X-pand into the Future

e u r e x *circular 257/05*

Date: Frankfurt, December 19, 2005
Recipients: All Eurex members and vendors, CCP members, Eurex Repo members, Eurex Bonds members
Authorized by: Daniel Gisler

CCP Release 3.1: Legal and Technical Documents

Contact: Customer Support, tel. 49-69-211-1 17 00

Content may be most important for:

- Middle + Back Office
- IT / System Administration
- Auditing / Security Coordination

Attachments:

1. Power of Attorney
2. Application for Setup/Deletion/Change of Settlement Accounts for Eurex Deutschland
3. Information Memorandum Setup/Deletion/Change of Eurex Deutschland Settlement Accounts
4. Description of Report Raw Data
5. CCP Release 3.1 Member File Based & SWIFT Interface - Programming Version

Summary:
In the context of the introduction of CCP Release 3.1 we are sending you today the legal and technical documents listed under “Attachments”.

Power of Attorney (PoA):
Each Clearing Member must submit a separate PoA for every settlement account used. Clearing Members who only hold a Derivatives Clearing License must submit PoAs for the first time. All other Clearing Members have to renew their currently valid PoAs by replacing them by newly filled out PoA forms.

Application for Set up/Deletion/Change of Settlement Accounts for Eurex Deutschland
Clearing Members are obliged to state separately the number(s) of securities settlement account(s) they are using (own accounts and/or accounts held by settlement institutions including linked cash accounts and accounts’ default settings) on the “Application for Set up/Deletion/Change of Settlement Accounts for Eurex Deutschland”.

Please return these forms until **March 15, 2006 at the latest** to the following address:

Deutsche Börse AG
Sales Support (Room 05.01.004)

D-60485 Frankfurt am Main

All documents have also been published in the Member Section of the Eurex website. To download your personal copy, please visit

www.eurexchange.com > Member Section > Documentation/Manuals CCP > CCP 3.1.

We will provide you with further forms for setup and technical connection in January 2006.

Eurex Clearing AG
D-60485 Frankfurt am Main
www.eurexchange.com

Customer Support
Tel. +49-69-211-1 17 00
Fax +49-69-211-1 17 01

Chairman of the Supervisory Board:
Dr. Markus Granziol

Management Board:
Rudolf Ferscha, Daniel Gisler,
Peter Reitz, Jürg Spillmann,
Thomas Lenz (Deputy)

CCP Release 3.1: Legal and Technical Documents

In the context of the introduction of CCP Release 3.1 we are sending you today the following legal and technical documents.

Legal Documents

- **Power of Attorney (PoA)**
  Each Clearing Member must submit a separate PoA for every settlement account used. Through the PoA, the account holder enables Eurex Clearing AG (ECAG) to generate, modify and delete settlement instructions (for both securities and cash). This authorization is given in the form of PoA by the account holder in favor of Clearstream Banking Frankfurt (CBF). For this purpose a standard PoA as provided by CBF is used.

  This PoA is valid for all CCP markets of ECAG (Eurex, Frankfurt Stock Exchange, Eurex Bonds GmbH, Eurex Repo GmbH), regardless of the Clearing License type, and replaces the previously valid PoAs. Clearing Members who only hold a Derivatives Clearing License must submit PoAs for the first time. All other Clearing Members have to renew their currently valid PoAs by replacing them by a newly filled out PoA form.
  This form has to be signed by authorized signatories of whom Clearstream Banking AG already has specimen signatures.

- **Application for Set up/Deletion/Change of Settlement Accounts for Eurex Deutschland**
  Clearing Members must state separately the number(s) of securities settlement account(s) they are using (own accounts and/or accounts held by settlement institutions including linked cash accounts and accounts' default settings) on the "Application for Set up/Deletion/Change of CCP Settlement Accounts for Eurex Deutschland". The settlement account(s) must enable settlement of both securities held in collective and non-collective safe custody.

- **Information Memorandum for the Application for Set up/Deletion/Change of Eurex Deutschland Settlement Accounts**
  This information memorandum provides detailed information to support Clearing Members in filling out the application forms.

The above-mentioned forms have been published in the Member Section of the Eurex website. To download your personal copy, please visit

www.eurexchange.com > Member Section > Documentation/Manuals CCP > CCP 3.1. > Legal Documents / Setup Accounts

Please return the forms until **March 15, 2006 at the latest** to the following address:

Deutsche Börse AG
Sales Support (Room 05.01.004)

D-60485 Frankfurt am Main

Technical Documents

- **Description of Report Raw Data**
  This document explains the contents of reports, raw data carriers and files which are generated by CCP.

- **CCP Release 3.1 Member File Based & SWIFT Interface - Programming Version**
  This document provides a description of S.W.I.F.T.-based raw data reports.

The technical documents have been published in the Member Section of the Eurex website. To download your personal copy, please visit

www.eurexchange.com > Member Section > Documentation/Manuals CCP > CCP 3.1. > Technical Manuals.

We will provide you with further forms for setup and technical connection in January 2006.

Frankfurt, December 19, 2005

Eurex Clearing AG
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www.eurexchange.com

Customer Support
Tel. +49-69-211-1 17 00
Fax +49-69-211-1 17 01

Management Board:
Rudolf Ferscha, Daniel Gisler,
Peter Reitz, Jürg Spillmann,
Thomas Lenz (Deputy)

clearstream | DEUTSCHE BÖRSE GROUP

Power of Attorney

FROM:

1. _____

(the "Company")

2. _____

(the "CBF-Creation-Account Holder")

(the Company and the CBF-Creation-Account-Holder are hereinafter collectively referred to as the "Companies")

TO:

Clearstream Banking AG
Neue Börsenstraße 1
60487 Frankfurt am Main
Germany

The Company appoints, or, in the case of No. 2, the Companies hereby appoint EUREX Clearing AG, Neue Börsenstraße 1, 60487 Frankfurt am Main (the "Attorney") to be its attorney for the following purposes:

a) to transmit, to change and to cancel any settlement instructions on behalf of the Company or, in the case of No. 2, the CBF-Creation-Account Holder (securities as well as cash settlement), resulting from the clearing of transactions of the Company in accordance with, or purporting to be in accordance with, the Clearing License granted by the Attorney to the Company or to a third party, on the following account(s) of the Company or, in the case of No. 2, of the CBF-Creation-Account Holder, at Clearstream Banking AG, Frankfurt ("CBF").

CBF Account(s)	(Linked) CBF-Creation-Account(s):
_____	_____
_____	_____
_____	_____
_____	_____

b) to receive from CBF all information of any kind on the status of the instructions transmitted by the Attorney.

If applicable:

Reg-Über-Accounts in the CCP system:

The accounts of the Company or, in the case of No. 2, of the Companies at CBF referred to above are linked to accounts (the "CCP-Reg-Über-Account(s)") of _____
(the "CCP-Reg-Über-Account Holder").

The Company appoints, or, in the case of No. 2, the Companies appoint the Attorney to act on its behalf, to the extent referred to under a) and b) above, resulting from the clearing of transactions of the CCP-Reg-Über-Account-Holder related to the CCP-Reg-Über-Account(s) in accordance with, or purporting to be in accordance with, the Clearing License granted by the Attorney to the Company or a third party, on the following CBF Accounts and / or Linked CBF Creation Account(s).

CBF Account(s)	Reg-Über-Account:	(Linked) CBF-Creation-Account(s):

All instructions, notifications or communications given by the Attorney to CBF shall comply with the format, modes of communication and procedures notified by CBF.

The Company agrees, or, in case of No. 2, the Companies agree that it shall be fully liable to CBF for any and all obligations created on its behalf pursuant to the authority or legitimately purported authority of this power of attorney and agree(s) that it shall be bound to whatever the Attorney causes to be done under the authority or legitimately purported authority of this power of attorney.

This power of attorney shall remain valid until notice of revocation or amendment is received from the Company or, in the event of No. 2, from the Companies to CBF by Registered Letter. Any such revocation or amendment shall take effect on the second business day in Frankfurt after receipt of the notice by CBF or such other later date specified in the notice accordingly.

This power of attorney is governed by and shall be construed in accordance with the laws of the Federal Republic of Germany.

Name of Company

Date, Name of Signatory, Signature(s)

If different to above:

Name of Linked CBF-Creation Account Holder

Date, Name of Signatory, Signature(s)

If *applicable:*

Name of Reg-Über-Account Holder

Date, Name of Signatory, Signature(s)

Antrag auf Einrichtung/Löschung/Änderung von Settlement Konten für Eurex Deutschland*
*Application for Set up/Deletion/Change of Settlement Accounts for Eurex Deutschland**



Eurex Clearing AG
Sales Support
60485 Frankfurt am Main

Fax: +49-(0)69-211-1 16 41

Antragsteller (Clearing Mitglied) / *Applicant (Clearing Member)*

Name des antragstellenden Unternehmens / *Company name of Applicant*

Anschrift / *Address*

Vorname, Name des Ansprechpartners / *First Name, surname of contact person*

Telefon-Nr. / *Phone-No.* Fax-Nr. / *Fax-No.*

☐ Einrichtung per / *Set up effective from* _____ T T M M J J

☐ Löschung per / *Deletion effective from* _____ T T M M J J

☐ Änderung per / *Change effective from* _____ T T M M J J

Eurex Deutschland-Clearing-Mitglied-Kürzel
Eurex Deutschland-Clearing-Member-ID

Als Eurex Clearing Mitglied bitten wir hiermit die folgenden Settlement Konten einzurichten / zu ändern / zu löschen:
Herewith we request as Eurex Clearer the following setup / change / deletion of settlement accounts:

I.

Security Settlement Location	**Zentralkonto** *Headquarter Account*	**Cash Settlement Location Zentralkonto**	**Geldkonto** *Cash Account*	**Filialkonto** *Branch Account*	**Cash Settlement Location Filialkonto**	**Geldkonto** *Cash Account*
CBF		BuBa			BuBa	
		SNB			SNB	
Verknüpftes CBF-Creation-Konto *Linked CBF-Creation-Account*						
Default Processing Method		☐ gross ☐ net				

Default Netting Model	**Release Method**	**Cash Deferral**	**Derivatives-Equity Separation**	**Netting Unit**
☐ Single Instruction Netting	negative	not applicable	not applicable	Standard
☒ Dual Instruction Netting	☐ positive ☐ negative	☐ yes ☐ no	☐ yes ☐ no	☐ Std. ☐ Std. + Acc.Type ☐ Std. + Acc.Type + NCM

Unternehmensname des Bruttoliefermanagers *Company name of gross delivery manager*	

II.

6-Series Account (CBF-Creation-Account)	
Default Processing Method	☐ gross ☐ net

Default Netting Model	**Release Method**	**Cash Deferral**	**Derivatives-Equity Separation**	**Netting Unit**
☐ Single Instruction Netting	negative	not applicable	not applicable	Standard
☒ Dual Instruction Netting	☐ positive ☐ negative	☐ yes ☐ no	☐ yes ☐ no	☐ Std. ☐ Std. + Acc.Type ☐ Std. + Acc.Type + NCM

Unternehmensname des Bruttoliefermanagers *Company name of gross delivery manager*	

III.

Security Settlement Location	**Zentralkonto** *Headquarter Account*	**Cash Settlement Location Zentralkonto**	**Geldkonto** *Cash account*		
SIS		BuBa			
		SNB			
Default Processing Method		☐ gross ☐ net			
Default Netting Model		**Release Method**	**Cash Deferral**	**Derivatives-Equity Separation**	**Netting Unit**
☐ Single Instruction Netting		negative	not applicable	not applicable	Standard
☒ Dual Instruction Netting		☐ positive ☐ negative	☐ yes ☐ no	☐ yes ☐ no	☐ Std. ☐ Std. + Acc.Type ☐ Std. + Acc.Type + NCM
Unternehmensname des Bruttoliefermanagers *Company name of gross delivery manager*					

* Sofern Ihr Unternehmen auch an der Eurex Zürich zugelassen ist, gilt dieser Antrag entsprechend / *Provided that your company is admitted at Eurex Zürich, the application applies to Eurex Zürich as well*.

Ort und Datum
Place and date

Firmenstempel und Unterschrift des Clearing Mitglieds /
Company Stamp and authorized Signature of Clearing Member
Name in Druckbuchstaben / *(Name in block letters)*

Information Memorandum Setup / Deletion / Change of Eurex Deutschland Settlement Accounts

The setup and deletion of Eurex Deutschland settlement accounts and accordingly the change of settlement parameters need to be applied for by the Clearing Member. Please note the following hints for filling out the form:

1. Security Settlement Location

The following Security Settlement Locations are supported for transactions at Eurex Deutschland:

- Clearstream Banking Frankfurt (CBF)
- SegaInterSettle (SIS)

2. Security Settlement Account (Branch and respectively Headquarter Account)

A Security Settlement Account is an account at a Security Settlement Location that the Member wants to use for the settlement of transactions at Eurex Deutschland.

In case a Security Settlement Account which has already been used for other markets shall be used for the clearing of transactions at Eurex Deutschland as well, the same account parameters need to be applied.

When indicating a CBF-Account as Security Settlement Location, the specification of a 6-Series Account is obligatory. The specification of the linked CBF-Creation Accounts is necessary for the settlement of deliveries of corporate actions, which result in securities or rights being held in custody on the “trustee business” basis.

The linked CBF-Creation Account can be identical with the settlement account mentioned under II., but the settlement account parameters (e.g. Default Netting Method) need to be mentioned.

3. Cash Settlement Location

The following Cash Settlement Locations are supported for transactions at Eurex Deutschland:

- Deutsche Bundesbank (BuBa)
- Schweizerische Nationalbank (SNB)
- Clearstream Banking Frankfurt (so-called 6-Series Account)

For the settlement locations CBF and SIS, the following applies:

The settlement of EUR payments takes place via Deutsche Bundesbank, the settlement of CHF payments takes place via Schweizerische Nationalbank. Therefore, both accounts need to be specified.

*Provided that your company is admitted at Eurex Zürich, the application applies to Eurex Zürich as well

4. Gross Delivery Management

Within the context of the execution of the clearing of transactions at Eurex Deutschland, Eurex Clearing AG offers an automated service, which facilitates gross delivery management for Clearing Members and settlement institutions. The Gross Delivery Manager can either be the Clearing Member himself, the account holder of the Security Settlement Account (Settlement Institution), or a third party nominated by the Member.

5. Default Processing Method

If the Clearing Member opts by default for netting in the respective Security Settlement Account, the option „net“ as the “Default Processing Method” needs to be selected. If no netting is required by default, then the member should select „gross“.

Irrespective of the choice of „Default Processing Method“, it is mandatory to choose a „Default Netting Model“. The selected default netting parameters are considered if the member uses "net"-processing on a single trade basis.

6. Default Netting Model

Eurex Clearing AG offers by default two different netting options:

Dual Instruction Netting refers to the process already in place for the equity market today. Here, two instruction types are created in case of a surplus after Settlement Netting: one (or more if shaping is applied) instruction for the surplus (Delivery versus Payment) and a “cash only” instruction for the offsetting block.

Using the alternative Single Instruction Netting model only one instruction type is created in case of a surplus after Settlement Netting: one (or more if shaping is applied) instruction (Delivery versus Payment), this instruction covers both the offsetting block and the surplus. The additional CE280 “Pending Delivery Instructions” Report is provided for members who decided to use Single Instruction Netting. This new report displays net delivery instructions sent to the (International) Central Securities Depository. Single Instruction Netting is available for bond deliveries in EUR. If this is requested, the Clearing Member has to tick it additionally.

If a Clearing Member opts for Single Instruction Netting, the usage of Gross Delivery Management functionality is shortened.

Please find for more details in the document „Final Release Notes CCP 3.0“, chapter 4.2 „Gross Delivery Management“.

Should you opt for the alternative Single Instruction Netting, please note that the following settlement parameters are automatically set:

- Settlement Netting Unit: Standard
- Default Release Method: Negative
- Derivatives-Equity Separation: not applicable

*Provided that your company is admitted at Eurex Zürich, the application applies to Eurex Zürich as well

7. Default Release Method

For each security settlement account it must be stated, whether the individual transactions shall be by default released by way of the positive procedure (select "Positive"), or by way of the negative procedure (select "Negative"). Positive procedure means that in principle all transactions are blocked and must be released individually by the Gross Delivery Manager for delivery.

Negative procedure means that all transactions are in principle released for delivery and must be blocked individually if required.

8. Cash Deferral

If cash settlement is not requested for blocked transactions in the netting block on the contractual settlement day but only upon release of the blocked sell trades, the option "Yes = Cash Deferral Activated" is to be selected for each securities account. If it is requested that cash settlement shall take place on the settlement day for the transactions contained in the netting block, irrespective of whether they are blocked or not, the option "No = Cash Deferral not activated" is to be selected. In this case, the Clearing Member or its settlement institution must keep an internal differences account and, if necessary, has to bear the costs and expenses incurred due to possible cash differences and, if applicable, additional risks would have to be covered by pledging collateral.

9. Derivatives-Equity Separation:

The Clearing Member may decide upon a separation between the deliveries of the derivative market and those of the cash market. (Y) This option is offered for Equity Style Products; deliveries of futures on capital market products are automatically separated.

10. Settlement Netting Unit

Eurex Clearing AG offers three alternatives for the level, where settlement netting shall be carried out.

- Standard means that the netting shall be carried out per ISIN, Clearing Member and Settlement Account.

- Standard + Account Type means that per ISIN, Clearing Member, and Settlement Account, all Proprietary Trades of the Clearing Member shall be netted on the one hand and all Agency Trades of the Clearing Member, and all transactions of the Non-Clearing Members (Agency and Proprietary Trades) shall be netted jointly on the other hand.

- Standard + Account Type + NCM means that all Proprietary Trades of the Clearing Member and all Agency Trades of the Clearing Member, and all transactions of the respective NCM shall be netted separately per ISIN, Clearing Member and Settlement Account.

*Provided that your company is admitted at Eurex Zürich, the application applies to Eurex Zürich as well

CCP Release 3.1

Description of Report Raw Data

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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 3.1. 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 3.1

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 MT 536 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 CBF's STD/SDS1/SDS2 settlement cycles. Refers to Detailed Delivery Reports.
CRP	"CRP" 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 France (CHF) equity and bonds). The respective reports are provided time triggered by the CCP (8 times during a CCP business day) 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, currency.
BONDS	Bonds specific reporting
EXS	Specific reporting of Equities, XTFs, 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, SNA	D		X	X	RAW
RAWCA160	Custody Payment Statement	EOD		D		X	X	RAW
RAWCA180	Capital Adjustments on Trades	EOD		D		X	X	RAW
RAWCB220	Daily Fines	EOD		D		X		RAW
RAWCB230	Daily Gross Delivery Mgmt.	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	
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, SNA	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, SNA	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 / CRP	CCP MISS, SNA; for CRP additionally SWIFT	D	X	X	X	SWIFT MT536[3]
RAWCE265	Pending Delivery Before NTP	CRP		D	X	X	X	SWIFT MT536[3]
RAWCE270	Settled Delivery	BRP / CRP		ID	X	X	X	SWIFT MT536[3]
RAWCE280	Pending Delivery Instructions	CRP		D		X	X	SWIFT MT536[3]
RAWCE290	Eurex Deliveries	EOD	CCP MISS, SNA	D	X	X	X	SWIFT MT512[3]
RAWCE320	External Deliveries	EXS		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, and CE280 there are two creation timelines. The first is the batch oriented reporting (BRP) and the second the continuous reporting (CRP). The BRP timeline is event triggered only, i.e. report creation depends on the settlement runs. The CRP timeline is event and time triggered. Time triggered means report creation takes place at a fixed but configurable time per day. For CRP reporting, if the member selects a report, the member will receive all 8 versions which are produced for each business day.

[3] Reports in SWIFT format are described in the document “Member File Based & SWIFT Interface - Programming Version”.

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

Batch oriented reporting (BRP)			Continuous reporting (CRP)		
SLU EXS			SLU CBON/NBON, CHF, CREST		
	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		DTP1	
	SDS2	RAWCE270		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”.

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	Cum
RAWCB230	CB230 Daily Gross Delivery Management	Cum
RAWCB300	CB300 Daily Clearing Fees	Ex
RAWCD150	CD150 Cash Obligations	Ex
RAWCD250	CD250 Settled Cash Transactions	N/A
RAWCD280	CD280 Pending Price Differences	Cum
RAWCE260	CE260 Pending Delivery	BRP: Ex / CRP: Ex
RAWCE265	CE265 Pending Delivery Before NTP	N/A
RAWCE270	CE270 Settled Delivery	BRP: SDS1 / SDS2: Cum, STD: Ex CRP: N/A
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
CRP	.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 3.1

The following table highlights the key changes in reports addressed to CMs, TMs and/or Settlement Institutes (SI) with CCP 3.1 vis-a-vis CCP 3.0.

Report ID	Report Title	Changes	Comments	Reporting Group
Common	Common	Additional possible values for: • Currency: CHF, GBP, USD • Trading Location: XEUR • Trade type information: Exercises, Assignments, Notifications, Allocations, and Forced Deliveries • Settlement location: CCO for CRESTCo • Cash Stl Location: SNB and UK Payment Banks		BRP CRP EOD EXS BONDS OTHER
RAWCA130 (CM) RAWCA131 (SI)	Compensation Partner	Format change: • Field length 'Settlement Location' extended from 3 to 5		EOD
RAWCA160 (CM) RAWCA161 (SI)	Custody Payment Statement	New fields: • Cash Stl Location • Cash Stl Location BIC		EOD

Report ID	Report Title	Changes	Comments	Reporting Group
		Format change: • Field length 'Settlement Location' extended from 3 to 5 • Field length 'Cash Stl Account' extended from 8 to 22		
RAWCA180 (CM) RAWCA181 (SI)	Capital Adjustments on Trades	New field: • Settlement Currency		EOD
RAWCB230 (CM) RAWCB231 (SI)	Daily Gross Delivery Mgmt	New field: • Settlement Currency		EOD
RAWCB300 (CM)	Daily Clearing Fees	Format change: • Field length 'Settlement Location' extended from 3 to 5		EOD
RAWCB305 (CM)	Daily Settlement Fees	Format change: • Field length 'Settlement Location' extended from 3 to 5		EOD
RAWCB310 (CM)	Daily Service Fees	Format change: • Field length 'Settlement Location' extended from 3 to 5	Changes due to merge of FI and Equity Report	EOD
RAWCD150 (CM) RAWCD151 (SI)	Cash Obligations	Format change: • Removal of aggregation on Contract Type in field Member Settings. • Field length 'Cash Stl Account' extended from 8 to 22 New field: • Cash Stl Location BIC	Changes due to merge of FI and Equity Report	EOD
RAWCD250 (CM) RAWCD251 (SI)	Settled Cash Transactions	Format change: • Field length 'Cash Stl. Account' extended from 8 to 22 New field: • Cash Stl Location BIC		EOD

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 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 event.

RAWCA130		Compensation Partner			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
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 in CBF Custody File in field "KADI-Vorgang 1". "CONV" – Conversion. "SPLF" – Stock split. "PARI" – Pari-Passu. "RHTS" – Rights issue. "BONU" – Bonus issue.
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 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.

RAWCA130		Compensation Partner			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
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	$\pm$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	$\pm$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	$\pm$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	$\pm$10.3	The actual quantity of the trade in the state pending/pending on the processing day (for net trades only the surplus quantity). Note: Sell trades are indicated with a minus sign.

RAWCA130		Compensation Partner			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
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 link 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 link 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 6.
15	ISIN	12	A		ISIN of the event affected security.

RAWCA160		Custody Payment Statement			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
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	05	Trading number suffix.
21	Contract Type	1	A		Contract type. See chapter 6.
22	Order Number	16	F	16	Order number. Eurex Repo fills it with “External Trade Reference”
23	MI Order Number	16	F	16	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	±12.3	Nominal / quantity security amount considered for income event.
27	Payment Credit/Debit	15	N	±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.

RAWCA180		Capital Adjustments on Trades			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
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.
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	05	Trading number suffix.
19	Order Number	16	F	16	Order number.
20	MI Order Number	16	F	16	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.

RAWCA180		Capital Adjustments on Trades			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
29	Settlement Currency	3	A		Settlement currency. See chapter 6.

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.

RAWCB230		Daily Gross Delivery Mgmt.			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
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.
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	05	Trading number suffix.
15	Leg Number	3	A		Leg. See chapter 6.
16	Order Number	16	F	16	Order number. Eurex repo fills it with “External Trade Reference”.
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 “DEL” trade deletion on behalf “RELEASE” “BLOCKING” “SET NET” (Processing) “SET GROSS” (Processing) “LINK” “UNLINK” ”BIBL” (buy-in block)

RAWCB230		Daily Gross Delivery Mgmt.			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
					"BIRL" (buy-in release) "IBL" (ISIN block) "IRL" (ISIN release) "TBBL"[4] (Technical Buy-in block) "TBRL"[4] (Technical Buy-in release) "TIBL"[4] (Technical ISIN block) "TIRL"[4] (Technical ISIN release) 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	$\pm$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] Only used for exception handling

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 trade.

A different report for equities/XTF/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/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	ISIN	12	A		ISIN of the security for which the information is shown.
11	Currency	3	A		Fee currency. See chapter 6.

RAWCB300		Daily Clearing Fees			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
12	Instrument Type	3	A		Instrument type. See chapter 6.
13	Domestic Indicator	1	A		Domestic indicator: If pricing is subject to domestic or foreign pricing model (D or F)
14	Trading Location	4	A		Trading location. See chapter 6.
15	Trade Type	1	A		Exchange trade type. See chapter 6.
16	Trade Date	8	N	YYYYMMDD	Trading date.
17	Trade Number	10	A		Trading number as provided from the trading location.
18	Order Number	16	F	16	Order number.
19	Number of Trades	9	N	09	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.
20	Settlement Amount	16	N	11.3	Settlement amount belonging to the order execution(s).
21	Fixed Fee	15	N	10.4	Fixed part of daily clearing fee for trade/order.
22	Variable Fee	15	N	10.4	Variable part of daily clearing fee for trade/order.
23	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	ISIN	12	A		ISIN of the security for which the information is shown.
11	Processing Method	1	A		Values: Gross = "G", Net = "N".
12	Currency	3	A		Fee currency. See chapter 6.
13	Instrument Type	3	A		Instrument type. See chapter 6.
14	Trading Location	4	A		Trading location. See chapter 6.
15	Trade Type	1	A		Exchange trade type. See chapter 6.
16	Trade Date	8	N	YYYYMMDD	Trading date.
17	Trade Number	10	A		Trading number as provided from the trading location.
18	Leg Number	3	A		Leg. See chapter 6.
19	Order Number	16	F	16	Order number. Eurex repo fills it with "External Trade Reference".

RAWCB300		Daily Clearing Fees			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
20	Number of Days	9	N	09	For Repos field contains number of days between the front and the term leg. For Bonds field is zero.
21	Settlement Amount	15	N	12.2	Settlement Amount of the Trade
22	Fee	15	N	10.4	Daily clearing fee for trade/order.
23	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 EUR equities as billed by Eurex Clearing AG.

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.

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.

RAWCB310		Daily Service Fees			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
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.
17	Number	9	N	09	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

RAWTC750		Repo Contract			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
					"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 Currency	3	A		Security settlement currency. See chapter 6.
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	16	Order Number Eurex Repo fills it with "External Trade Reference"
15	Buy/Sell Indicator	1	A		Buy sell type. See chapter 6.
16	Contractual Settlement Date	8	N	YYYYMMDD	Contractual settlement date
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
20	Repo Rate	12	N	$\pm$4.6	Repo interest rate
21	Repo Interest Amount	16	N	$\pm$12.2	Repo interest amount
22	GC/SP	2	A		General Collateral or Special Repo
23	CCP-CM Status	4	A		CCP – CM status. See chapter 6.
24	CM-CUST Status	4	A		CM – Customer status. See chapter 6.

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	16	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	16	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.

RAWCC040		Liquidating Value			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
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. 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.

RAWCC040		Liquidating Value			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
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 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.

RAWCC040		Liquidating Value			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
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. 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" – 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.

RAWCC045		Additional margin			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
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.
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**
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.

RAWCC050		Daily Margin			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
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 Margin Amount	18	N	[-]14.2	Ensures that the risk caused by the 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	RAW-ID-COD-RWCC055	8	A		The identification code of the raw data stream. Values include: RAWCC055 – valid data record ENDCC055 – end of raw data stream
2	RAW-EFF-DAT-RWCC055	8	N		This field contains the effective date of the raw data stream. The format of this field is YYYYMMDD.
3	RAW-CRT-PROC-DAT-RWCC055	8	N		This field identifies the creation date of the raw data stream. The format of this field is YYYYMMDD.
4	ENV-NO-TXT-RWCC055	2	A		The environment of the raw data file. Valid values include: 00 – production environment 01 – simulation environment
5	MEMB-CLG-ID-COD-RWCC055	5	A		The identification code of the Clearing Member.
6	MEMB-EXC-ID-COD-RWCC055	5	A		The identification code of the Exchange Member.
7	CLG-CURR-TYP-COD-RWCC055	3	A		Currency used by the Clearing Member.
8	ACCT-TYP-COD-GRP-RWCC055	2	A		Account type (A1 or PP).
9	MGN-SURPL-SHTF-FLG-RWCC055	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	UNADJ-MGN-REQ-MGN-CURR-RWCC055	17	N	14.2	The sum of margin surplus/shortfall in the original margin class currency.

RAWCC055		Current Liquidating Margin			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
11	HAIRCUT-EXCH-RATE-RWCC055	14	N	7.6	Applied adjusted exchange rate for the conversion of the margin surplus / shortfall value.
12	UNADJ-MGN-REQ-CLG-CURR-RWCC055	17	N	14.2	The unadjusted margin shortfall/surplus amount in the clearer currency.
13	MGN-OFFSET-CLG-CURR-RWCC055	17	N	14.2	The used margin offset in the clearer currency. Zero in case of records with margin surplus/shortfall flag ="C".
14	TOT-MGN-CLG-CURR-RWCC055	17	N	14.2	The remaining margin requirement in the clearer currency. Zero in case of records with margin surplus/shortfall flag="C".
15	TOT-MGN-MGN-CURR-RWCC055	17	N	14.2	The remaining margin requirement in the product currency. 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.

RAWCC060		Daily Margin Summary			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
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.

RAWCC080		Security/Cash Risk Position			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
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. “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	16	Only for gross risk positions: Order number. Left blank otherwise. Repo trade number assigned by Eurex

RAWCC080		Security/Cash Risk Position			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
					Repo, in case of Eurex Repo Trades.
18	MI Order Number	16	F	16	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[5]	16	N	±12.2	Cash amount in its original currency
21	Cur[5]	3	A		Currency of the original cash amount
22	Cash Amount	16	N	±12.2	Cash amount (settlement currency).
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.

[5] The fields "Original Cash Amount" (No. 20) and "Cur" (No. 21) will only be included in the report with the Eurex 7.0 Release in October 2004.

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 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 Location	5	A		Settlement location. See chapter 6.

RAWCD150		Cash Obligations			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
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	05	Trading number suffix.
22	Leg Number	3	A		Leg. See chapter 6.
23	Order Number	16	F	16	Order number. Eurex Repo fills it with “External Trade Reference”
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.
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.

RAWCD250		Settled Cash Transactions			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
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.
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

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.

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. Possible values are: "20" – Production environment. "21" – Simulation environment.
5	Settlement Location	5	A		Settlement location. See chapter 6.
6	Settlement	12	A		Branch settlement account.

RAWCD280		Pending Price Differences			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
	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	$\pm$11.2	Price differences based on trades from the previous business day.
12	Difference Prices Received on Current Day	15	N	$\pm$11.2	Price differences based on trades of current day.
13	Difference Price Entered by Clearing Supervision on Current Business Day	15	N	$\pm$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. 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 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 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	010	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	±10.3	Quantity of the trade that is released and needs to be entered in Creation for settlement
26	Instruction Amount	15	N	±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-DAYS-TO-DIVIDEND	3	N		Days to dividend day.
SECU-DIVIDEND-AMOUNT	16	N	10.5	Dividend amount.
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	Agent
	PP	Proprietary
Account type SNU	Blank	Used, if trades are netted/aggregated by account type
	A1	Agent
	PP	Proprietary
Buy sell type	B	Buy
	S	Sell
Cash settlement location	CBL	Clearstream Banking Luxemburg
	EOC	Euroclear
	LZB	Landeszentralbank
	SNB	Swiss National Bank
	Short name of a Payment Bank	
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	

Field Name	Possible Values	Description
	PART	Pending and not late
	LATE	Partially settled, partially closed or closed repo trade 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
Currency	EUR	Euro
	CHF	Swiss France
	GBP	Great Britain Pound
	USD[6]	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	BON	Bond
	EQU	Equity
	SUB	Subcription Rights
	XTF	Exchange Traded Funds
Service type	GDINB / GDINR	GDM information
	GDACB / GDACR	GDM activities
	GDADB / GDADR	GDM additional services
	RMSRB / RMSRR	Risk management services

[6] Payments in USD can only occur due to corporate actions

Field Name	Possible Values	Description
	REPTB / REPTR	Reports
	MSDSB / MSDSR	Master data service
	EXECB / EXECR	Exceptional effort compensation
	COFEB / COFER	Communication Fee
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	BASIS	Basis
	CLSP	Classic special
	CLGC	Classic general collateral
	EXER	Eurex Exercises
	ASGN	Eurex Assignments
	NOTI	Eurex Notifications
	ALLO	Eurex Allocations
	FORC	Forced Delivery
	DELE	Deleted Delivery

Field Name	Possible Values	Description
Trading location	XEUB	Eurex Bonds
	XERE	Eurex Repo
	XEUR	Eurex
	XFRA	Xontro Frankfurt
	XEEX	European Engery Exchange
	XETR	Xetra
Transaction type	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
BuBa	Deutsche Bundesbank
BRP	Batch oriented reporting
BOD	Begin of day
CB	Central Bank
CBF	Clearstream Banking Frankfurt
CBL	Clearstream Banking Luxembourg
CCB	Cash Correspondent Bank
CCP	Central Counter Party
CRP	Continuous reporting
CSD	Central Securities Depository
DIN	Dual Instruction Netting
DTP	Day Time Processing
DvP	Delivery versus Payment
ECAG	Eurex Clearing AG
Euroclear	Euroclear
Euroclear Bank	Euroclear Bank
EOD	End of Day
GC (Pooling)	General Collateral (Pooling)
IC	Integrated Clearer
ICSD	International Central Securities Depository
ISI	Immediate Settlement Instruction
NTP	Night Time Processing
MSU	Minimum Settlement Unit
RTS	Real Time Settlement
RvP	Receive versus Payment
SIN	Single Instruction Netting
SLU	Settlement Location Unit
SNB	Swiss National Bank
SO	Surplus-Offsetting
SS	Surplus-Surplus
XTF	Exchange Traded Funds

CCP Release 3.1

Member File Based & SWIFT Interface – Programming Version

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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 3.1.

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.

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.
- Four SWIFT Reports based on MT536 provided by CCP via SNA, SWIFT network and the MISS connection:
    - CE260 - Pending Delivery Report
      (similar format as 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
      (similar format as the Clearing and Settlement Statement of CBF)
    - CE280 - Pending Delivery Instructions Report
      (format similar to the CE260 Pending Delivery Report)
- A new 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] Version 19.8 valid as of May 23rd, 2005

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.

The following key changes are introduced with CCP 3.1 in Member File Based & SWIFT Interface:

- CCP reports are separated between BRP and CRP processing and can be distinguished via the report extension, for BRP "[…].lis", for CRP "[…]CORPT.lis" in their decompressed version.
- The format of the Equity CCP and Fixed Income CCP reports CE260 and CE270 is harmonized, i.e. the former Fixed Income CCP format applies for all reports CE260 and CE270.
  - Enhanced field Quantity of Financial Instrument in CE260, CE265, CE270 and CE280 (36B in Subsequence B1a2 of MT536)
  - Enhanced field Transaction Details Narrative in CE260, CE265, CE270 and CE280 (70E in Subsequence B1a2 of MT536):
    - New field Origin Type (not valid for CE280)
    - New syntax for field Delivery ID
    - New syntax for field CM-Customer Status

The following specifics apply for processing Eurex deliveries in CCP:

- New report CE290 – Eurex deliveries in SWIFT like format MT512 is introduced. This report replaces the "Eurex-Ausübungsdatenträger" currently supported by CBF.
- In GDM MT523 Settlement Instruction Data Carrier for Eurex deliveries
  - In field 20 Instruction Identification, field Originator needs to be set to '7500'
  - In field 31P Trade Date and Location, the last 3 letters have to be set to 'EDT'
- In GDM MT543 Delivery against Payment for Eurex deliveries
  - In field 94B Place of Trade, the last 3 letters have to be set to 'EDT'
- In MT536 SWIFT Reporting for Eurex deliveries
  - In field 94B Source of Price, the last 3 letters are set to 'EDT'

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 CBF's STD/SDS1/SDS2 settlement cycles.
- "CRP" 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 France (CHF) equity and bonds). The respective reports are provided time triggered by the CCP (8 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 except EUR equities	MT543 Delivery against Payment Message	Settlement Institution			X	Continuously during daily processing of GDM
All instruments except EUR equities	MT548 Rejection message	CCP			X	In configurable time intervals
Delivery Reporting						

Availability	Interface/ Report	Sender	Media/Format			Frequency
			SNA	MISS	SWIFT	
All instruments	Pending Delivery Report (CE260)	CCP	X	X		For BRP: end of day processing of CCP For CRP: After NTP, Early in the morning
All instruments except EUR equities			X	X	X	
All instruments except EUR equities	Pending Delivery Before NTP Report (CE265)	CCP	X	X	X	End of day processing of CCP
All instruments	Settled Delivery Report (CE270)	CCP	X	X		For BRP: after each settlement cycle. For CRP: generated 8 times during the calendar day
All instruments except EUR equities			X	X	X	
All instruments except EUR equities	Pending Delivery Instructions Report (CE280)	CCP	X	X	X	End of day processing of CCP
All instruments	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[2]
- 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 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[3] 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[4]. GDM activities have to be processed within CREST.

[2] For all instruments except EUR equities
[3] For all instruments except EUR equities
[4] Extension of product scope to selected UK products is planned by Eurex.

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.

- "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 existing CE260 Pending Delivery Report but with a change of 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[5], when files are transmitted via the CCP lines to a MISS or via SNA.

[5] E.g. RAWCE270001.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[6] processing. 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 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 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.

[6] Single Instruction Netting: In contrast to the Dual Instruction Netting method (DIN) the SIN method results in creating only delivery instructions but no cash instructions (available for bonds denominated in EUR).

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

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

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

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
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[7].

[7] The layout of that file is described in the CBF document "LION-Messages for Customers Clearstream Banking (2003)"

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'

Following 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 equity with settlement at CBF) 7525 (for all other equity & fixed income 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	
Number of add on messages	=1x	0	Constant	M	M	

Fieldname	Format	Value	Comment	Instruction	Rejection	
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	
Transfer reference	=4n	>R99	Reference number	-	M	
Identifier		..-	Constant: HEX ('0D25') and '-'	M	M	Tr

Fieldname	Format	Value	Comment	Instruction	Rejection	
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 equity with settlement at CBF) 7525 (for all other equity & fixed income 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	
Settlement date	6!n	...:30:010101	Separator HEX('0D25') , ISO-Identification':30:' and settlement-day.	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. Field is not processed by CCP.	
Equivalent amount Currency Equivalent amount	 =3!x 12,2d	...:32B: EUR 0,	Separator HEX('0D25'), ISO-Identification ':32B:', 'EUR' for Euro, ‘CHF’ for Swiss Francs or ‘GBP’ for Great Britain Pound Equivalent Amount	
Information	6*35x	...:72:	Constant, Separator HEX('0D25') and identification ':72:'	

Fieldname	Format	Value	Comment	
Message mode	3!n	>I01142	ISO-Identification'>I01' and Message mode (see above)	
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 CRP Constant for BRP	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

Fieldname	Format	Value	Comment	Instruction	Rejection	
Transmission date	=6n	050324	YYMMDD	M	M	
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 equity with settlement at CBF)
- "7525" (for all other equity & fixed income 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 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).

Field is not processed by CCP.

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. From this time stamp, the participant 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 below):

```
********************************************************************************
*                                                                              *
*                                                                              *
*                          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.

GDM via SWIFT MT543 is not available for trades in EUR equity instruments with settlement at CBF.

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[8] 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"

[8] Cannot be used for EUR equities.

Field	Format	Description
Message priority	1!x	Priority according to which the message is delivered; can be filled: 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[9] 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

[9] 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/XEUB [Eurex Bonds] :TRAD//EXCH/XERE [Eurex Repo] :TRAD//EXCH/XEDT [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	Seq. 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]
98A	M	Settlement Date	:SETT//8!n	:SETT//20050325 [YYYYMMDD] [as sent in by member in MT543]
98A	M	Trade Date	:TRAD//8!n	:TRAD//20050322 [as sent in by member in MT543]

Text block {4:...}				
Tag	Status	Field Name	Format	Value, Example
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 existing CE260 Pending Delivery Report with a change in 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 CE280 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 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 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[10]
		Trades from entirely blocked members

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

Availability	Report Name	Possible Information contained in sequence B of one Text Block {4:...}
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[11]
		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
CRP[12]	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.

[11] ISI – Immediate Settlement Instructions created out of T+0 settlement
[12] Only for bonds in EUR.

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[13]	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	B1a2	98A/C – Settlement Date/Time
Account Type Code	B1a2	22F – Party Capacity Indicator
Number of Days Late	B1a2	70E – Transaction Details Narrative
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

[13] only for Settled Delivery Reports (CE270, CE271, CE272); field/label not delivered for reports CE260, CE261, CE262, CE265, CE266, CE267, CE280, CE281

Field Content	Sequence	Qualifier
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
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
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 7) 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 6.4 and 6.5.

For the reports RAWCE260/261/262, RAWCE265/266/267, RAWCE270/271/272 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:O53611550112O3EUXCDEFFAXXX0000999999O112031205N}

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 and CE270

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, CE271, CE272)
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
97A	M	Safekeeping Account	:SAFE//35x	:97A::SAFE//78900000
17B	M	Activity Flag	:ACTI//1!a	:17B::ACTI//Y
17B	M	Consolidated Statement Indicator	:CONS//1!a	:17B::CONS//Y
16S	M	End of Block	GENL	:16S:GENL
Repetitive Optional Sequence B Sub-safekeeping Account				
16R	M	Start of Block	SUBSAFE	:16R:SUBSAFE
97A	M	Safekeeping Account	:SAFE//35x	:97A::SAFE//78900000
17B	M	Activity Flag	:ACTI//1!a	:17B::ACTI//Y
Repetitive Optional Sequence B1 Financial Instrument				
16R	M	Start of Block	FIN	:16R:FIN
35B	M	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	:35B:ISIN DE0001135184 BB18 BUNDANL. V.01/11

Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Example**
94B	O	Source of Price	:PRIC/[8c]/4!c[/30x]	:94B::PRIC//LMAR/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 fixed income products)
19A	O	Posting Amount	:PSTA//[N]3!a15d	:19A::PSTA//EUR37000,
19A	O	Accrued Interest	:ACRU//[N]3!a15d	:19A::ACRU//EUR25000,
22F	M	Transaction Indicator	:TRAN/[8!c]/4!c	:22F::TRAN//SETT

Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Example**
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	:SETT//8!n	:98A::SETT//20030320
98A	O	Trade Date	:TRAD//8!n	:98A::TRAD//20030320

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 /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
16R	M	Start of Block	SETPRTY	:16R:SETPRTY
95P	M	Delivering Agent	:DEAG//4!a2!a2!c[3!c]	:95P::DEAG//COBADEFFXXX

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

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
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

Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Example**
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 fixed income products)
19A	O	Posting Amount	:PSTA//[N]3!a15d	:19A::PSTA//EUR53700000,
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

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

Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Example**
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, CE271, CE272)
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
97A	M	Safekeeping Account	:SAFE//35x	:97A::SAFE//78900000

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

:20C::SEME//0000000000000002

:23G:NEWM

:98A::PREP//20050425

:69A::STAT//20021218/20021218

:22F::SFRE//INDA

:22F::CODE//DELT

: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 – 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

Field 98A/C – Preparation Date/Time

Field 98A/C – Price Quotation Date/Time

Field 98A/C – Trade Date

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

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

Field 97A – Receiver's Safekeeping Account

[14] set to `19991231` for CE26x Pending Delivery Report

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, CE271 and CE272 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 fixed income 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, CE271 and CE272 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: 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

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, CE271 and CE272 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, CE271 and CE272 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.)

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.)

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 starting with 7
  (example: 7000045)
  b) "POA" + DATE + D or R + six digit number
  (example: POA0506D000123)
  c) CREST Transaction ID; 16 char alphanumeric
- "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.

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
"BOND" for Bonds and Repo trades

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,
- "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
2 in case of Term Leg

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"[15].

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

6.1 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, deletion of Eurex deliveries and Forced deliveries of the current business day.

6.2 Report Structure

Each report starts with one header message and ends with one trailer message using MT598. Header and Trailer message (described in chapter 7) 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).

6.3 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.

[15] Version 19.8 valid as of May 23rd, 2005

6.3.1 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}

6.3.2 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}

6.3.3 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:}}

6.4 Text Block in MT512 – Trade Confirmation

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

6.4.1 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

Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Example**
23	M	Transaction Type • Buy/Sell Indicator: "BOUGHT" or "SOLD" • Record Type: Buy – "417" Sell – "427" • Account Type: "A1" or "PP"	6a/3n///2x	:23:BOUGHT/417///A1
31P	M	Transaction Details • Trade Date in format YYMMDD • Originators Exchange: Filled with "185"	6!n3!x	:31P:051125185
30	M	Further Transaction Details Filled with "000000".	6n	:30:000000
35A	M	Type and number of units / nominal value of security • Type of Security, filled with: - "SHS" for equities and XTF - "WTS" for subscription rights - "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, XTF and subscription rights; "2" for bonds	12!c 35x 3!n1!n	:35B:DE0006622400 MOBILCOM AG O.N. 0001

Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Example**
82D	M	Counterparty Filled with the CCP CBF account no “8501”.	/4!n	:82D:/8501
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”	4a/1x/4x	:87F:APMT/C/1234
33T	M	Contract Price • Settlement Currency • Trade Price	3!a6n,4n	:33T:EUR537,01
34B	M	Settlement Details • Settlement Currency • Settlement Amount	3!a12n,2n	:34B:EUR671266,2
57B	M	CCP Transaction Filled with “J”	1a	:57B:J
72	M	Information sender to recipient • 1st row – Originator; filled with “7500” • 2nd row: – Recipient of trade; in case of CBF Account filled with 4-digit CBF account, otherwise filled with “0000” - WKN • 3rd row:	4n 4n/6x 6!n4!n 3!x12!x5x	:72:7500 1234/662240 0511251232 CBF12340000 EXER

Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Example**
		- Trade Date in format YYMMDD - Trade Time in format HHMM • 4th row - Settlement Location - Settlement Account - Trade Type Information		

6.4.2 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:O598151905112 8XXXXXXXXXXXX0000999990511281519N}{3:{108:}}{4:

:20:99990212189999

:12:001

:77E:/TREF XXXXXXXXXXXXXXX

/NOIM 000000

/NOII 000000

/NOVM 000000

/NOVI 000000

/TRNA RAWCE290

-}

{1:F01XXXXXXXXXXXX0000999999}{2:O598151905112 8XXXXXXXXXXXX0000999990511281519N}{3:{108:}}{4:

:20:99990212189999

:12:099

:77E:/NOMS 000001

-}

6.4.3 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 in case of a buy delivery with "417" or in case of a sell delivery with "427".
- 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 and XTF
- "WTS" in case of subscription rights
- "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 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, XTF and subscription rights and with "2" for bonds.

Field 82D – Counterparty

CCP

The field is filled with the CCP CBF account number "8501".

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 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 with in case of CBF Account with 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 HHMM
- 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

7 Technical Layout MT598 – Header and Trailer

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

7.1 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

7.2 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,
- "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,

8 Appendix

Following abbreviations are used throughout the document:

Abbreviation	Stands for
BuBa	Deutsche Bundesbank
BRP	Batch oriented reporting
CB	Central Bank
CBF	Clearstream Banking Frankfurt
CBL	Clearstream Banking Luxembourg
CCB	Cash Correspondent Bank
CCP	Central Counter Party
CHF	Swiss Francs
CRP	Continuous reporting
CSD	Central Securities Depository
DvP	Delivery versus Payment
ECAG	Eurex Clearing AG
Euroclear	Euroclear
Euroclear Bank	Euroclear Bank
EOD	End of Day
GC (Pooling)	General Collateral (Pooling)
IC	Integrated Clearer
ICSD	International Central Securities Depository
ISI	Immediate Settlement Instruction
RTS	Real Time Settlement
RvP	Receive versus Payment
SLU	Settlement Location Unit
SNB	Swiss National Bank
NTP	Night Time Processing
DTP	Day Time Processing
SIS	SegaInterSettle AG
MSU	Minimum Settlement Unit
(I)CSD	(International) Central Securities Depository