The content of the record is related to a different System, e.g., a Non CCP trade is listed in a CCP file.
CC1148F	Invalid recipient – different than CCP	The addressed settlement account is not a valid CCP settlement account.
CC1150F	MSIF test indicator invalid for area type	A test indicator „T" was sent into production or „P" into simulation.
CC1151F	MSIF request invalid Type mode	The sent message mode is not supported by CCP.
CC1152F	Invalid buy/sell type	The specified trade is not a "sell".
CC1153F	Invalid release status	The request is "block" but the trade is already blocked, or vice versa for release.
CC1154F	Invalid settlement status CCP-CM level	A "block" is requested but the trade status is not: pending, (partially) closed or (partially) settled on level CCP-Clearing Member (Clearing Member (CM)). A "release" is requested but the trade status is not: pending, (partially) closed or (partially) settled on level CCP-CM.
CC1155F	Unrecognized action requested	The action in field 72 is not valid.
CC1156F	Invalid settlement status CM-TM	A "block" is requested but the trade status is not: pending or (partially) settled on level Clearing Member (CM) – Trading Member (TM). A "release" is requested but the trade status is not: pending or (partially) settled on level CM-TM.
CC1157F	Invalid code indicator	The code indicator does not correspond to the demanded standard.

4 MT543 Delivery against Payment Message

The MT543 Delivery against Payment Message sent from the member via SWIFT network to the CCP is based on the ISO 15022 standard.

A basic header (block 1) and an application header (block 2) are expected.

User header (block 3) and trailer (block 5) are not expected, and will be ignored by CCP if present. The data record layout is detailed below.

Only the message functions NEWM and PREA are supported (Seq A tag 23G):

- NEWM to (partially) release a sell trade
- PREA to (partially) block a sell trade.

Identification of trades

For unique identification, the following fields need to be used:

- Trade Number
- Order Number (optional)
- Place of Trade
- Trade Date
- Instrument ISIN Code

NOTE: The GDM action is always applied to the member's sell trade within the Repo.

The complete layout of the messages is described in the following section.

4.1 Technical Layout: MT543 (Member to CCP)

This section defines the format for the MT543 Delivery against Payment message being used for GDM block or release activities.

4.1.1 Header Record

A basic header (block 1) and an application header (block 2) are expected. User header (block 3) is not expected and will be ignored by CCP if present.

Basic Header:

Field	Format	Description
Block Starting Point & Identification	3!x	Identification of the basic header. Always: "{1:"
Application Identification	1!x	"F" = FIN (user and system messages of the FIN and FIN commands)
Service Identification	2!n	01 = system and user message
LT Address	12!x	For incoming messages (into the SWIFT network), it is the SWIFT address of the sender and for outgoing messages, the address of the recipient
Session Number	4!n	Not processed by the CCP.
Sequence Number	6!n	Not processed by the CCP.
Block End	1!x	"}"

All fields are mandatory.

Application Header **(Input Header, as sent by the Member into the SWIFT network):**

Field	Format	Description
Block Starting Point & Identification	3!x	"{2:"
Input Identification	1!x	Filled with "I"
Message Type	3!n	MT number of the input message : "543"
Address of the recipient	12!x	SWIFT address of CCP "EUXCDEFFAXXX"
Message priority	1!x	Priority according to which the message is delivered; can be filled:

Field	Format	Description
		N = Normal U = Urgent
Delivery monitoring	[1!n]	In order to receive an automatic reply for the delivery (MT 011) or delivery failure (MT 010) within a specific overdue period, one of the following parameters may be used: 1 = Warning for delivery failure 2 = Reply for a successful delivery 3 = Reply for both successful or failed delivery (If the priority 'U' is chosen, options 1 or 3 must be selected. If priority 'N' is chosen, option 2 can be selected; field may be also left blank.)
Overdue period	[3!n]	May be chosen only when the field 'Delivery Monitoring' is selected, and with one of the following values: 003 Warning after 15 minutes (only with priority 'U') 020 Warning after 100 minutes (priority 'N')
Block end	1!x	'}'

4.1.2 Data Record

The MT543 message sent in by the member must contain all of the fields detailed below.

Any other information not contained in the below layout may be added in accordance with SWIFT ISO 15022 standard, but will be ignored in CCP processing.

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				
16R	M	Start of Block	LINK	LINK
20C	M	Related Message	:PREV//16x	:PREV//1234567 [Trade Number]
16S	M	End of Block	LINK	LINK
End of Subsequence A1 Linkages				
Optional[7] 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

[7] Optionality based on unique trade identification as specified in 4 MT543 Delivery against Payment Message

Text block {4:...}				
Tag	Status	Field Name	Format	Value, Example
94B	M	Place of Trade	:TRAD/[8c]/4!c [/30x]	:TRAD//EXCH/EUB [Eurex Bonds] :TRAD//EXCH/ERE [Eurex Repo] :TRAD//EXCH/EDT [Eurex]
98A	M	Settlement Date	:SETT//8!n	:SETT//20050325 [YYYYMMDD]
98A	M	Trade Date	:TRAD//8!n	:TRAD//20050322 [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,
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]
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]

Text block {4:...}				
Tag	Status	Field Name	Format	Value, Example
97A	M	Safekeeping Account	:SAFE//35x	:SAFE//22563000 Account number Even if any other account information is present within (other) E1 subsequences, this account information is seen as valid
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//[N]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				

4.1.3 Field Descriptions

This sections details fields, which are used in a specific way for CCP processing.

Seq. A Tag 23G – Function of Message

Special note: PREA is used to block.

NEWM is used to release.

Seq. A1 Tag 20C – Related Message

Special note: Reference to the CCP trade number. Only the first 7 characters of the content of this field are processed by the CCP and should contain the external trade number of the trade

Optionality (of sequence) depends on key attributes provided.

Seq. A1 Tag 20C – Common Reference

Special note: Reference to the CCP trade order number.

Optionality (of sequence) depends on key attributes provided.

Seq. B Tag 94 B – Place of Trade

Special note: EUB for Eurex Bond trades.

ERE for Eurex Repo trades

EDT for Eurex deliveries.

Field is mandatory in context of GDM activities.

Seq. B Tag 98 A – Trade Date

Special note: Trade date in the format YYYYMMDD.

Seq. B Tag 35B – Financial Instrument

Special note: CCP expects the ISIN securities code; otherwise the message will be rejected. Additionally entered free text will not be processed.

Seq. C Tag 36B – Financial Instrument/Account

Special note: Quantity to be released or blocked with the instruction.

If this nominal is smaller than the (remaining) available trade quantity, it is interpreted as a partial release or partial block (depending on field 23G).

If this nominal is greater than the (remaining) available trade quantity, CCP will not process this release/block request.

If the block/release function located in field 23G (Function of Message), is set to 'PREA' the quantity will be (additionally) blocked, if the field is set to 'NEWM' the quantity will be (additionally) released.

Seq. C Tag 97A – Safekeeping Account

Special note: CSD specific member account number.

The account where the member delivers the securities out of.

Seq. E Tag 22F – Type of Settlement Transaction

Special note: TRAD to be used for Spot Trades (e.g. from Eurex Bonds, Xetra, Xontro and Eurex).

REPU to be used for Repo Trades (e.g. from Eurex Repo).

Seq. E1 Tag 95P – Receiving Agent

Special note: BIC code of Eurex Clearing AG: EUXCDEFFXXX

Seq. E1 Tag 97A – Safekeeping Account

Special note: The account number is neither verified nor processed by CCP. Recommended to be filled with 75250000.

Seq. E3 Tag 19A –– Settlement Amount

Special note: The settlement amount is neither verified nor processed by CCP. Recommended to be filled with EUR0,0.

4.2 MT548 Rejection Message (CCP to Member)

The CCP performs a syntax and content check of the message on each of the fields detailed in the technical layout. Following this functional check, CCP provides rejection responses containing information about the quality of the data received. Technical Feedback for MT543 SWIFT messages is not provided.

4.2.1 CCP Error Codes

CCP provides the following content and processing feedback:

- Only rejection responses are provided, no confirmation responses are available.
- No statistics on the number of processed or rejected records are provided.
- Rejection responses are provided in format MT548. CCP mandatory fields as described in section 4.2.2.will be filled.
- The rejection responses are provided to all participants by default – the usage of the feedback is at the discretion of the participant. The transmission route of the CCP feedback is via SWIFT for MT543.

With regards to the format of the feedback, CCP stays in line with SWIFT ISO 15022 standards but will uses CCP specific error codes as outlined below.

CCP Error Code	Description	Interpretation
CC1005F	Message cannot be processed	The message cannot be processed due to format problems.
CC1006F	Invalid Trade Status for requested transaction	The block/release request cannot be processed for the following reasons: • The trade status is Buy-In blocked • The trade status is Technical Buy-In blocked
CC1007F	Buyer account is not CCP	Sequence E1 tag 97A is not filled with a valid CCP account.
CC1008F	Invalid ISIN	The ISIN specified in Seq. B tag 35B is invalid for one of the following reasons: It does not match with the ISIN of the trade retrieved from the CCP database It does not exist in the CCP database.
CC1009F	Requested trade not found	The CCP system cannot find the trade in the database. This means that one of the CCP key fields must be wrong

CCP Error Code	Description	Interpretation
CC1010F	Invalid settlement account	The specified seller account (Seq. C tag 97A) does not match with the settlement account stored in the trade table for the retrieved trade.
CC1025I	Transaction rejected as settlement netting already started	The record cannot be processed for one of the following reasons: It has been received too late for the current processing (e.g. STD, NTP) and will be postponed to the SDS/DTP processing.
CC1082F	Insufficient transaction quantity	The quantity requested in Seq. C tag 36B is not available anymore for the requested action (block or release).
CC1083F	Invalid transaction quantity	Requested nominal in Seq. C tag 36B is either less than the minimal settlement unit (MSU) or is not a multiple of the MSU.
CC1148F	Invalid recipient – different than CCP	The addressed settlement account in Seq. E1 tag 97A is not a valid CCP settlement account.
CC1150F	PROD/Test flag invalid for area type	The 8th character of the SWIFT address shows that a test message was sent into production or a production message into simulation.
CC1152F	Invalid buy/sell type	The specified trade is not a “sell“.
CC1153F	Invalid release status	The request is ”block” but the trade is already blocked, or vice versa for release.
CC1154F	Invalid settlement status CCP-CM level	A "block" is requested but the trade status is settled on level CCP-Clearing Member (Clearing Member (CM)). A "release" is requested but the trade status is settled on level CCP-CM.
CC1155F	Unrecognized action requested	The messages function in Seq. A tag 23G is not valid for CCP GDM activities (only NEWM and PREA are allowed).
CC1156F	Invalid settlement status CM-TM	A “block” is requested but the trade status is settled on level Clearing Member (CM) – Trading Member (TM). A “release” is requested but the trade status is settled on level CM-TM.

4.2.2 Technical Layout of MT548 (Settlement Status and Processing Advice)

In case of a rejection of the MT543 message, CCP informs the member via a MT548 message.

4.2.2.1 Header Record MT548

CCP sends basic header (block 1) and application header (block 2). The user header (block 3) is not used. All mentioned fields are provided.

Basic Header:

Field	Format	Description
Block Starting Point & Identification	3!x	Identification of the basic header. Always: "{1:"
Application Identification	1!x	"F" = FIN (user and system messages of the FIN and FIN commands)
Service Identification	2!n	01 = system and user message
LT Address	12!x	When sent by the CCP into the SWIFT network: Carries the SWIFT address of CCP. When leaving the SWIFT network to the member: Carries the SWIFT address of the member.
Session Number	4!n	Number of the DBAG´s current GPA or FIN session. To be filled by CCP with "0000".
Sequence Number	6!n	The ISN (input sequence number) of the current input session of the sender or the OSN (output sequence number) of the current output session of the recipient. To be filled by CCP with "000000".
Block End	1!x	"}"

Application Header (Output Header, as received by the member from SWIFT):

Field	Format	Description
Block Starting Point & Identification	3!x	"{2:"
Input/ Output Identification	1!x	Carries "O"
Message Type	3!n	MT number of the message : "548"
Input Time	4!x	In local time of the sender i.e. CCP (HHMM).
Message Input Reference: - Input Date - SWIFT Address - Session Number - Sequence Number	 6!x 12!x 4!x 6!x	 Date (local date of the sender i.e. CCP YYMMDD) Filled with the SWIFT address of CCP CCP´s session number Sequence number of CCP
Output Date	6!n	Local date of the recipient i.e. the member (YYMMDD)
Local Output Time	4!n	Local time of the recipient i.e. the member (HHMM)
Message Priority	1!x	As set by CCP ("N")
Block End	1!x	"}"

4.2.2.2 Data Record MT548

The MT548 message contains the reference to the related MT543 member message, the CCP rejection reason and information out of the original MT543 message sent in by the member.

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//CCPddmmE123456 [Generated by CCP, where CCP – fix for CCP ddmm – date E – fix for Error 123456 - continuous ID per day, starts with 000001 (also used for MT54x) 2 blanks - (any future flags)]
23G	M	Function of Message	INST	INST
98C	M	Preparation Date/ Time	:PREP//8!n6!n	:PREP//20050322100005 [YYYYMMDDHHMMSS]
Mandatory Subsequence A1 Linkages				
16R	M	Start of Block	LINK	LINK
20C	M	Related Message	:RELA//16x	:RELA//0000001234567890 [Reference number as set by member in MT543, Seq. A tag 20C]
16S	M	End of Block	LINK	LINK
End of Subsequence A1 Linkages				
Mandatory Subsequence A2 Status				
16R	M	Start of Block	STAT	STAT
25D	M	Status	:4!c/[8c]/4!c	:IPRC//REJT
Subsequence A2a Reason				
16R	M	Start of Block	REAS	REAS

Text block {4:...}				
Tag	Status	Field Name	Format	Value, Example
24B	M	Reason	:REJT//NARR	:REJT//NARR [Reason described in 70D]
70D	CCP:M	Reason Narrative	:REAS//6*35x	:REAS//CC1005FMessage cannot be processed [as defined in section 4.2.1, columns "CCP Error Code" + "Description"]
16S	M	End of Block	REAS	REAS
End of Subsequence A2a Reason				
16S	M	End of Block	STAT	STAT
End of Subsequence A2 Status				
16S	M	End of Block	GENL	GENL
End of Sequence A General Information				
Sequence B Settlement Transaction Details				
16R	M	Start of Block	SETTRAN	SETTRAN
35B	M	Financial Instrument	[ISIN1!e12!c] [4*35x]	ISIN DE000515005 [as sent in by member in MT543]
36B	M	Quantity to be blocked or released	:SETT//4!c/15d	:SETT//FAMT/10000000, [as sent in by member in MT543]
97A	M	Safekeeping Account	:SAFE//35x	:SAFE//22105000 [as sent in by member in MT543]
22F	M	Type of Settlement Transaction	:SETR//4!c	:SETR//TRAD [spot trades] :SETR//REPU [repo trades] [as sent in by member in MT543]
22H	M	Receive/ Deliver Indicator	:REDE//4!c	:REDE//DELI [Deliver; fixed value]
22H	M	Payment Indicator	:PAYM//4!c	:PAYM//APMT [Against payment; fixed value]

Text block {4:...}				
Tag	Status	Field Name	Format	Value, Example
98A	M	Settlement Date (contractual)	:SETT//8!n	:SETT//20050325 [YYYYMMDD] [as sent in by member in MT543] (for open and open-variable repo trades, the contractual settlement date is sent as 2099-12-31 if the closing request is still not sent to CCP, i.e. the term leg of the trade is still open).
98A	M	Trade Date	:TRAD//8!n	:TRAD//20050322 [as sent in by member in MT543]
Subsequence B1 Settlement Parties				
16R	M	Start of Block	SETPRTY	SETPRTY
95P	M	Receiving Agent	:REAG//4!a2!a2!c[3!c]	:REAG//EUXCDEFFXXX [as sent in by member in MT543]
97A	M	Safekeeping Account	:SAFE//35x	:SAFE//22563000 [as sent in by member in MT543]
16S	M	End of Block	SETPRTY	SETPRTY
End of Subsequence B1 Settlement Parties				
16S	M	End of Block	SETTRAN	SETTRAN
End of Sequence B Trade Details				
Optional Sequence C Additional Information **[not used by CCP]**				

5 Technical Layout: MT536 – Statement of Transactions

The Detailed Delivery Reports (Pending Delivery Report, Pending Delivery Before NTP Report, Settled Delivery Report and Pending Delivery Instructions Report) are sent in SWIFT format "MT536 – Statement of Transactions" which is based on the ISO15022 standard. Pending Delivery Before NTP Report is similar to the Pending Delivery Report but with a different generation time (end of day processing).

Pending Delivery Instructions Report is generated at the same time as Pending Delivery Before NTP report. The SWIFT format MT536 used for the report Pending Delivery Instructions is similar to the format MT536 used for other settlement reports, except trade specific data such as trade number, trade settlement status etc. is omitted.

This chapter specifies the format of the reports sent by CCP. The report definition applies to both, equity and bond instruments.

5.1 Summary of the Trade Information Provided in the Reports

The following trades (including Eurex deliveries) and delivery instructions are reported in the Pending Delivery Reports CE260/261/262, Pending Delivery Before NTP Reports CE265/266/267, Settled Delivery Reports 270/271/272, Settled Delivery Offset Reports 275/276/277 and Pending Delivery Instructions Reports CE280/CE281.

Availability	Report Name	Possible Information contained in sequence B of one Text Block {4:...}
All	Pending Delivery Report CE260/CE261/CE262	Trade from Net Delivery Instruction that is pending on level CCP-Clearing Member and/or on level Clearing Member-Customer
		Trade from the Offsetting Block that is pending on level CCP-Clearing Member and/or on level Clearing Member-Customer
		Trade marked for gross processing that is pending on level CCP-Clearing Member and/or on level Clearing Member-Customer
		Trade not due yet that is pending on level CCP-Clearing Member and/or on level Clearing Member-Customer
		Late ISI Trades[8]

[8] ISI – Immediate Settlement Instructions created out of T+0 settlement

Availability	Report Name	Possible Information contained in sequence B of one Text Block {4:...}
		Trades from entirely blocked members
CRP	Pending Delivery Before NTP Report CE265/266/267	Trade from Net Delivery Instruction that is pending on level CCP-Clearing Member and/or on level Clearing Member-Customer
		Trade from the Offsetting Block that is pending on level CCP-Clearing Member and/or on level Clearing Member-Customer
		Trade marked for gross processing that is pending on level CCP-Clearing Member and/or on level Clearing Member-Customer
		Trade not due yet that is pending on level CCP-Clearing Member and/or on level Clearing Member-Customer
		Late ISI Trades[9]
		Trades from entirely blocked members
All	Settled Delivery Report CE270/CE271/CE272	Settled trade from Net Delivery Instruction on level CCP-Clearing Member and/or on level Clearing Member-Customer
		Settled trade from Offsetting Block on level CCP-Clearing Member and/or on level Clearing Member-Customer
		Settled trade marked for gross processing on level CCP-Clearing Member and/or on level Clearing Member-Customer
BRP	Settled Delivery Offset Report CE275/CE276/CE277	Settled trade from Offsetting Block on level CCP-Clearing Member and/or on level Clearing Member-Customer.
CRP[10]	Pending Delivery Instructions Report CE280 /281	All the pending and settled delivery instructions for the current settlement day generated out of the standard settlement netting processing as well as the new settlement netting processing.

[9] ISI – Immediate Settlement Instructions created out of T+0 settlement

The following table lists all fields of the printed version of the report and the corresponding field in the raw data version and refers to the respective qualifier within the file based SWIFT MT536 message.

Field Content	Sequence	Qualifier
Settlement Cycle[11]	A	13A – Statement Number
Settlement Account of the Headquarter	A	97A – Safekeeping Account
Settlement Account of the Branch	B	97A – Safekeeping Account
Instructor Id (Makler/Eingeber)	B1a1	20C – Pool Reference or 20C – Previous Message Reference
CCP Identification of the Clearing Member	B1a2	70E – Transaction Details Narrative
CCP Identification of the Exchange Member	B1a2	70E – Transaction Details Narrative
Instrument ISIN Code	B1	35B – Identification of the Financial Instrument
WKN Wertpapierkennnummer	B1a2	70E – Transaction Details Narrative
Trade Date	B1a2	70E – Transaction Details Narrative
Security Type	B1a2	70E – Transaction Details Narrative
Settlement Currency	B1a2	19A – Posting amount
Delivery ID	B1a2	70E – Transaction Details Narrative
Gross/Net Processing Type	B1a2	70E – Transaction Details Narrative
Netted Quantity	B1a2	36B – Quantity of Financial Instrument
Settlement Date (contractual)	B1a2	98A/C – Settlement Date/Time (for open and open-variable repo trades, the contractual settlement date is sent as 2099-12-31 if the closing request is still not sent to CCP, i.e. the term leg of the trade is still open).
Account Type Code	B1a2	22F – Party Capacity Indicator
Number of Days Late	B1a2	70E – Transaction Details Narrative

[10] Only for bonds.
[11] only for Reports (CE270/271/272 and CE275/276/277); field/label not delivered for reports CE260, CE261, CE262, CE265, CE266, CE267, CE280, CE281

Field Content	Sequence	Qualifier
Date	B1	98A – Price Quotation Date/Time
Trade Date	B1a2	98A – Trade Date
Trade Number	B1a1	20C – Transaction reference
Trade Number Suffix	B1a2	70E – Transaction Details Narrative
Trade Type	B1a2	70E – Transaction Details Narrative
Order Number	B1a2	70E – Transaction Details Narrative
Order Netting Type	B1a2	70E – Transaction Details Narrative
Member Internal Order Number	B1a2	70E – Transaction Details Narrative
Cash Reference	B1a2	70E – Transaction Details Narrative
Order Free Text	B1a2	70E – Transaction Details Narrative
Trading Location	B1	94B – Source of Price
Settled Quantity	B1a2	36B – Quantity of Financial Instrument
Buy/Sell Indicator	B1a2	22H – Receive/Deliver Indicator
Trade Settlement Amount	B1a2	19A – Posting Amount (for open and open-variable repo term leg trades, the preliminary settlement amount is shown before the final settlement amount can be determined).
Accrued Interest	B1a2	19A – Accrued Interest Amount
CCP-CM Status	B1a2	70E – Transaction Details Narrative
CM-Customer Status	B1a2	70E – Transaction Details Narrative
Leg Number	B1a2	70E – Transaction Details Narrative
Contract Type	B1a2	70E – Transaction Details Narrative
Corporate Action Indicator	B1a2	70E – Transaction Details Narrative
Counter CSD	B1a2a	95P – Place of Settlement
CSD Account Number	B1a2a	95P – Delivering Agent / Receiving Agent 97A – Safekeeping Account

5.2 Report Structure

Each report starts with one header message and ends with one trailer message using MT598. Header and Trailer message (described in chapter 3) encapsulate the MT536 messages. Each message consists of four blocks.

Blocks 1, 2 and 3 form the header of a message, described in chapter 5.3, Block 4 contains the data in the text block, which is described in chapters 5.4 and 6.4.

For the reports RAWCE260/261/262, RAWCE265/266/267, RAWCE270/271/272, RAWCE275/276/277 and RAWCE280/281, which are delivered via the CCP line to the MISS or via SNA the records are terminated with CR/LF (0D0A Hex).

5.3 Header Structure

The header is assembled by three different types of headers: the basic header (block 1), the application header (block 2) and the user header (block 3). The header blocks 1 and 2 are of fixed length and are divided into sections of fixed length. The length of block three can vary. The layout of the header sent by CCP is identical to the layout of the "MT536 – Statement of Transactions" specified by Clearstream but the values are different.

5.3.1 Basic Header

The basic header is contained in block 1 of the SWIFT message. Mandatory fields, for which a value is not available within CCP, are filled with dummy data by the CCP system.

Structure of a basic header:

Basic header {1:...}			
Status	**Field Name**	**Format**	**In the CCP context, always filled with**
M	Block Starting Point & Identification	3!x	Identification of the basic header (always: "{1:")
M	Application Identification	1!x	"F" = FIN (user and system messages of the FIN and FIN commands)
M	Service Identification	2!n	01 = system and user message
M	LT Address	12!x	Member's SWIFT address as stored in the CCP master data.
M	Session Number	4!n	Filled with dummy data, "0000"
M	Sequence Number	6!n	Filled with dummy data, "999999"

M	Block End	1!x	“}”

Example: {1:F01XXXXXXXXXXX0000999999}

5.3.2 Application Header

The application header of a SWIFT message contains information pertaining to the message itself.

Structure of an application header:

Application header {2:...}			
Status	**Field Name**	**Format**	**In the CCP context, always filled with**
M	Block Starting Point & Identification	3!x	"{2:"
M	Output Identification	1!x	Filled with "O"
M	Message Type	3!n	MT number of the input message : "536"
M	Input Time	4!x	Local time of the sender (HHMM).
M	Input Reference of the Message: - Input Date - SWIFT Address - Session Number - Sequence Number	 6!x 12!x 4!x 6!x	 Date (local date of the sender YYMMDD) SWIFT address of the sender, "EUXCDEFFAXXX" Filled with dummy data, "0000" ISN (Input Sequence Number) of the instructor is filled with dummy data "999999"
M	Output Date	6!n	Local date of the recipient (YYMMDD) to which the message was delivered
M	Local Time of the Output	4!n	Local time of the recipient (HHMM) to which the message was delivered
M	Message Priority	1!x	Always filled with "N"
M	Block End	1!x	"}"

Example: {2:O5361155011203EUXCDEFFAXXX0000999999O112031205N}

5.3.3 User Header

The user header is an option and is the third block of a SWIFT message. It offers the user the possibility to add a reference text to the message.

Structure of a user header:

User header {3:...}			
Status	**Field Name**	**Format**	**Comments**
M	Block Starting Point & Identification	3!x	"{3:"
M	Message Reference	{108:16c}	The message reference may be freely used by the CCP. For CCP internal usage. By default, the field is not filled.
M	Block end	1!x	"}"

Example: {3:{108:}}

5.4 Text Block in MT536 – Statement of Transactions

This chapter provides an example of the structure derived from the generic SWIFT format MT536.

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

Each message is divided into two sequences (A and B):

Sequence A contains report header information:

- Account number of a Settlement Institution
- Date of the report

Sequence B contains the trade information on a gross basis. Netted delivery information from the trades can be derived since a reference is provided whether the trade was subject to settlement netting and whether it belongs to a delivery instruction sent to CSD. Each movement regarding the repetitive optional sequence B Sub-safekeeping Account in field 97A:: SAFE is displayed in an individual SUBSAFE sequence. Up to four SUBSAFE sequences can be grouped to one message. The repetitive optional subsequences B1a2a Settlement Parties are used to capture settlement location of CCP and the related account details.

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
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//20030320
69A	M	Statement Period	:STAT//8!n/8!n	:69A::STAT//20030320 /20030320
22F	O	Statement Frequency Indicator	:SFRE/[8c]/4!c	:22F::SFRE//INDA
22F	O	Volume Indicador	: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

Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Example**
35B	M	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	:35B:ISIN DE0001135184 BB18 BUNDANL. V.01/11
94B	O	Source of Price	:PRIC/[8c]/4!c[/30x]	:94B::PRIC//LMAR/EDT E.g.: EDT [Eurex], ERE [Eurex Repo]
98A	O	Price Quotation Date/Time	:PRIC//8!n	:98A::PRIC//20030320
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// CP7501100001002
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// CP7501100001002
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). 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	O	Settlement Transaction Condition	:STCO/[8c]/4!c	:22F::STCO/DAKV/NRTG
98C	M	Effective Settlement Date	:ESET//8!n6!n	:98C::ESET/ /20030324000000
98A	O	Settlement Date (contractual)[12]	:SETT//8!n	:98A::SETT//20030320
98A	O	Trade Date	:TRAD//8!n	:98A::TRAD//20030320

[12] 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::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				
16R	M	Start of Block	SETPRTY	:16R:SETPRTY
95P	M	Place of Settlement	:PSET//4!a2!a2!c[3!c]	:95P::PSET// DAKVDEFFDOM
16S	M	End of Block	:16S: SETPRTY	:16S: SETPRTY

Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Example**
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				

5.4.2 MT536 as used for CE280 Pending Delivery Instructions

This chapter provides an example of the structure derived from the generic SWIFT format MT536.

Each message is divided into two sequences (A and B):

Sequence A contains report header information:

- Account number of a settlement institution
- Date of the report

Sequence B contains the delivery instruction information. Each movement regarding the repetitive optional sequence B Sub-safekeeping Account in field 97A: SAFE is displayed in an individual SUBSAFE sequence. Up to four SUBSAFE sequences can be grouped to one message. The repetitive optional subsequences B1a2a Settlement Parties are used to capture settlement location of CCP and the relevant CCP account details.

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
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//20050525
69A	M	Statement Period	:STAT//8!n/8!n	:69A::STAT//20050525/20050525
22F	O	Statement Frequency Indicator	:SFRE/[8c]/4!c	:22F::SFRE//DAIL
22F	O	Volume Indicador	:CODE/[8c]/4!c	:22F::CODE//COMP
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

Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Example**
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
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	Previous Message Reference	:PREV//16x	:20C::PREV// POA2405D123456
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//EUR53700000, (for open and open-variable repo term leg trades, the preliminary settlement amount is shown before the final settlement amount can be determined). N is currently not used in case of CCP transactions.
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
98C	M	Effective Settlement Date	:ESET//8!n6!n	:98C::ESET//20050525000000
70E	O	Transaction Details Narrative	:TRDE//10*35x	:70E::TRDE// /CLGM ABCFR /WKN 113524 /D 12345678901234 /TYPE BOND /REPORTREF RAWCE280
Optional Subsequence B1a2a Settlement Parties				
16R	M	Start of Block	SETPRTY	:16R:SETPRTY
95P	M	Place of Settlement	:PSET// 4!a2!a2!c[3!c]	:95P::PSET// DAKVDEFFDOM
16S	M	End of Block	:16S: SETPRTY	:16S: SETPRTY
16R	M	Start of Block	SETPRTY	:16R:SETPRTY

Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Example**
95P	M	Delivering Agent	:DEAG// 4!a2!a2!c[3!c]	:95P::DEAG// DAKVDEFFDOM
97A	M	Safekeeping Account	:SAFE//35x	:97A::SAFE//75250000
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				

5.4.3 MT536 as used in empty reports

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/LAST
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//20030320
69A	M	Statement Period	:STAT//8!n/8!n	:69A::STAT//20030320/20030320
22F	O	Statement Frequency Indicator	:SFRE/[8c]/4!c	:22F::SFRE//INDA
22F	O	Volume Indicador	:CODE/[8c]/4!c	:22F::CODE//DELT
22F	M	Statement Basis Indicator	:STBA//4!c	:22F::STBA//SETT
97A[13]	M	Safekeeping Account	:SAFE//35x	:97A::SAFE//00000000
17B	M	Activity Flag	:ACTI//1!a	:17B::ACTI//N
17B	M	Consolidated Statement Indicator	:CONS//1!a	:17B::CONS//Y
16S	M	End of Block	GENL	:16S:GENL

Example:

:16R:GENL

:28E:00001/LAST

:13A::STAT//600

[13] - For BRP Equity EUR and CORPT foreign currency equity value '00000000' (eight times zero) is used
- For all other equity & bond instruments is value ''0' (zero) is used

:20C::SEME//0000000000000002

:23G:NEWM

:98A::PREP//20050425

:69A::STAT//20021218/20021218

:22F::SFRE//INDA

:22F::CODE//DELT

:22F::STBA//SETT

:97A::SAFE//00000000

:17B::ACTI//N

:17B::CONS//Y

:16S:GENL

-}

5.4.4 Field Description

Fields as used by CBF

The following fields in the MT536 format are used as by CBF (if not stated differently):

Field 16R/S – Start of Block / End of Block

Field 17B – Consolidated Statement

Field 19A – Posting Amount

Field 19A – Accrued Interest Amount (bond trades)

Field 20C – Related Message Reference

Field 20C – Sender's Message Reference

Field 22F – Complete/Updates Indicator (Volume Indicator)

Field 22F – Type of Settlement Transaction Indicator

Field 22F – Settlement Transaction Condition Indicator

Field 22F – Settlement Basis Indicator

Field 22F – Party Capacity Indicator

Field 22H – Receive/Deliver Indicator

Field 23G – Function of the Message

Field 28E – Page Number / Continuation Indicator

Field 35B – Identification of a Financial Instrument

Field 69A – Statement Period

Field 98C – Effective Settlement Date/Time[14]

Field 98A/C – Preparation Date/Time

Field 98A/C – Price Quotation Date/Time

Field 98A/C – Trade Date

Field 98A/C – Settlement Date/Time (contractual)[15]

Field 95C/P/R/Q – Place of Settlement

Field 95P/R/Q – Deliverer's Agent

Field 95P/R/Q – Receiver's Agent

Field 97A – Deliverer's Safekeeping Account

[14] set to 19991231 for CE26x Pending Delivery Report

[15] set to 20991231 for CE26x Pending Delivery Report in case of open or open-variable repo trades, if the closing request is still not sent to CCP

Field 97A – Receiver's Safekeeping Account

Fields not used by CCP

These fields are optional in the MT536 format and not provided by CCP:

Field 13A – Linked Transaction in the sequences "A1 Linkages" and "B1a1 Linkages"

Field 25D – Movement Status

Field 90B – Market Price

Field 93B – Balance

Field 95A – Additional Party

Field 95 P/R/Q – Seller

Field 95 P/R/Q – Buyer

Field 95 P/R/Q – Deliverer's Custodian

Field 95 P/R/Q – Receiver's Custodian

Field 99A – Number of Days Accrued

The optional Sequence "C – Additional Information" is not provided.

Fields used differently by CCP

Field 13A – Statement Number

BRP

This field contains a three-digit number that indicates the logical sequence of information transfers to the participant. Possible values are:

100 = Transfer after End of STD
400 = Transfer after End of SDS1
600 = Transfer after End of SDS2

This field is only included in CE270/271/272 and CE275/276/277 reports.

CRP

This field contains a three-digit number that indicates the logical sequence of information transfers to the participant. Possible values are:

001, 002, 003, 004, 005, 006, 007, 010.

This field is only included in CE270, CE271 and CE272 reports.

Field 17B – Activity Flag

CCP

Sequence	A, General Information
	If the field contains 'N', no Sequence "B Sub-safekeeping Account" is reported.
Sequence	B, Sub-safekeeping Account
	The field is always filled with 'Y'.

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 always filled with the default value ("7501" - a four-digit CBF account number) for Xetra, Eurex Bonds and Eurex Repo trades and filled with the Instructor Id (Makler) for floor trades. "7500" is used for Eurex deliveries.

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 always filled with the default value (“7501” - a four-digit CBF account number) for Xetra, Eurex Bonds and Eurex Repo trades and filled with the Instructor Id (Makler) for floor trades. “7500” is used for Eurex deliveries.

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. “POA2505D123456”

Previous and Pool reference are equal.

Field 22F – Statement Frequency Indicator

BRP

Code	Activity
/DAIL	Daily Report (only used for Pending Delivery Report)
/INDA	Intraday Report (only used for Settled Delivery Report)

CRP

Code	Activity
/DAIL	Daily Report (used for Pending Delivery Report, Pending Delivery Before NTP Report and Pending Delivery Instructions Report)
/INDA	Intraday Report (only used for Settled Delivery Report)

Field 22F – Transaction Indicator

CCP

Code	Activity
/CORP	Corporate Action Activity (is used only in report CE260 in case of reporting a trade affected by corporate action processing).
/SETT	Settlement and Clearing Activity

Field 22H – Payment Indicator

CCP

This field is filled with the value "/APMT" against Payment.

This field is filled with the value "/FREE" for Free of Payment.

Field 36B – Quantity of Financial Instrument

CCP

The type is filled with the value "/UNIT" and the quantity in case of equity Instruments

The type is filled with the value "/FAMT" for quantity expressed as the Face Amount in case of bond instruments.

Field 70E – Transaction Details Narrative

CCP

Clearing Member

Definition: CCP Identification of Clearing Member

Syntax: /CLGM 5!x

Exchange Member

Definition: CCP Identification of Exchange Member

Syntax: /EXCH 5!x

Wertpapierkennnummer

Definition: Wertpapierkennnummer of the instrument. See field 35B Identification of Securities for further details.

Syntax: /WKN 6!x

Trade Date

Definition: This field contains the date on which the trade was concluded.

Syntax: /IDAY 8!n in the format YYYYMMDD

CCP **CASH**

Definition: This field indicates whether for a trade with the status "Settled" on the levels CCP – CM and CM – Customer, cash settlement still needs to be performed during the current settlement cycle (value "Y"), or has been executed in a previous settlement cycle or business day (value "N"). Is not shown for settlement on level CCP – CM only, it is also not shown for settlement status EXTE, BUYI or CASH

The cash field is only included in CE270/271/272 and CE275/276/277 reports.

Syntax: /CASH 1!x

CCP **Gross/Net Processing Type**

Definition: This field indicates whether the delivery results from settlement netting ("S") or gross processing ("G").

Syntax: /NETT 1!x

CCP **Number of days late**

Definition: This field indicates how many days the trade/delivery is late

Syntax: /LATE 2n

CCP **Trade Number Suffix**

Definition: The Trade Number Suffix is provided for Xetra trades and filled with "00000" for all other trades.

Syntax : /TNSFX 5!n

CCP **Trade Type**

Definition: This field shows the type of the trade which can be either O (OTC) or X (on exchange).

Syntax : /TTYP 1!x

CCP **Order Number**

Definition: Order number

For Xetra trades: Order Number provided by the trading location; 13 digits followed by spaces.

For Xontro trades: Bank Internal Order Number or “DWZ” followed by a 13-digit number provided by Xontro.

For Eurex Repo trades: External Order Number provided by the trading location; 13 digits followed by spaces.

For Eurex Bonds trades: Order Number provided by the trading location; 13 digits followed by spaces.

Alternatively spaces, if nothing is provided by the trading location.

Syntax : /ORDNB 16x

CCP **Origin Type**

Definition: Type of Origin, i.e. “Trade” or “Delivery” (depending on the Settlement Netting Unit (SNU) settings).

T – trade is the result of an actual trade at a trading location

D – trade is the result of a cash market delivery created e.g. due to exercise/assignment or notification/allocation on a derivates market

Syntax : /OT 1x

CCP **Corporate Action Indicator**

Definition: The Indicator for a trade created/adjusted due to a capital adjustment:

Y - Trade affected by original run of non-income event

I - Trade affected by original run or a cancellation/rerun of income event

D - Trade marked as candidate to be automatically booked out during cancellation/rerun

R - Trade created during rerun

C - Trade generated during cancellation run

N – Trade not affected by corporate action, remains unchanged

Syntax : /CA 1!x

CCP **Member Internal Order Number**

Definition: Member internal order number

Syntax: /REFN 16x

CCP **Cash Reference Number**

Definition: Cash Reference Number (as listed in CD250)

This number is filled with leading zeroes (e.g. 000012345).

The cash reference number is only included in CE270/271/272 and CE275/276/277 reports.

Syntax: /CREF 9!x

CCP **Settlement ID**

Definition: Per each (partial) settlement information, this label is filled with unique settlement identification.

This ID is filled with leading zeroes (e.g. 0000000123456789).

The settlement id is only included in CE270/271/272 and CE275/276/277 reports.

Syntax: /ID 16!n

CCP **Order Free Text**

Definition: This field contains the order free text field (may be truncated).

Syntax: /TEXT 29x

CCP **Order Netting Type**

Definition: Netting type of the order: “N“ (No netting), “O” (Order level netting). “O” is only filled for Xetra trades.

Syntax: /ORDNETT 1!x

CCP **CCP-CM Status**

Definition: This field provides the information about the settlement status of the trade on level CCP-CM.

Syntax: /CCPSTAT 10x

Special note: Possible values for delivery:

PENDING	means pending (only on Pending Delivery Report)
LATE	not settled, although contractual settlement day is in the past (only on Pending Delivery Report)
CLOSED	quantity is settled on CCP - CM level, pending on CM – customer level
SETTLED	settled on level CCP-CM (only on Settled Delivery Report)
EXTE	mark trades as externally settled (only on Settled Delivery Report)
BUYI	Buy-in settled (only on Settled Delivery Report)
CASH	Cash settled (only on Settled Delivery Report)
IBL	mark trades affected by an ISIN block (only on Pending Delivery Report and only for trade quantities not contained in the offsetting block)
TIBL	mark trades affected by an Technical ISIN block (only on Pending Delivery Report and only for trade quantities not contained in the offsetting block)
EXTPROC	mark trades as externally processed (only on Settled Delivery Report. This value will be introduced for future exceptional handling in case of re-run/cancellation processing of non-income corporate actions events.) In case of SLU holiday the following applies: Trades that have already reached their contractual settlement date prior to the SLU holiday (i.e. have already been considered in settlement netting) are reported as open trades.I.e. surplus and gross trades are reported as “LATE” prior to the SLU holiday and as “PENDING” on the SLU holiday.

CCP **Contract Type**

Definition: Type of Contract i.e. “SPOT” or “REPO” (depending on Settlement Netting Unit – SNU)
S in case of Spot
R in case of Repo

Syntax : /CT 1!x

CCP **CM-customer Status**

Definition: This field provides the information about the settlement status of the trade on level CM-customer

Syntax : /CMSTAT 8x

Special note: Possible values for delivery:

PENDING	means pending (only buy trades)
LATE	not settled, although contractual settlement day is in the past
BLOCKED	(only sell trades) means blocked
RELEASED	(only sell trades) means released (only on Pending Delivery Report)
SETTLED	quantity is settled on CM – customer level (only on Settled Delivery Report)
BIBL	mark trades to Buy-In blocked (only on Pending Delivery report)
TBBL	mark trades to Technical Buy-In blocked (only on Pending Delivery report)
EXTPROC	mark trades as externally processed (only on Settled Delivery Report. This value is introduced for future exceptional handling in case of re-run/cancellation processing of non-income corporate actions events.) In case of SLU holiday the following applies: Trades that have already reached their contractual settlement date prior to the SLU holiday (i.e. have already been considered in settlement netting) are reported as open trades.I.e. closed, surplus and gross trades are reported as “LATE” prior to the SLU holiday and as “PENDING” on the SLU holiday.

CCP

Delivery ID

Definition: This field provides the delivery ID sent to (I)CSD for trades from the Surplus or marked for Gross processing. Delivery ID is not available for trades from the offsetting block.

Syntax: /D 16!x

Special note: Possible values for delivery:

- Delivery ID generated by CCP and identifying the delivery instruction sent to (I)CSD, containing the trade
  a) seven digit number for settlements against CCP 8501 account at CBF (EUR equities):
  - starting with 7 (example: 7000045) for CBF customers
  - in the range 1000001 - 6999999 for SIS customers

  for instructions to SIS following format is used: "POA" + DATE + D or R + 7 digit number, example: POA0304R1234567
  b) "POA" + DATE + D or R + six digit number (example: POA0506D000123)
  c) CREST Transaction ID; 16 char alphanumeric. CREST transaction ID is shown as soon as available, else "TRADE" is shown.
- "OFFSET" for a trade from the offsetting block
- "TRADE" for a trade that is not due for settlement processing yet.
- Empty if the trade is blocked and in the surplus or marked for gross processing or in case of buy-in settlement.
- "ENTBLOC" if the trades of the member are entirely blocked.
  In case of SLU holiday the following applies:
  Trades that have already reached their contractual settlement date prior to the SLU holiday (i.e. have already been considered in settlement netting) are reported as open trades.I.e. closed trades are reported as "OFFSET" prior to the SLU holiday and as "TRADE" on the SLU holiday. Gross and surplus trades are reported prior the SLU holiday with delivery ID or empty, if trade is blocked. On SLU holiday the trades are reported with "TRADE" or "BLOCKED", if trade is blocked.

CCP

Security Type

Definition: This field provides the instrument type.

Syntax : /TYPE 5!x

Special note: Possible values for instrument type:

"STOCK"	for a share
"RIGHT"	for a subscription right
"XTF"	for XTFs
"FUND"	for Retaining and Distributing Funds
"BOND"	for Bonds and Repo trades
"ADR"	for American Depository Receipts
"GDR"	for Global Depository Receipts

CCP

Report Reference

Definition: This field provides the identification Id of the Detailed Delivery Report.

Syntax: /REPORTREF 8!x

Special note: Possible values:

- "RAWCE260" Pending Delivery Report for Clearing Members,
- "RAWCE261" Pending Delivery Report for Settlement Institutions,
- "RAWCE262" Pending Delivery Report for Trading Members,
- "RAWCE265" Pending Delivery Before NTP Report for Clearing Members,
- "RAWCE266" Pending Delivery Before NTP Report for Settlement Institutions,
- "RAWCE267" Pending Delivery Report Before NTP for Trading Members,
- "RAWCE270" Settled Delivery Report for Clearing Members,
- "RAWCE271" Settled Delivery Report for Settlement Institutions,
- "RAWCE272" Settled Delivery Report for Trading Members,
- "RAWCE275" Settled Delivery Offset Report for Clearing Members,
- "RAWCE276" Settled Delivery Offset Report for Settlement Institutions,
- "RAWCE277" Settled Delivery Offset Report for Trading Members,
- "RAWCE280" Pending Delivery Instructions Report for Clearing Members,
- "RAWCE281" Pending Delivery Instructions Report for Settlement Institutions.

CCP **Leg Number**

Definition: The Leg Number of the Trade.
Blank in case of Spot Trades.
1 in case of Front Leg Repo trade
2 in case of Term Leg Repo Trade

Syntax : /LN 1!x

Field 94B – Source of Price

CCP

This field contains the trade place. Valid values are:

- EDF – Xontro trades
- EDE – Xetra trades
- EUB – Eurex Bonds trades
- ERE – Eurex Repo trades
- EDT – Eurex deliveries

The CCP may define additional values, if required.

Field 95P – Place of Settlement

CCP

Field names:	*Counter CSD*
Definition:	This field identifies the place of settlement (CSD), where the delivery has been (will be) settled.
Syntax:	:PSET//4!a2!a2!c[3!c] (BIC/BEI)
Special note:	The field is filled with the BIC Code of the CSD (settlement location) where the instruction has been (will be) settled.

Field 97A – Safekeeping Account

CCP

Field names:	*Debit account* *Credit account*
Definition:	It depends on the original message, if the customer account refers to the debit or credit account.
Syntax:	:SAFE//35x
Special note:	Account number at the CSD where member account is located. For example: Account at CBF: “42310000”. Account at EOC: “51243”. Account at CBL: “12345” Account at SIS: “CH123456” In sequence A, it is filled with the headquarter account. (If no headquarter account is assigned, the actual settlement account is listed here.) In sequence B, it is filled with the branch account. In sequence B1a2a, it is filled with Delivering/Receiving Agent account (One of the fields is to be filled with the Buyer/Seller account, other field is filled with the CCP account).

6 Technical Layout: MT512 – Trade Confirmation

The Eurex Deliveries Report is sent in a SWIFT like format based on the BrainTrade proprietary format "MT512 – Trade Confirmation"[16].

This chapter describes the specificities of the files sent by the CCP.

2.1 Summary of the Trade Information Provided in the Report

The following trades and delivery instructions are reported in the Eurex Delivery Reports CE290. The report CE290 - Eurex Deliveries is only available as raw data SWIFT report. No printable version is provided for this report.

Availability	**Report Name**	**Possible Information contained in sequence B of one Text Block {4:...}**
All	Eurex Deliveries CE290	Eurex deliveries from Exercises/Assignments, Notification/Allocations, deletions of Eurex deliveries and Forced deliveries of the current business day.

Sorting order:

#	FIELD NAME
1	SETTLEMENT LOCATION
2	SETTLEMENT ACCOUNT
3	CURRENCY
4	INSTRUMENT
5	ACCOUNT TYPE
6	TRADE DATE
7	TRADE NUMBER
8	ORDER NUMBER
9	TRANSACTION TIME

[16] Version 19.9 valid as of Oct 22rd, 2007

2.2 Report Structure

Each report starts with one header message and ends with one trailer message using MT598. Header and Trailer message (described in chapter 3) encapsulate the MT512 messages. Each message consists of four blocks.

Blocks 1, 2 and 3 form the header of a message, described in chapter 5.3, Block 4 contains the data in the text block, which is described in chapters 6.4 and 6.5.

For the reports RAWCE290/291/292, which are delivered via the CCP line to the MISS or via SNA the records are terminated with CR/LF (0D0A Hex).

2.3 Header Structure

The header is assembled by three different types of headers: the basic header (block 1), the application header (block 2) and the user header (block 3). The header blocks 1 and 2 are of fixed length and are divided into sections of fixed length. The length of block three can vary. The layout of the header sent by CCP is identical to the layout of the "MT536 – Statement of Transactions" specified by Clearstream but the values are different.

2.3.1 Basic Header

The basic header is contained in block 1 of the SWIFT message. Mandatory fields, for which a value is not available within CCP, are filled with dummy data by the CCP system.

Structure of a basic header:

Basic header {1:...}			
Status	**Field Name**	**Format**	**In the CCP context, always filled with**
M	Block Starting Point & Identification	3!x	Identification of the basic header (always: "{1:")
M	Application Identification	1!x	"F" = FIN (user and system messages of the FIN and FIN commands)
M	Service Identification	2!n	01 = system and user message
M	LT Address	12!x	Member's SWIFT address as stored in the CCP master data.
M	Session Number	4!n	Filled with dummy data, "0000"
M	Sequence Number	6!n	Filled with dummy data, "999999"
M	Block End	1!x	"}"

Example: {1:F01XXXXXXXXXXX0000999999}

2.3.2 Application Header

The application header of a SWIFT message contains information pertaining to the message itself.

Structure of an application header:

Application header {2:...}			
Status	**Field Name**	**Format**	**In the CCP context, always filled with**
M	Block Starting Point & Identification	3!x	"{2:"
M	Output Identification	1!x	Filled with "O"
M	Message Type	3!n	MT number of the input message : "512"
M	Input Time	4!x	Local time of the sender (HHMM).
M	Input Reference of the Message: - Input Date - SWIFT Address - Session Number - Sequence Number	 6!x 12!x 4!x 6!x	 Date (local date of the sender YYMMDD) SWIFT address of the sender, "EUXCDEFFAXXX" Filled with dummy data, "0000" ISN (Input Sequence Number) of the instructor is filled with dummy data "999999"
M	Output Date	6!n	Local date of the recipient (YYMMDD) to which the message was delivered
M	Local Time of the Output	4!n	Local time of the recipient (HHMM) to which the message was delivered
M	Message Priority	1!x	Always filled with "N"
M	Block End	1!x	"}"

Example: {2:O5121155011203EUXCDEFFAXXX0000999999O112031205N}

2.3.3 User Header

The user header is optional and is the third block of a SWIFT message. It offers the user the possibility to add a reference text to the message.

Structure of a user header:

User header {3:...}			
Status	**Field Name**	**Format**	**Comments**
M	Block Starting Point & Identification	3!x	"{3:"
M	Message Reference	{108:16c}	The message reference may be freely used by the CCP. For CCP internal usage. By default, the field is not filled.
M	Block end	1!x	"}"

Example: {3:{108:}}

2.4 Text Block in MT512 – Trade Confirmation

This chapter provides an example of the structure derived from the SWIFT like format MT512.

2.4.1 MT512 as used for CE290

Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Example**
20	M	Trade Identifier • Exchange: Filled with “185” • Trade Date in format YYMMDD • Trade Number	3!n6!n7!n	:20:1850511250012345
21	M	Order Number Filled with /NONREF since no order number delivered by Eurex.	16x	:21:/NONREF
23	M	Transaction Type • Buy/Sell Indicator: ”BOUGHT” or “SOLD” • Record Type: Entry-Confirmation: Buy – “417” Sell – “427” Storno Entry-Confirmation: Buy – “817” Sell – “827” • Account Type: ”A1” or “PP”	6a/3!n///2!x	:23:BOUGHT/417///A1
31P	M	Transaction Details • Trade Date in format YYMMDD • Originators Exchange: Filled with “185”	6!n3!x////	:31P:051125185////

Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Example**
30	M	Further Transaction Details Filled with contractual settlement date in format YYMMDD	6!n////	:30:991231////
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) Note: In case of a storno (deletion) the field 34G/H is not displayed.	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 "7500" • 2nd row: – Recipient of trade; in case of	 4!n 4!n/6!x	 :72:7500 1234/662240

Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Example**
		CBF account filled with 4-digit CBF account, otherwise filled with "0000" - WKN		
		• 3rd row: - Trade Date in format YYMMDD - Trade Time in format HHMMSSHS	6!n4!n	05112512320000
		• 4th row - Settlement Location - Settlement Account - Trade Type Information - CCP Clearing Member - CCP Trading Member Note: All character fields (x) are left aligned with trailing spaces.	3!x12!x5!x5!x5!x	CBF12340000 EXER ABCDEABCDE

2.4.2 MT512 as used in empty reports

If nothing is to report on CE290 – Eurex Deliveries, the report is sent including a MT598 Header message followed by a MT598 Trailer message. No MT512 message is included in that case.

Example:

{1:F01XXXXXXXXXXXX0000999999}{2:O59815190511128XXXXXXXXXXXX000099999905112815 19N}{3:{108:}}{4:

:20:99990212189999

:12:001

:77E:/TREF XXXXXXXXXXXXXXXX

/NOIM 000000

/NOII 000000

/NOVM 000000

/NOVI 000000

/TRNA RAWCE290

-}

{1:F01XXXXXXXXXXXX0000999999}{2:O59815190511128XXXXXXXXXXXX000099999905112815
19N}{3:{108:}}{4:

:20:99990212189999

:12:099

:77E:/NOMS 000001

-}

2.4.3 Field Description

Field 20 – Trade Identifier

CCP

The field Trade Identifier consists of the following subfields:

- The field Exchange is filled with “185” (for Eurex).
- Trade Date is filled with the date of delivery execution in format YYMMDD.
- Trade Number is filled with the Eurex delivery ID.

Field 21 – Order Number

CCP

The field is filled with /NONREF since no order number is delivered by Eurex.

Field 23 – Transaction Type

CCP

The field Transaction Type consists of the following subfields:

- The field Buy/Sell Indicator is filled in case of a buy delivery with “BOUGHT” or in case of q sell delivery with “SOLD”.
- The field Record Type is filled with:
  - 417 "Buy-Entry Confirmation"
  - 427 "Sell-Entry Confirmation"
  - 817 "Buy-Same day cancellation entry confirmation"
  - 827 "Sell-Same day cancellation entry confirmation"

Note, that a storno (deletion) of a Eurex delivery in the CCP is also reported with 817/827 if it refers to a trade with a trade date previous to the current business day.

The field Account Type is filled with “A1” or “PP” referring to the trading member’s view.

Field 31P – Transaction Details

CCP

The field Transaction Details consists of the following subfields:

- Trade Date is filled with the date of delivery execution in format YYMMDD
- The field Originators Exchange is filled with "185" (for Eurex).

Field 30 – Further Transaction Details

CCP

The field is not used by CCP and filled with "000000".

Field 35A – Type and number of units / nominal value of security

CCP

The field Type of Security is filled with:

- "SHS" in case of equities, funds, ADR, GDR and XTF
- "FMT" in case of bonds

The filed Nominal/Quantity contains the Nominal Amount of bond or the quantity of equity shares.

Field 35B – 1st row – ISIN / 2nd row – securities short name / 3rd row

CCP

The field is filled with:

- 1st row: ISIN is filled with the term 'ISIN ' and the ISIN of the security
- 2nd row: Is filled with the securities long name
- 3rd row:
  - Custody Type is filled with "000"
  - Unit of Quotation is filled with "1" for equities, funds, ADR/GDRs, XTF and subscription rights and with "2" for bonds.

Field 82D – Counterparty

CCP

The field is 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 and bond instruments).

Field 87F – Buyer / Seller

CCP

The field Buyer/Seller consists of the following subfields:

- "APMT" for against payment.
- "C" for buyer or "D" for seller
- 4-digit CBF account in case of CBF Account, otherwise filled with "0000"

Field 33T – Contract Price

CCP

The field Contract Price consists of the following subfields:

- The field Settlement Currency as per instrument master data.
- The field Trade Price is filled for options with the exercise price and for futures with the fixed settlement price multiplied with the conversion factor of the deliverable bond.

Field 34G/H – Interest Accrued

CCP

The optional field Interest Accrued consists of the following subfields:

- The field Interest Days is filled with the according interest days.
- The field Currency contains the term of the currency
- The field Accrued Interest contains the amount of the accrued interest. In case of a positive amount the filed 34G is used. In case of a negative amount the field 34H is used.

Note: In case of a storno (deletion) the field 34G/H is not displayed.

Field 34B – Settlement Details

CCP

The field Settlement Details consists of the following subfields:

- The field Settlement Currency as per instrument master data.
- The field Settlement Amount is filled with the payable amount.

Field 57B – CCP Transaction

CCP

The field CCP Transaction is filled with “J”.

Field 72 – Information sender to recipient

CCP

The field is filled with:

- 1st row: Originator is filled with "7500"
- 2nd row:
  - Recipient of trade is filled in case of CBF account with 4-digit CBF account, otherwise with "0000".
  - WKN is filled with the WKN of the security.
- 3rd row:
  - Trade Date is filled with the date of delivery execution in format YYMMDD
  - Trade Time is filled with the time of delivery execution in format HHMMSSHS
- 4th row:
  - Settlement location is filled with settlement location of the Member.
  - Settlement Account is filled with the settlement account of the member.
    Note: CBF accounts are filled as 12340000
  - Trade Type Information is filled with the following values:
    - EXER - Eurex Exercises
    - ASGN - Eurex Assignments
    - NOTI - Eurex Notifications
    - ALLO - Eurex Allocations
    - FORC - Forced Delivery
    - DELE - Deleted Delivery (Storno)
  - Term for according CCP Clearing Member
  - Term for according CCP Trading Member

3 Technical Layout MT598 – Header and Trailer

This chapter describes the MT598 Header and Trailer messages as used for the reports CE260, CE265, CE270, CE275, CE280, and CE290.

3.1 Text Block in MT598 Header and Trailer message

The following table describes the text block of MT598 Header and Trailer messages.

Text block {4:...} of the header message				
Tag	**Status**	**Field Name**	**Format**	**Example**
20	M	Transaction Reference Number	16x	:20:99990303209999
12	M	Sub Message Type	3!n	:12:001
77E	M	Narrative Description of the Original Message	73x [n*78x]	:77E:/TREF XXXXXXXXXXXXXXX/NOIM 000000 /NOII 000000 /NOVM 000000 /NOVI 000000 /TRNA RAWCE290

Text block {4:...} of the trailer message				
Tag	**Status**	**Field Name**	**Format**	**Example**
20	M	Transaction Reference Number	16x	:20:99990303209999
12	M	Sub Message Type	3!n	:12:099
77E	M	Narrative Description of the Original Message	73x [n*78x]	:77E:/NOMS 000002

3.2 Field Description

By default, the field description present in the document "**User Manual for the Clearing and Settlement Statement of Clearstream Banking AG, Frankfurt Domestic for customers"** is valid as well for the Trade Confirmation Reports.

Fields as used by CBF

The following fields in the MT598 format are used as by CBF:

Field 12 – Sub Message Type

Fields not used by CCP

None.

Fields used differently by CCP

Field 20 – Transfer Reference Number

CCP

The field receiver/sender account is filled with dummy data.

The field date has the format YYMMDD.

The field transfer number is filled with dummy data.

The last two digits of the field are filled with spaces.

The changes of this field apply to header and trailer message.

Field 77E – Narrative Description of the original message

The change of this field applies to the header message

Reference of the related transfer

Syntax: /TREF 16x

Special note: Filled with dummy data

Number of invalid messages

Syntax: /NOIM 6x

Special note: Filled with “000000”

Number of invalid instructions

Syntax : /NOII 6x

Special note: Filled with “000000”

Number of valid messages

Syntax: /NOVM 6x

Special note: Filled with “000000”

Number of invalid instructions

Syntax: /NOVI 6x

Special note: Filled with “000000”

Transfer Name

Syntax: /TRNA 20x

Special note: Possible values:

- "RAWCE260" Pending Delivery Report for Clearing Members,
- "RAWCE261" Pending Delivery Report for Settlement Institutions,
- "RAWCE262" Pending Delivery Report for Trading Members,
- "RAWCE265" Pending Delivery Before NTP Report for Clearing Members,
- "RAWCE266" Pending Delivery Before NTP Report for Settlement Institutions,
- "RAWCE267" Pending Delivery Before NTP Report for Trading Members,
- "RAWCE270" Settled Delivery Report for Clearing Members,
- "RAWCE271" Settled Delivery Report for Settlement Institutions,
- "RAWCE272" Settled Delivery Report for Trading Members,
- "RAWCE275" Settled Delivery Offset Report for Clearing Members,
- "RAWCE276" Settled Delivery Offset Report for Settlement Institutions,
- "RAWCE277" Settled Delivery Offset Report for Trading Members,
- "RAWCE280" Pending Delivery Instructions Report for Clearing Members,
- "RAWCE281" Pending Delivery Instructions Report for Settlement Institutions.
- "RAWCE290" Eurex Deliveries Report for Clearing Members,
- "RAWCE291" Eurex Deliveries Report for Settlement Institutions,
- "RAWCE292" Eurex Deliveries Report for Trading Members

4 Appendix

The following abbreviations are used throughout the document:

Abbreviation	Stands for
ADR	American Depository Receipt
BOD	Begin of day
BRP	Batch oriented reporting
BuBa	Deutsche Bundesbank
CA	Corporate Action
CB	Central Bank
CBF	Clearstream Banking Frankfurt
CBL	Clearstream Banking Luxembourg
CCB	Cash Correspondent Bank
CCP	Central Counter Party
CHF	Swiss Franks
CM	Clearing Member
CORPT	Continuous Reporting
CREST	Central Securities Depository for UK and Ireland
CRP	Continuous reporting
CSD	Central Securities Depository
DIN	Dual Instruction Netting
DTP	Day Time Processing
DvP	Delivery versus Payment
EB	Euroclear Bank
ECAG	Eurex Clearing AG
EOD	End of Day
EUR	Euro
Euroclear (EOC)	Euroclear
FUND	Retaining and Distributing Funds
GBP	Great Britain Pound
GC (Pooling)	General Collateral (Pooling)
GDM	Gross Delivery Management
GDR	Global Depository Receipts
IC	Integrated Clearer
ICSD	International Central Securities Depository
IoD	Interest of Delay
ISI	Immediate Settlement Instruction
LDF	Late Delivery Fine
MSU	Minimum Settlement Unit
NTP	Night Time Processing
PB	Payment Bank
PoA	Power of Attorney
RE	Risk Engine
RTS	Real Time Settlement
RvP	Receive versus Payment

Abbreviation	Stands for
SDS	Same-Day-Settlement
SI	Settlement Institution
SIN	Single Instruction Netting
SIS	SegaInterSettle AG
SLU	Settlement Locations Unit
SNA	System Network Architecture
SNB	Swiss National Bank
SNU	Settlement Netting Unit
SO	Surplus-Offsetting
SS	Surplus-Surplus
STD	Standard settlement
SUB	Subscription rights
TM	Trading Member
USD	US Dollar
XTF	Exchange Traded Fund

CCP Release 4.0

Customer Roadmap

Table of Contents

1	**Introduction**	**3**
2	**Overview and Functional Changes of CCP 4.0**	**4**
2.1	**Open / Variable Repos**	**4**
2.2	**Foreign Currency Clearing**	**4**
2.3	**Miscellaneous Changes**	**6**
2.3.1	Automated Corporate Action Cancellation / Rerun Processing	6
2.3.2	Mutual Funds	6
3	**Impact on Member Side**	**7**
3.1	**Technical Changes**	**7**
3.2	**Member GUI**	**7**
3.3	**Reporting**	**8**
3.4	**Member Settlement Instruction File / SWIFT Access**	**8**
3.5	**Training**	**9**
4	**Simulation and Production Roadmap**	**10**
4.1	**Simulation**	**10**
4.2	**Production**	**12**
5	**Accompanying Documentation**	**13**
6	**Eurex Clearing AG Support**	**15**

1 Introduction

The focus of CCP Release 4.0 is the introduction of a general multiple currency clearing concept and the extension of the repo product range processed via the CCP. The CCP Release 4.0 is scheduled for March 10, 2008.

With CCP Release 4.0 the CCP processing will be extended for open, variable and open variable repo trades that Eurex Repo GmbH is planning to launch. For the variable repos different daily money markets rates can be processed by the CCP.

To generally support the clearing and settlement of trades in non-Euro currencies, the present foreign currency processing will extended with the introduction of CCP Release 4.0. This is a precondition for connected trading platforms to introduce further products in foreign currencies.

Eurex Repo and CCP simulation environment will be available for extensive testing between January 28 and February 29, 2008. Xetra simulation environment can be used for CCP instruments as of February 4, 2008.

Together with the above mentioned simulation Eurex Clearing AG offers the possibility to test deliveries out of Notification / Allocation and Exercise / Assignments from Eurex in particular out of options on selected UK and Irish equities. In this context the Clearing Members should review their setup for UK and Irish equities and if not already provided, please send the setup forms to Markets & Services & Admission (see also chapter 4.1 and 4.2).

CCP Release 4.0 has technical, functional and organizational impact for every Clearing Member and Settlement Institions within Eurex Clearing AG. Therefore necessary adjustments have to be implemented in due time.

The purpose of this document is:

- to provide an overview of the functional and technical changes and enhancements (given in chapters 2 and 3),
- to provide an overview of the major member impacts (given in chapter 4),
- to support the participants with recommendations during their planning activities and to provide a checklist for their own preparations during the introduction of CCP Release 4.0 (given in chapter 5),
- to provide an overview about the accompanying documentation (given in chapter 6),
- to announce the Helpdesks/Teams which will provide intensive support for member during the introduction of CCP Release 4.0 (given in chapter 7).

2 Overview and Functional Changes of CCP 4.0

2.1 Open / Variable Repos

With CCP 4.0 open, variable and open-variable repos for each repo type can be processed within the CCP. Therefore the Eurex Repo trading system will be connected directly to the CCP system and in consequence trade confirmations for Eurex Repo will no longer be available by Xetra.

Open repos have a bilaterally agreed repo rate and an open repurchase date. Open repos can be closed on demand at any time by either the cash provider or the cash taker in the trading system. The specified repo interest rate is valid until closing, but can be changed by the counterparties for the remaining lifespan. A zero percent interest or a negative repo interest rate is possible.

Variable repos have a fix repurchase date according to the current standard durations between front leg and term leg (e.g. Overnight, TomNext, SpotNext). The repo interest rate is referencing to a specified daily fixed money market rate plus/minus a spread in basis points.

Open-variable repos feature the open duration and the variable repo interest rate in combination.

For further product details please refer to the Eurex Repo customer information published separately.

All repos will be considered in the CCP repo rate fixing and calculation processes, described in the document “Preliminary Release Notes”, depending on the repo rate.

Clearing fee calculation and the processing of coupon compensations will remain unchanged.

Details concerning the margin calculation (Risk Management) and CCP trade management are described in the document “Preliminary Release Notes”.

2.2 Foreign Currency Clearing

CCP is already able to clear Eurex deliveries in Swiss franc and U.S. dollar as well as in British pound, in addition to Euro. The respective processes will remain unchanged with CCP Release 4.0.

With CCP Release 4.0 the CCP market concept will be extended to generally support and operate cash market trades or deliveries from derivative positions in equity- and bond-style products in the following currencies:

- British pound
- Swiss franc
- Swedish krona
- U.S. dollar
- Australian dollar
- Canadian dollar
- Japanese yen

Please note that in conjunction with CCP Release 4.0 implementation it is not planned to introduce new cash market products (such as foreign currency products).

The following figure gives an overview to the about the CCP trading – clearing – settlement structure with the introduction of CCP Release 4.0.

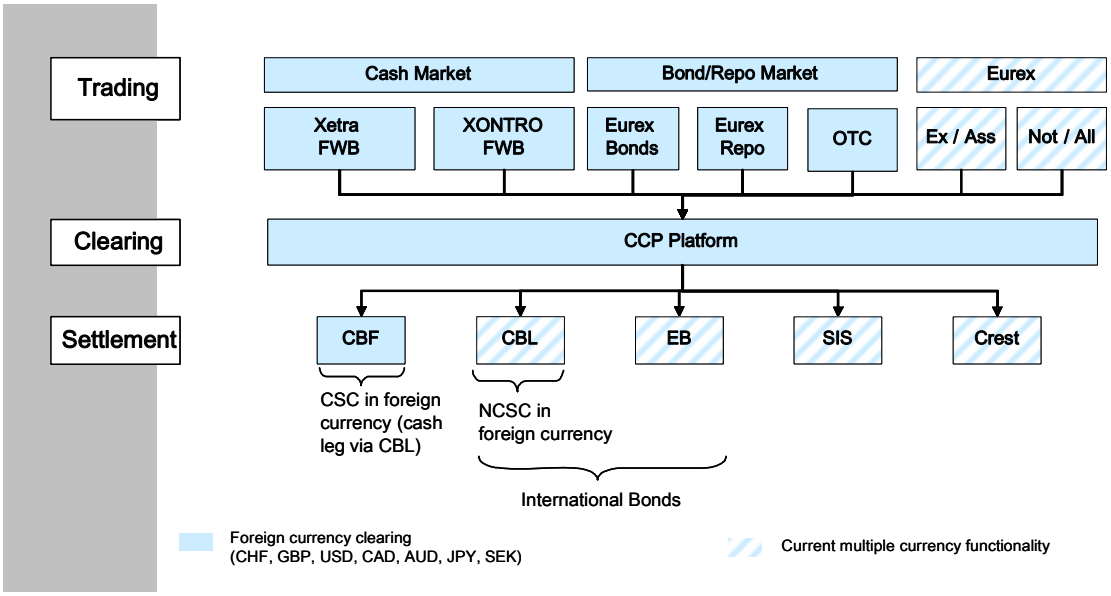


Figure: Enhanced foreign currency clearing concept

The processing of foreign currency products depends on the trading location and the effective (I)CSD as settlement location.

- Foreign currency equity style and fixed income instruments held in Collective-Safe-Custody (CSC) will be settled via Clearstream Banking Frankfurt (CBF). The settlement amount of the delivery/receipt versus payment instructions or pure cash transactions will be settled via the respective foreign currency customer accounts.
- Trades in equity-style instruments and international bonds held in Non-Collective-Safe-Custody (NCSC) with the specified settlement currencies will be settled via Clearstream Banking Luxembourg (CBL) or Euroclear Bank (EB) against commercial bank money.

CCP trade management, delivery and cash management, corporate actions handling, risk and collateral management for foreign currency trades will be supported as today for euro trades.

Equity-style products held in CSC to be settled in the specified non-euro currencies via CBF will be processed similar to the ADRs in U.S. dollar already listed on Eurex.

Margin payments will be calculated in the settlement currency and debited /credited in Euro or Swiss francs.

2.3 Miscellaneous Changes

2.3.1 Automated Corporate Action Cancellation / Rerun Processing

With CCP 4.0 processing of cancellations/reruns for corporate action events (CA) will be improved.

Processing of cancellations/reruns for additional rights is already fully supported. For other events Eurex Clearing AG generally uses the compensation partner concept on the basis of the report *RPT/RAWCA130 Compensation Partner*.

To increase the level of automation the affected trades will be replaced with new trades added to the CCP. The cancellation/rerun will always apply to all net and gross trades.

Overall, only entitled trades are concerned, i.e. those trades which were pending on the entitlement day. For the creation of new trades in respect to ISIN and /or nominal changes, please attend to principles shown in chapter 2.3.1 of the document “Preliminary Release Notes”.

2.3.2 Mutual Funds

With CCP 4.0 the system will be able to clear mutual funds traded on the floor via XONTRO. The funds are held in (domestic or foreign) CSC and belong to the BRP processing group of EUR-denominated equity-style products (like XTFs).

Member GUI and CCP reports will be amended by the instrument type “FUN”. For further details, please refer to the respective chapter in the document “Preliminary Release Notes”.

Please note that in conjunction with CCP Release 4.0 implementation it is not planned to introduce Mutual Funds. This will be announced by the Frankfurt Stock Exchange at a later time.

3 Impact on Member Side

The above mentioned changes (chapter 3) have effects on

- existing in-house and third party applications,
- operated GATE Version,
- VALUES API interface,
- raw data/S.W.I.F.T reports.

These changes have to be taken into account by the members. It has to be considered that the technical changes and the changes to the VALUES API interface have to be completed already with production start.

Therefore, the complete software components can be tested in simulation.

3.1 Technical Changes

The technical changes affect every member who uses the CCP infrastructure.

CCP 4.0

CCP Release 4.0 is mandatory and not backwards compatible. The latest version of the CCP front-end software must be installed by members.. The raw data and printable reports are amended accordingly. The processing of raw data and printable reports has to be adapted if necessary.

VALUES API

The existing functional CCP VALUES API request for gross delivery management will be changed due to new fields. The functionality of the existing requests will be expanded to provide additional trade specific data. The changes are mandatory and the existing in-house and third party applications must be adapted to take account of changes in the VALUES API interface.

For further details, please refer to the document "VALUES API Modification announcement".

GATE 3.5

With CCP Release 4.0 the new Generic Access to Exchange (GATE) version 3.5 will be used. GATE 3.5 will be rolled out to the members in the 1 quarter of 2008. The installation of GATE 3.5 is mandatory for CCP Release 4.0. It must be completed before simulation and production launch.

Windows and Sun platforms

CCP Release 4.0 will support Windows 2003 respectively Sun Solaris 10 as MISS platform and Windows 2003, Windows XP respectively Sun Solaris 10 as workstation platform.

3.2 Member GUI

The mentioned changes and new functionalities will have impact on the CCP graphical user interface @X-PERT for members. The following windows will contain new fields or new values:

- Trade Overview
- Detailed Trade Information
- Partial Release
- Manual Linking Trade Filter
- Settlement Overview
- Report Selection

The respective fields and additional trade information are listed in the document “Preliminary Release Notes” and “CCP User Guide”.

3.3 Reporting

With CCP Release 4.0 formatted and raw reports will be updated by new fields or new values. Within the changes which are detailed listed in the document “Preliminary Release Notes”, please attend to the follwing changes:

- New CCP Report: CE27m Settled Delivery – Offset: This report contains offsetting block settlement information only. This reduced version of settlement information will be available earlier than the report *CE27n Settled Delivery* to leverage the processing times on the customer’s side.
- Display of Partially Settled Buy Trades in CCP Reports: The display of off-setting position information regarding settlement on level Clearing Member – Customer, i.e. formerly closed buy and sell trades without cash relevance, in the reports *CE27n Settled Delivery* or *CE27m Settled Delivery – Offset*, will be changed.
- Reporting for CA Cancellation / Rerun Processing: Due to automation of the cancellation/rerun processing of corporate action events, the report *CA180/181 Capital Adjustments on Trade*s will be changed.

For further details, please refer to the document “Preliminary Release Notes”.

The new report will be available as formatted report RPTCE275 (Clearing Member), RPTCE276 (Settlement Institution) and RPTCE277 (Trading Member), and as raw data report in SWIFT format MT536 as RAWCE275, RAWCE276, RAWCE277. The report has to be selected via the Member GUI window Report Selection.

Members who wants to receive the new Report via z/OS File Transfer (SNA), are requested to contact Member Services & Admission to instruct the file transfer.

3.4 Member Settlement Instruction File / SWIFT Access

The gross delivery management actions blocking and release will be supported with CCP 4.0 via the existing file based MT523 and SWIFT MT543 interface.

For non-euro equity-style products held in CSC to be settled via CBF the recipient field has to be filled with “8501”.

For further details, please refer to the document “Member File Based & SWIFT interface” which will be published in due time.

3.5 Training

In order to give members the opportunity to familiarize themselves with the new functionalities prior to simulation respectively production start, trainings will be offered. Eurex Clearing AG recommend the participation of CMs and SIs in trainings; especially those who have not participated in any CCP trainings before.

On request, individual training courses can be organized. The course can be conducted in the “Capital Markets Academy” of Deutsche Börse or, if required, on the members´s premises. The fees per in-house training will be calculated individually.

4 Simulation and Production Roadmap

The introduction of the CCP Release 4.0 requires for each member to establish a suitable project, which is adapted to the specific needs and activities of the respective member. The following sections contain recommendations for activities to be taken into consideration by the members for their in-house planning of the CCP.

Using the so–called "checkpoints" will help to achieve a smooth and efficient introduction of the CCP Release 4.0 on the member side.

The following checklist with „checkpoints" should be understood as a guideline, which should be supported by the specific in-house activities.

The column „Focus/Activities" describes the activities using a short keyword. A detailed description is shown in the column „Description". The column "Target Group" shows the „Resources/Required Personnel", which will be responsible for the implementation of activities. The column „Set Date" gives the time frame respectively deadline. The column „Chkpnt" serves as to consider the appropriate point as finalised.

4.1 Simulation

Eurex Clearing AG strictly recommends to conduct respective tests.

In order to ensure a smooth implementation of the CCP, a simulation phase is planned between January 28 and February 29, 2008.

Purpose of the CCP simulation is to provide an opportunity for the members to test the improvements of the currently implemented CCP functionalities, the enhancements of processing as well as the incorporation of new instruments. Therefore it is of great importance that GCMs, DCMs and Settlement Institutions will test their connection to the Eurex Clearing AG and the processes with the CCP.

Eurex Clearing AG regards an active participation in the simulation as necessary in order to ensure a smooth production start of CCP Release 4.0 for all members.

For detailed description regarding the process of simulation please refer to „Member Simulation Guide CCP", which will be published at a later date.

Planning should focus on the following time frame:

Focus/Activity	Description	Target Group	Deadline	Chk-pnt
Appoint responsible staff	• Designate a contact person responsible for CCP 4.0.	Project Coordinator	October 2007	
Definition of the simulation process	• Confirmation of future work flows • Confirmation of future organizational	Project Coordinator	December 2007	

Focus/Activity	Description	Target Group	Deadline	Chk-pnt
	structure • Planning of the tests during simulation			
Define resources for simulation	• Planning of resources	Project Coordinator	December 2007	
Define Simulation setup for UK and Irish equities	• Define setup for simulation and send form "ECAG Application Setup/Deletion/Change of Settlement Accounts" to Eurex Claring AG, Member Services & Admission Team	Project Coordinator	November 2007 until end of December 2007	
Select the new report CE275	• Members who wants to receive the new report have to select this report in the Member GUI window Report Selection	System Admin	December 2007 until end of January 2008	
Setup new Report CE275 via z/OS (SNA)	• Send in the form "Order Form for Setup/Change/Cancellation of CCP Settlement Reports File Transfer via z/OS (SNA) or SWIFTnet"	System Admin	December 2007 until end of January 2008	
Installation of GATE 3.5	• Installation of GATE 3.5	System Admin.	at the latest before Simu.-Participation	
Installation of CCP Release 4.0 Simulation Kit	• Installation of Simulation Kit	System Admin.	at the latest before Simu.-Participation	
Carry out the simulation of CCP Release 4.0 (including all distributed software components)	• Participation of technical personnel (system administrators etc.) • Participation of functional personnel (M/O and B/O personnel)	Project Coord., System Admin., B/O personnel	Ongoing during the Simu.	
Inform Eurex Clearing AG about any problems during the simulation phase	• In case of any questions please refer to Member Services & Admission • In case of problems related to the VALUES – API change, contact the Technical Helpdesk.	Project Coordinator	Ongoing during the Simu.	

4.2 Production

After a successful CCP simulation the production start is planned for March 10, 2008.

The production Kit will be distributed in the week before production start. A technical connection test to the existing and the new CCP Backend will be offered on the weekend before production start. The exact time schedule will be published in due time.

Based on the analysis of existing processes (e.g. reporting by CCP, Xetra, CBF) and the derived extended process description (e.g. handling of reports) as well as the changes in the organizational structure the identified measures need to be implemented.

Planning should focus on the following time frame:

Focus/Activity	Description	Target Group	Deadline	Chk-pnt
Documentation, preparation and carry out process changes	• Description of proposed work flows and changes • personnel planning • Create and communicate implementation plan • Implement changes of structural organization, if necessary	Project Coordinator	November 2007 until January 2008	
Define setup and send setup forms for UK and Irish equities	• Complete relevant documents for setup of settlement accounts for UK Products • Sign and return relevant documents to Eurex Clearing AG, Member Services & Admission Team	Project Coordinator	November 2007 until February 2008	
Installation of GATE 3.5	• Installation of GATE 3.5	System Admin.	Weekend before Prod.-Start	
Installation of the CCP Release 4.0 Production Kit	• Installation of production kit	System Admin.	Weekend before Prod.-Start	
Execution of the technical connection test	• Ensurance of necessary technical infrastructure • Connectivity test • Registration to system	System Admin.	Weekend before Prod.-Start	
Select the new report CE275	• Members who wants to receive the new report have to select this report in the Member GUI window Report Selection	System Admin	After Prod.-Start	

5 Accompanying Documentation

All documents published in connection with the introduction of CCP Release 4.0 will be available via Internet on the Eurex website www.eurexchange.com. The Central Circular Management will give notification of each publication by means of an Eurex circular. We strongly recommend downloading all documents from the Internet.

Please find listed below the documents which will be published for CCP Release 4.0:

Release Announcement
Contents: Overview of the features and essential functionalities of CCP Release 4.0
Target Group(s) : General, Clearing Contacts, Back Office, System Administrator

Values API Modification Announcement
Contents: Modification of the VALUES API which come into effect with CCP Release 4.0
Target Group(s): System Administrators, System Developers

Preliminary Release Notes
Contents: Preliminary description of member relevant technical and functional changes in connection with the CCP introduction Release 4.0
Target Group(s): Project Coordinators, System Administrators, Clearing Contacts and Back Office

Description of Report Raw Data
Contents: Description and content of Raw Data Reports
Target Group(s): System Administrators, System Developers

Member File Based & S.W.I.F.T. Interface
Contents: Description of file-based & S.W.I.F.T Interfaces
Target Group(s): System Administration, System Developers

VALUES API Front End Development Guide – Programming Version
Contents: Preliminary version of the VALUES API interface specification for CCP Release 4.0
Target Group(s): System Administration

Customer Roadmap
Contents: Information of all necessary activities on member side, to ensure a successful introduction of CCP Release 4.0
Target Group(s): Project Coordinators, Clearing Contacts, Back Office, System Administrators

Final Release Notes
Contents: Final description of member relevant technical and functional changes in connection with the CCP introduction Release 4.0
Target Group(s): Project Coordinators, System Administrators, Clearing Contacts and Back Office

Description of Report – Formated Layout
Contents: Layouts, description and content of Raw Data Reports
Target Group(s): System Administrators, System Developers

VALUES API Front End Development Guide – Final Version
Contents: Final version of the VALUES API interface specification for CCP Release 4.0
Target Group(s): System Administration

Member Simulation Guide
Contents: Information about the simulation plan, organization, scope and processes in connection with the introduction of CCP Release 4.0
Target Group(s): Project Coordinators, System Administrators, Back Office Personnel

User Guide
Contents: Description of the browser based Graphical User Interface (GUI) for CCP Release 4.0.
Target Group(s): Project Coordinators, System Administrators, Back Office Personnel

Description of Report Raw Data – Update
Contents: Description and content of Raw Data Reports
Target Group(s): System Administrators, System Developers

Member File Based & S.W.I.F.T. Interface – Update
Contents: Description of file-based & S.W.I.F.T Interfaces
Target Group(s): System Administration, System Developers

Eurex Clearing Conditions
Contents: Update of the Clearing Conditions
Target Group(s): Project Coordinators, Clearing Contacts

Buy-in User Guide
Contents: Description of the Action Process updated with for CCP Release 4.0
Target Group(s): Project Coordinators, System Administrators, Back Office Personnel

Simulation Kit & Notes
Contents: Software for the installation of the CCP Release 4.0 simulation software; installation notes
Target Group(s): System Administration,

Production Kit & Notes
Contents: Software for the installation of the CCP Release 4.0 production software; installation notes
Target Group(s): System Administration,

6 Eurex Clearing AG Support

Eurex Clearing AG will provide intensive support for member preparations during the introduction of CCP Release 4.0. The following teams may be contacted concerning any questions related to the preparation and participation in the CCP Release 4.0 simulation and introduction.

Project Support

Member Services & Admission Team

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: customer.support@deutsche-boerse.com

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

Simulation and Production Support

Eurex Clearing Functional Helpdesk CCP

Telephone: ++49 (69) 21 1 – 1 19 40

Fax: ++49 (69) 21 1 – 1 19 41

Availability: 08:00 a.m. - 06:00 p.m. CET (on exchange trading days)

eMail: ccp@deutsche-boerse.com

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

Eurex Clearing Technical Helpdesk CCP

Telephone: ++49 (69) 21 1 – 1 28 00

Fax: ++49 (69) 21 1 – 1 28 01

Availability: 08:00 a.m. - 06:00 p.m. CET (on exchange trading days)

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