X-pand into the Future

e u r e x *information*

Date: Frankfurt, 10 July, 2001
Recipients: All Eurex Clearing members and vendors
Authorized by: Gregor Althoff

Equity Central Counterparty – CCP Information 21/01 – 24/01

Contact: Functional Member Readiness: Tel. +49-69-2101-1700

Content may be most important for:

➲ Equity Central Counterparty Coordinators

Attachments:

1. CCP Information 22/01 (Deutsch/ English)
   - S.W.I.F.T. message formats for Contract Notes, trade confirmations, and ECCP Trades in XONTRO Trade (Deutsch/ English)
2. CCP Information 23/01 (Deutsch/ English)
3. CCP Information 24/01 (Deutsch English)

Please find attached copies of the Equity Central Counterparty information 22/01, 23/01 and 24/01 sent to Xetra and FWB members and vendors recently.

CCP 21/01, which was addressed to the same recipients, announced the decision of the Board of Eurex Clearing AG relating to fees for equity clearing membership. This was announced to Eurex members and vendors in Eurex Circular 056/01 and is not attached here.

CCP 22/01 contains an attachment which details the S.W.I.F.T. message formats for contract notes, trade confirmations and ECCP trades in XONTRO trade.

CCP 23/01 provides details of Eurex Clearing reports available via Xetra during ECCP simulation to ECCP Non-clearing members or Eurex Bonds Non-Clearing members without Eurex Infrastructure.

CCP 24/01 announced an extension, until 26 July, 2001, of Phase 1 of the ECCP simulation, and includes the corresponding simulation schedule.

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CCP Information 22/01

Deutsche Börse

To the FWB Members, Xetra® Members and Vendors

Recipients: General, Trading Contacts, Back Office, System Administrator, Project Coordinator

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Central Counterparty – CCP June 28, 2001
Detailed Information regarding Contract Note Data Carrier

Dear Sir or Madam,

We are happy to provide you today with a document which describes transaction types, transmission parameters and label structures of S.W.I.F.T. message formats for

- contract notes
- trade confirmations and
- ECCP trades after reduction of technical delivery instructions

in detail.

Should you have further questions regarding this subject or require additional information, please do not hesitate to contact the Xetra Change Management Team at

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Yours faithfully
On behalf of the Management

Enrico Isceri Jens Hachmeister

Enclosure

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BRAINTRADE
WIR MACHEN DEN KURS

S.W.I.F.T.- Message formats for contract notes, trade confirmations and ECCP - trades in XONTRO Trade

June 25, 2001

S.W.I.F.T.- Message formats for contract notes, trade confirmations and ECCP - trades from XONTRO Trade

Contract notes/trade confirmations (MT512)

Function: transmission of trade confirmations and contract notes in S.W.I.F.T. - format. The following transaction types are possible:

- transactions mediated by brokers – Platz
- interbank transactions – Platz
- PUEV transactions between banks
- PUEV transactions with intermediaries
- XONTRO Order transactions
- Xetra transactions
- NEWEX transactions
- **INVESTRO** transactions
- **netted ECCP transactions**

BrainTrade may use the following parameters for trade contract notes data carrier transmissions according to the customer's wishes:

Transmission parameters:

- on an hourly basis
- on a daily basis
- by DWZ, Xetra, or NEWEX order numbers
- by bank internal order numbers
- no order numbers
- Xetra trade confirmations in separate run
- Xetra trade confirmations together with floor trading run (if on hourly basis: last run) **(will no longer be available as of first quarter 2001)**
- no Xetra trade confirmations
- NEWEX trade confirmations in separate run
- NEWEX trade confirmations together with floor trading run (if on hourly basis: last run) **(will no longer be available as of first quarter 2001)**
- no NEWEX trade confirmations
- **settlement contract note data carrier in separate run**

Should you have any questions, please refer to BrainTrade on tel. +49 (0) 69/58 99 78-110.

Note: Contract note data carriers will be sent via file transfer and not via S.W.I.F.T.. The S.W.I.F.T.- address given in the basic header and application header will not be used for transmission.

S.W.I.F.T.- Message formats for contract notes, trade confirmations and ECCP - trades from XONTRO Trade

Example for contract notes data record structures:

Settlement orders:

BUY SIDE	SELL SIDE
Bank 1: order 1 = 100	Bank 3: order 4 = 200
order 2 = 50	Bank 4: order 5 = 250
Bank 2: order 3 = 300	

The following contact notes (SNO) and trades (GNR) result from the algorithm of allocation above:

SNO1/GNR1:	Bank 2 = 250	**SNO2**/GNR1:	Bank 4 = 250
SNO3/GNR2:	Bank 1 = 150	**SNO4**/GNR2:	Bank 3 = 150
SNO5/GNR3:	Bank 2 = 50	**SNO6**/GNR3:	Bank 3 = 50

One MT 512 is generated for each trade per financial institute. If necessary, 'n' MT 599s are generated in the following way:

SNO1 MT 512	
Recipient =	bank 2
20:	GNR1
21:	order no. 3
23:	buy
Number	250
Counterparty	bank 4

SNO2 MT 512	
Recipient =	bank 4
20:	GNR1
21:	order no.. 5
23:	sell
Number	250
Counterparty	bank 2

SNO3 MT 512	
Recipient =	bank 1
20:	GNR2
21:	MT599
23:	buy
Number	150
Counterparty	bank 3

SNO4 MT 512	
Recipient =	bank 3
20:	GNR2
21:	order no.. 4
23:	sell
Number	150
Counterparty	bank 1

SNO3 MT 599	
recipient =	bank 1
20:	serial no.
79:	GNR2 (1st row/SNO-Ref.) order no. 1 (2nd row/ONR-Ref.) nominal 100 order no. 2 (3rd row/ONR-Ref.) nominal 50

SNO5 MT 512	
Recipient =	bank 2
20:	GNR3
21:	order no. 3
23:	buy
Number	50
Counterparty	bank 3

SNO6 MT 512	
Recipient =	bank 3
20:	GNR3
21:	order no. 4
23:	sell
Number	50
Counterparty	bank 2

S.W.I.F.T.- Message formats for contract notes, trade confirmations and ECCP - trades from XONTRO Trade

The section below illustrates the structure of contract note data carriers in S.W.I.F.T. - format.

The first part of the S.W.I.F.T. message consists of the basic header:

Basic header

Block indicator	= 1:		
Application indicator	= F	(1a)	for applications financial sector
Data unit indicator	= 01	(2n)	for system and user messages
Address	= 12 digits (4a2a2c1c3c)		recipient's S.W.I.F.T. - address for output messages
Session no.	= 0000	(4n)	selected application program
Sequential number	= 999999	(6n)	OSN (Output Sequence Number)

Application header

Block indicator	= 2:		
Input/output indicator	= O	(1a)	for output
Transaction type	= 598	(3n)	message type: opening sentence/concluding sentence
	= 512	(3n)	message type: data record
	= 599	(3n)	message type: free format
Time of entry	= hhmm	(4n)	time of production

Input reference MIR	= yymmdd	(6n)	date of entry
			12-digit sender S.W.I.F.T. - address (4a2a2c1c3c)
	0000	(4n)	session no.
	999999	(6n)	ISN (input sequence number)
Output date	= yymmdd	(6n)	
Output time	= hhmm	(4n)	
Priority	= N	(1n)	for ‚normal'

S.W.I.F.T.- Message formats for contract notes, trade confirmations and ECCP - trades from XONTRO Trade

Text block

Texts of user messages in S.W.I.F.T. I and II are identical, except for an additional block separator in S.W.I.F.T. II (= 4:).

After that follow the labels:

MT	512	CONTRACT NOTE/TRADE CONFIRMATION	
O/M	**LABEL**	**FIELD NAME**	**FORMAT**
M	20:	Trade no.	3n6n7n
		– exchange trading place	3n
		– exchange trading day (yymmdd)	6n
		– serial no.	7n
		*(for detailed description, see page **12**)*	
M	21:	Order reference	16x
		– 'DWZ' constant for DWZ order numbers	3a
		-> exchange trading day (yymmdd)	6n
		-> serial no.	7n
	or	**–'XET'** constant for Xetra order no.s	3a
		– order no.	13n
	or	**–'NEW'** constant for NEWEX order no.s	3a
		– order no.	13n
	or	– bank internal order no.s	[16x]
	or	**– '/NONREF'**	[16x]
	or	**– 'MT599'**	[16x]
		*(for detailed description, see page **12**)*	
M	23:	Transaction type	6a/3n/[1a]/[J] **[/[2x][/2x][/1a]]**
		– BOUGHT or SOLD	6a
		– record type	/3n
		– indicator release for delivery	/[1a]
		'J' – ("yes"): automatic release for delivery after execution	
		'N' – ("no"): no automatic release for delivery after execution	
		– indicator 'IW-trade'	/[J]
		– **indicator own-account trading**	**[/[2x]**
		– indicator for exchange trading	**[/2x]**
		'AB' – OTC – trading	
		'BS' – exchange trading	
		– netting type	**[/1a]]**

S.W.I.F.T.- Message formats for contract notes, trade confirmations and ECCP - trades from XONTRO Trade

*(for detailed description, see page **13-16**)*

MT	512	CONTRACT NOTE/TRADE CONFIRMATION	
O/M	**LABEL**	**FIELD NAME**	**FORMAT**
M	31P:	Transaction details	6n3n/[2a]/[2a]/[1a]/[N] [6n,4n]
		– trade date (yymmdd)	6n
		– **originator's exchange trading place**	3n
		– indicator for different trade date **'AS'**	/[2a]
		– indicator for fixed value date **'FO'** – value free of payment **'FV'** – value against payment **'FZ'** – value vs. payment **'FI'** - value international	/[2a]
		– indicator for manual entry of interest days or discount days **'M'**	/[1a]
		– Prefix for price difference (see field 33S) **'N'**	/[N]
		– Different counterparty price	[6n,4n]
		*(for detailed description, see page **17**)*	
M	30:	– Date fixed value date (yymmdd) or dummy value '000000' if no entry was made	6n
		*(for detailed description, see page **17**)*	
M	35A:	Type and number of units/nominal value of security	3a10n,3n
		– type of security	3a
		– unit or nominal value	10n,3n
		*(for detailed description, see page **18**)*	
M	35B:	1st row - securities identification number (SIN)	ISINb12c
		2nd row - securities short name	35x
		3rd row	3n1n/[2n,7n]/[8x] /[2x1n,6n]
		– type of custody	3n
		– unit of security quotation **'1'** - unit quotation **'2'** - percentage quotation **'3'** - per thousand quotation	1n
		– interest rate	/[2n,7n]
		– coupon date	/[8x]
		– indicator - security with pool factor/ funding debentures **'PF'** - securities with pool factor **'FS'** - funding debentures	/[2x
		– Pool factor/conversion factor	1n,6n]

*(for detailed description, see page **18-22**)*

S.W.I.F.T.- Message formats for contract notes, trade confirmations and ECCP - trades from XONTRO Trade

MT	512	CONTRACT NOTE/TRADE CONFIRMATION	
O/M	**LABEL**	**FIELD NAME**	**FORMAT**
M	35B:	4th row – serial SIN (in case of trading in ordinary securities numbers, the first series stored in the master data will be inserted)	[ISINb12c]
		*(for detailed description, see page **18-22**)*	
O	82D:	– counterparty (counterparty clearing account no.)	/4n
M	87F:	Buyer/seller – constant **'APMT'** = against payment – constant **'C'** for buyer constant **'D'** for seller – clearing account no. of the buyer /seller	4a/1x/4n 4a /1x /4n
O	87F:	Buyer/seller – constant **'APMT'** = against payment – constant **'C'** for buyer constant **'D'** für seller – clearing account no. of the buyer /seller	4a/1x/4n 4a /1x /4n
		*(for detailed description of 82D + 87F, see page **23**)*	
M	33T:	Contract price – currency code (settlement currency if quoted in units, or else currency of securities account) – amount	3a6n,4n 3a 6n,4n
O	32M:	Market value – currency code (settlement currency) – amount	3a12n,2n 3a 12n,2n
O	33S:	Price difference – currency code (settlement currency) – amount (if field 31P has the value ‚N', the intermediary transfers the money, otherwise, he/she charges it)	3a12n,2n 3a 12n,2n
O	34G/H	Interest accrued – interest days – currency code (settlement currency) – amount (if label 34 shows ‚G', (positive) interest accrued has to be added to the market value, if it shows ‚H', (negative) interest accrued has to be subtracted from the market value)	3n3a10n,2n 3n 3a 10n,2n

S.W.I.F.T.- Message formats for contract notes, trade confirmations and ECCP - trades from XONTRO Trade

MT	512	CONTRACT NOTE/TRADE CONFIRMATION	
O/M	**LABEL**	**FIELD NAME**	**FORMAT**
O	71C:	Fees and charges	6* /8a/3a7n,2n/[1a] [/[2x][/2x]]
		– constant **/BROK/**	/8a/
		– currency code (settlement currency)	3a
		– amount of brokerage fees (negative, if subtracted from settlement amount, positive, if added to settlement amount)	7n,2n
		– prefix brokerage fees: **'N',** if negative, otherwise blank	/[1a]
		– key for brokerage fees	[/[2x]
		– additional information on brokerage fees **'AC'** – different brokerage fee **'FC'** – free of brokerage fees **'HC'** – half the brokerage fees **'FR'** – free of bill **'PC' – percentage brokerage fee** (in case of trades mediated by brokers)	[/2x]]
		*(for detailed description, see page **25-27**)*	
	and/or		
		– constant **/FEES/**	/8a/
		– currency code (settlement currency)	3a
		– amount of charges (negative, if subtracted from settlement amount, positive, if added to settlement amount)	7n,2n
		– prefix amount of charges: **'N',** if negative, otherwise blank	/[1a]
	and/or		
		– constant **/MISC/**	/8a/
		– currency code (settlement currency)	3a
		– reinvestment amount	7n,2n
		– prefix reinvestment discount: **'N',** if negative, otherwise blank	/[1a]
		– indicator for reinvestment discount **'WA'**	[/[2x]
	and/or		
		– constant **/MISC/**	/8a/
		– currency code (settlement currency)	3a
		– bonus amount	7n,2n
		– prefix bonus amount: **'N',** if negative, otherwise blank	/[1a]
		– indicator for bonus **'BO'**	[/[2x]
		– bonus key **'01'** - % on market value **'02'** - EO per unit **'03'** - % on face value	[/2x]]

S.W.I.F.T.- Message formats for contract notes, trade confirmations and ECCP - trades from XONTRO Trade

MT	512	CONTRACT NOTE/TRADE CONFIRMATION	
O/M	**LABEL**	**FIELD NAME**	**FORMAT**
O	71C:	Fees and charges	6* /8a/3a7n,2n/[1a] [/[2x][/2x]]
	and/or		
		– constant **/MISC/**	/8a/
		– currency code (settlement currency)	3a
		– bonus differential amount (negative: intermediary transfers the money, positive: intermediary charges the money)	7n,2n
		– prefix bonus difference: **'N',** if negative, otherwise blank	/[1a]
		– indicator for bonus difference **'BD'**	[/[2x]
	and/or		
		– constant **/COMM/**	/8a/
		– currency code (settlement currency)	3a
		– commission amount (negative, if subtracted from settlement amount, positive, if added to settlement amount)	7n,2n
		– prefix commission amount: **'N',** if negative, otherwise blank	/[1a]
		– indicator commission entry (in case of manual entry) **'PD'** – entry of commission amount **'PM'** – entry basis points	[/[2x]
O	71B:	Settlement information finance notes	8n/2n,7n3n/10n,2n
		1st row	8n/2n,7n
		– last redemption date (last maturity)	8n
		– discount rate	/2n,7n
		2nd row	3n/10n,2n
		– discount days	3n
		– discount amount	/10n,2n
		*(for detailed description, see page **26**)*	
O	36:	– exchange rate (indirect quotation related to one Euro)	5n,5n
M	34B:	Settlement details	3a12n,2n
		– currency code (settlement currency)	3a
		– settlement amount	12n,2n

S.W.I.F.T.- Message formats for contract notes, trade confirmations and ECCP - trades from XONTRO Trade

MT	512	CONTRACT NOTE/TRADE CONFIRMATION	
O/M	**LABEL**	**FIELD NAME**	**FORMAT**
M	72:	Information sender to recipient	
		1st row	4n[4n6n7n6n]
		– originator	4n
		– original intermediary (in case of forwarding/closing *Aufgaben*[1])	[4n
		– original trade no. (in case of forwarding/closing *Aufgaben*, reversals)	6n7n
		– original settlement day (yymmdd) (in case of forwarding/closing *Aufgaben*, reversals, contract notes)	6n]
		2nd row	4n6n[6n7n]
		– recipient of trade confirmation (in case of set-up ‚incl. Filiale = J', the Clearstream account no. of the branch appears)	4n
		– German SIN	6n
		– Underlying trade number	[6n7n]
		3rd row	6n4n[9n6x]
		– trade date (JJMMTT)	6n
		– trade time (HHMM)	4n
		– **Xetra:Trade-Code-Suffix**	[9n
		– Identification (trader ID) from Xetra **/** NEWEX or XONTRO TRADE (please note: the trader ID can only be seen at the originator's)	6x]
		*(for detailed description, see page **26-27**)*	
		4th row	
		– text field In case of XONTRO TRADE trades: Position 1-35: variable text after 'TX'- entry	[35x]
or			
		In case of XONTRO ORDER - trades: Position 1-5: From position 6 on: variable text from orders	
or			
		In case of Xetra – trades: Position 1-6: Position 7-18: variable text from Xetra	
or			

[1] An *Aufgabe* is an intermediary's confirmation notice that he/she will act as temporary counterparty to a specific trade until he/she finds a buyer or seller (usually within 48 hours)

S.W.I.F.T.- Message formats for contract notes, trade confirmations and ECCP - trades from XONTRO Trade

MT	512	CONTRACT NOTE/TRADE CONFIRMATION	
O/M	**LABEL**	**FIELD NAME**	**FORMAT**
M	72	4th row	
		In case of NEWEX - trades:	[35x]
		Position 1-6: text 'NEWEX/'	
		Position 7-18: variable text from NEWEX	
or			
		In case of INVESTRO – trades	
		Position 1-9: text 'INVESTRO/'	
		From position 10 on: variable text from orders	
M	72:	Information sender to recipient	
		5th row	**[2n,3n[/[3n,7n][/7n,8n]]]**
		– bonus rate	**[2n,3n**
		– reinvestment discount	**[/[3n,7n]**
		– mid-way profit	**[/7n,8n]]]**
		*(for detailed description, see page **28**)*	
		6th row	**[7n,8n[/9n,8n]]**
		– initial offering price	**[7n,8n**
		– accumulated dividend equivalent earnings	**[/9n,8n]]**
		*(for detailed description, see page **28**)*	

S.W.I.F.T.- Message formats for contract notes, trade confirmations and ECCP - trades from XONTRO Trade

Rules:

Label 20 Trade number :

Trade numbers are allocated serially per trading day for each exchange trading place. Hamburg and Bremen dispose of a common pool of trade numbers. Therefore, for trades at the Hamburg and Bremen stock exchanges, the field exchange trading place (**Feld Börsenplatz)** is filled with the value for Hamburg (140).

New: ECCP-Netting 096
New: INVESTRO 183

Label 21 Order reference :

If the trade is based on one order only and the executed order nominal is fully included in the trade, DWZ, Xetra, NEWEX or bank internal order numbers are entered in the order number field, depending on the parameters set in the processing control. If the bank internal order number is defined as an optional field and if it has not been entered, the DWZ - order number is added without the constant ‚DWZ'.

If the trade is not based on an order, the field is automatically filled with the constant **'/NONREF'**. The same method is applied in case banks specify via parameters not to have order numbers delivered.

If the nominal amount of a trade consists of several orders, or the order nominal value is only partially included in the trade, and referencing for order numbers was selected, the value **'MT599'** is assigned to the field. MT599 contains the data of all accompanying orders. It contains up to 34 order numbers per trade number, including the respective nominals. If necessary, further MT599s are produced.

No MT599s are generated for Xetra trades, since trades are based on orders and the order nominal may be a partial nominal value. The remaining order nominal value may constitute another trade. Such trades will have identical order numbers.

In case of **Settlement contract notes**, n o order reference is given. The field is allocated with the constant **'/NONREF'**.

Label 23 Trade type:

Field: Record type

Possible values:

011 Buy – contract note
012 Buy – direct trade
013 Buy – *Aufgabe*
014 Buy – closing of an *Aufgabe*
015 Buy – forwarding of an *Aufgabe*
016 Buy – reversal trade
017 Buy – INVESTRO
018 Buy – Settlement contract note (only within Settlement-DT)

021 Sell – contract note
022 Sell – direct trade
023 Sell – *Aufgabe*
024 Sell – closing of an *Aufgabe*
025 Sell – forwarding of an *Aufgabe*

026 Sell – reversal trade
027 Sell – INVESTRO
028 Sell – Settlement contract note (only within Settlement-DT)

417 Buy – entry confirmation
427 Sell – entry confirmation

511 Cancellation/ buy – contract note
512 Cancellation/ buy – direct trade
513 Cancellation/ buy – *Aufgabe*
514 Cancellation/ buy – closing of an *Aufgabe*
515 Cancellation/ buy – forwarding of an *Aufgabe*
517 Cancellation/ buy – INVESTRO

521 Cancellation/ sell – contract note
522 Cancellation/ sell – direct trade
523 Cancellation/ sell – *Aufgabe*
524 Cancellation/ sell – closing of an *Aufgabe*
525 Cancellation/ sell – forwarding of an *Aufgabe*

527 Cancellation/ sell – INVESTRO

611 Same–day cancellation/ buy – contract note
612 Same–day cancellation/ buy – direct trade
613 Same–day cancellation/ buy – *Aufgabe*
614 Same–day cancellation/ buy – closing of an *Aufgabe*
615 Same–day cancellation/ buy – forwarding of an *Aufgabe*
617 Same–day cancellation/ buy – INVESTRO

S.W.I.F.T.- Message formats for contract notes, trade confirmations and ECCP - trades from XONTRO Trade

Label 23 Trade type:

Field: Record type

Cont.: possible values:

621 Same–day cancellation /sell – contract note
622 Same–day cancellation /sell– direct trade
623 Same–day cancellation /sell– *Aufgabe*
624 Same–day cancellation /sell– closing of an *Aufgabe*
625 Same–day cancellation /sell– forwarding of an *Aufgabe*
627 Same–day cancellation /sell– INVESTRO

817 Same–day cancellation /buy – entry confirmation
818 Buy – Take up (only in Xetra trade contract notes-DT)
819 Buy – Give up (only in Xetra trade contract notes-DT)
827 Same–day cancellation /sell – entry confirmation
828 Sell – Take up (only in Xetra trade contract notes-DT)
829 Sell – Give up (only in Xetra trade contract notes-DT)

913 Deletion/buy – *Aufgabe*
915 Deletion/buy – forwarding of an *Aufgabe*
923 Deletion /sell – *Aufgabe*
925 Deletion / sell – forwarding of an *Aufgabe*

Field: Record type

Cancellation:

The data record corresponds to the original transaction. Therefore, prefixes for the original transaction and it's cancellation are identical.

Reversal trade:

This trade type is reversed with reference to the original trade. A new trade number is generated. The trade date field (field 31P) contains the date of the original trade. The transaction number of the original trade is delivered in field 72 (original trade number).
Please note: the ‚indicator own - account trade ' is delivered the same way as in the original trade.

Same–day cancellations:

These messages contain the same information as the cancellation messages. The message of the original transaction is contained in the same data carrier (not mandatory in case of several data carriers per exchange trading day).

Deletions of *Aufgaben*:

Aufgaben are technically deleted. As a result, the *Aufgaben* are removed from the intermediary's *Aufgaben* pool. Accrued brokerage fees will not be reversed. *Aufgaben* can be deleted after the end of the cancellation period. The field trade date (31P) contains the original trade date of the *Aufgaben.* The field transaction number (20) contains the original transaction number of the *Aufgaben* .

Label 23 Trade type:

Field: Indicator 'IW-trade':

Indicator which may be used for the indication in data record MT 510 (for detailed description, see TRICE – User Manual for File Transfer – trade type 04).

Field: Indicator exchange - related:

With the launch of ECCP, orders/trades will be marked as exchange trades (BS) or OTC – trades (AB). The introduction date will be made known on a timely basis.

The field contains the following information:
- for trades in XONTRO-Order and XONTRO-Trade: always ‚AB'
- for INVESTRO-trades: generally ‚AB'
- for Xetra – trades: always ‚AB'
- for NEWEX – trades: always ‚AB'

Field: Indicator own- account trading:

The field 'indicator own-account trading' will be filled with the first step of the ECCP introduction.

- in XONTRO trade contract notes

The 'indicator own-account trading' of the recipient of the trade confirmation is shown (label 72, 2nd row). Exceptions are contract notes for intermediary's own-account trading. In such cases, the originator's 'indicator own-account trading' will be shown instead of the ' indicator own-account trading' of the recipient of the trade confirmation.
In case of interbank trades, the indicator field will remain blank.

Possible values:
EE – intermediary's own-account trading
P1 – bank's own-account trading
A1 – bank's customer business

- in Xetra trade and settlement contract notes

Possible values:
A1 – agent
P1 – proprietary
M1 – Designated Sponsor
L1 – Liquidity Provider
I1 – issuer

Label 23 Trade type:

Field: Indicator netting type:

The field 'indicator netting type' will be filled with the first step of the ECCP introduction.

- in XONTRO trade contract notes
The netting type of the recipient of the trade confirmation is shown (label 72, 2nd row).

Possible values:

Blank field	– no netting
A	– account level netting (customer business and/or own-account trading)

- in Xetra trade contract notes

Possible values:

Blank field	– no netting
P	– price level Netting
O	– order level netting
A	– account level netting

- in Xetra settlement contract notes

Possible values:

P	– price level netting
O	– order level netting
A	– account level netting

Label 31P: Concluding details

Field: Trade date:

The field contains the transaction's trade date.

Field: Exchange trading place:

Name of the stock exchange at which the transaction was concluded (place of conclusion of the transaction for reporting purposes).

Possible values:

096 – ECCP-Netting
100 – Berlin
110 – Bremen
120 – Dusseldorf
130 – Frankfurt
140 – Hamburg
150 – Hanover
160 – Munich
170 – Stuttgart
183 – INVESTRO
194 – Xetra
900 – NEWEX

Field: Future value indicator:

If one of the additional details **'FO'**, **'FV'** or **'FZ'** was entered manually, or in case the system automatically generates the international fixed value **'FI'**, this field contains the corresponding additional details.

Label 30: the future value date field contains the corresponding date.

Field: Indicator manual entry interest days, discount days:

If interest days were entered manually via the additional information **'ZT'**, or discount days were entered manually via the additional information **'DT'**, the system will generate the indicator **'M'**.
The amount of interest days can be seen in label 34G/H:.
The amount of discount days can be seen in label 71B, 2nd row.

Label 30: Future value date

This label is always assigned a value:
In case of manual entry of additional information **'FO'**, **'FV'** or **'FZ'** (see field 31P - fixed value indicator) or in case or in case the system automatically generates the international future value **'FI'**, this field contains the corresponding future value date.

If no values were entered manually and the system did not generate any additional information, either, the field contains the value **'000000'**.

Label 35A: Type and number of units/nominal value of security

The sub-field 'type of security' generally contains one of the following code words:

SHS = shares
BON = fixed-income securities (unit quotation)
FMT = fixed-income securities (percentage quotation)
OPS = warrants
RTS = rights
UNT = investments
RTE = profit-sharing rights
WTS = subscription rights
MSC = other
XXX = dummy value

Label 35B: Security information

1st row – Security ID no. (ISIN)

If the security master data does not contain an ISIN-WKN, the system automatically generates the dummy value 'XX0000000000'.

3rd row

Field: Type of custody

Possible values:

000 no field entry
001 GS, scrip account until instruments are issued
002 GS, scrip account, book-entry based after deposit of global certificate(s)
003 GS, one global certificate for the entire term to maturity
005 GS, temporary global certificate until units are issued
006 GS, debt book current account, individual book entry securities possible
007 GS, debt book current account, individual book entry securities not possible
008 GS, co-ownership share in global bearer cert. of CBF
009 Collective custody safekeeping
010 GS, NGS
011 GS, book entry physical certs. may only be deposited at or delivered from a foreign depository
012 GS, techn. global cert. (not eligible for collective safe custody, individual certs. may be in circulation).
013 GS, central depository, direct depository
014 GS, master certificate (BIS-ZU) for entire maturity
015 GS, temporary master cert. (BIS-ZU) until instruments are issued
016 GS, technical global certificate (BIS-ZU)
019 GS, co-ownership
020 individual safekeeping of securities
021 individual safekeeping if and when issued
022 individual safekeeping, so-called “in-house collective custody”

S.W.I.F.T.- Message formats for contract notes, trade confirmations and ECCP - trades from XONTRO Trade

023	individual safekeeping debt book entry, no collective save custody
024	STR, posting to custody account only (no physical certs., no global certs.)
040	safekeeping of certs. abroad (physically deliverable)
041	securities in CBF international custody system (physically deliverable)
042	CBF international custody system, Cedel has exchanged global certificate (physically deliverable)
043	CBF international custody system , Cedel in temporary global certs.
044	securities in CBF international custody system (not physically deliverable)
045	CBF international custody system, Cedel in perm. global certs. (instruments not physically deliverable)
046	CBF international custody system in temporary global certs.
047	CBF international custody system in permanent global certs.
048	CBF international custody system, global certs. have been swapped
049	safekeeping of securities abroad (instruments not physically deliverable)
088	Individual safekeeping, other (indices, derivatives, etc.)
091	Individual safekeeping, “in-house collective custody” for temporary SIN
092	Individual safekeeping of securities with temporary SIN
093	safekeeping of securities abroad with temporary SIN
096	GS, CBF-registered, GS-IGL for securities with temporary SIN
097	GS, CBF-registered GS for temporary SIN
098	GS, CBF-registered GS-SVG for temporary SIN
099	AKV-Internal ISIN for temporary SIN

S.W.I.F.T.- Message formats for contract notes, trade confirmations and ECCP - trades from XONTRO Trade

Label 35B: Securities details

3rd row

Field: Coupon date

Possible values:

dd.01.G	dd. January one-year
dd.02.G	dd. February one-year
dd.03.G	dd. March one-year
dd.04.G	dd. April one-year
dd.05.G	dd. May one-year
dd.06.G	dd. June one-year
dd.07.G	dd. July one-year
dd.08.G	dd. August one-year
dd.09.G	dd. September one-year
dd.10.G	dd. October one-year
dd.11.G	dd. November one-year
dd.12.G	dd. December one-year
dd.J/J	dd. January/July six-month
dd.F/A	dd. February/August six-month
dd.M/S	dd. March/September six-month
dd.A/O	dd. April/October six-month
dd.M/N	dd. May/November six-month
dd.J/D	dd. June/December six-month
31M01O	March 31/October 1 six-month
dd.01.4M	dd. January/May/September four-month
dd.02.4M	dd. February/June/October four-month
dd.03.4M	dd. March/July/November four-month
dd.04.4M	dd. April/August/December four-month
dd.01.VJ	dd. January/April/July/October quarter
dd.02.VJ	dd. February/May/August/November quarter
dd.03.VJ	dd. March/June/September/December quarter
dd.01.2M	dd. From January on two-month
dd.02.2M	dd. From February on two-month
dd.01.1M	dd. One month
dd.01.9M	dd. January/October nine-month
dd.02.9M	dd. February/November nine-month
dd.03.9M	dd. March/December nine-month
dd.04.9M	dd. April/January nine-month
dd.05.9M	dd. May/February nine-month
dd.06.9M	dd. June/March nine-month
dd.07.9M	dd. July/April nine-month
dd.08.9M	dd. August/May nine-month
dd.09.9M	dd. September/June nine-month
dd.10.9M	dd. October/July nine-month
dd.11.9M	dd. November/August nine-month
dd.12.9M	dd. December/September nine-month
dd.01.5M	dd. January/June/November five-month
dd.02.5M	dd. February/July/December five-month
dd.03.5M	dd. March/August/January five-month

S.W.I.F.T.- Message formats for contract notes, trade confirmations and ECCP - trades from XONTRO Trade

dd.04.5M	dd. April/September/February five-month
dd.05.5M	dd. May/October/March five-month
dd.06.5M	dd. June/November/April five-month
dd.07.5M	dd. July/December/May five-month
dd.08.5M	dd. August/January/June five-month
dd.09.5M	dd. September/February/July five-month
dd.10.5M	dd. October/March/August five-month
dd.11.5M	dd. November/April/September five-month
dd.12.5M	dd. December/May/October five-month
dd.01.7M	dd. January/August seven-month
dd.02.7M	dd. February/September seven-month
dd.03.7M	dd. March/October seven-month
dd.04.7M	dd. April/November seven-month
dd.05.7M	dd. May/December seven-month
dd.06.7M	dd. June/January seven-month
dd.07.7M	dd. July/February seven-month
dd.08.7M	dd. August/March seven-month
dd.09.7M	dd. September/April seven-month
dd.10.7M	dd. October/May seven-month
dd.11.7M	dd. November/June seven-month
dd.12.7M	dd. December/July seven-month
dd.01.8M	dd. January/September eight-month
dd.02.8M	dd. February/October eight-month
dd.03.8M	dd. March/November eight-month
dd.04.8M	dd. April/December eight-month
dd.05.8M	dd. May/January eight-month
dd.06.8M	dd. June/February eight-month
dd.07.8M	dd. July/March eight-month
dd.08.8M	dd. August/April eight-month
dd.09.8M	dd. September/May eight-month
dd.10.8M	dd. October/June eight-month
dd.11.8M	dd. November/July eight-month
dd.12.8M	dd. December/August eight-month
dd.01.ZM	dd. January/November ten-month
dd.02.ZM	dd. February/December ten-month
dd.03.ZM	dd. March/January ten-month
dd.04.ZM	dd. April/February ten-month
dd.05.ZM	dd. May/March ten-month
dd.06.ZM	dd. June/April ten-month
dd.07.ZM	dd. July/May ten-month
dd.08.ZM	dd. August/June ten-month
dd.09.ZM	dd. September/July ten-month
dd.10.ZM	dd. October/August ten-month
dd.11.ZM	dd. November/September ten-month
dd.12.ZM	dd. December/October ten-month
dd.01.EM	dd. January/December eleven-month
dd.02.EM	dd. February/January eleven-month
dd.03.EM	dd. March/February eleven-month
dd.04.EM	dd. April/March eleven-month
dd.05.EM	dd. May/April eleven-month
dd.06.EM	dd. June/May eleven-month
dd.07.EM	dd. July/June eleven-month
dd.08.EM	dd. August/July eleven-month

dd.09.EM	dd. September/August eleven-month
dd.10.EM	dd. October/September eleven-month
dd.11.EM	dd. November/October eleven-month
dd.12.EM	dd. December/November eleven-month
dd.01.ZJ	dd. January two-year
dd.02.ZJ	dd. February two-year
dd.03.ZJ	dd. March two-year
dd.04.ZJ	dd. April two-year
dd.05.ZJ	dd. May two-year
dd.06.ZJ	dd. June two-year
dd.07.ZJ	dd. July two-year
dd.08.ZJ	dd. August two-year
dd.09.ZJ	dd. September two-year
dd.10.ZJ	dd. October two-year
dd.11.ZJ	dd. November two-year
dd.12.ZJ	dd. December two-year
FLAT/ZE	no coupon date; payment at the end of maturity
FLAT/KZ	no coupon date
ABZINS	discounting (ADCA savings bond only)

3rd row

Field: Pool factor/conversion factor

For securities with pool factor (i.e. ABS instruments), redemption of individual securities is expressed by means of a pool factor. The market value is determined as follows:

Market value = nominal value x price x pool factor

In the context of Young funding debentures a conversion factor must be considered for determining the market value. The market value is determined as follows:

Market value = nominal value x price x conversion factor x exchange rate (if available)

4th row

Field: Serial securities identification number

If sellers trade in serial securities identification numbers, such serial SINs are given in the first row of label 35B whereby the fourth row of this field remains blank. The ordinary shares securities identification number which goes with it is delivered in label 72/2nd row.
If sellers/buyers trade in ordinary shares SINs, the first of the serial SINs is contained in row 4. In field 72/2nd row, the ordinary shares SIN is given again.

S.W.I.F.T.- Message formats for contract notes, trade confirmations and ECCP - trades from XONTRO Trade

Label 82D: Counterparty

Floor trades:
In case of floor trades, label 82D remains blank.

Xetra **/** NEWEX / netted ECCP trades
In case of Xetra **/** NEWEX / netted ECCP – trades, label 82D always contains the counterparty's clearing agent, even if the clearing agent is involved in the trade as Xetra participant. This rule applies for both trade and settlement contract notes.

Label 87F: Buyer/seller

Label 87F contains the trade's counterparty, specified by the following constants:
‚C' for buyer
‚D' for seller

Xetra **/** NEWEX / netted ECCP trades:
Label 87F contains Xetra participants. The following rules apply (for trade and settlement contract notes alike):

1. Both participants are self-clearing:
Label 87F contains the respective counterparty's Xetra **/** NEWEX / ECCP-netting participant on both contract notes.

2. One participant is self-clearing:
Label 87F contains the non- clearing Xetra **/** NEWEX / ECCP netting participant on both contract notes.

3. None of the two participants is self-clearing:
Label 87F contains on both contract notes the Xetra **/** NEWEX / ECCP netting participant of one side and the participant of the other side.
Please note: Label 87F appears twice.

No.	Transaction Xetra / NEWEX / ECCP-Netting	SNO-recipient	Transaction type of SNO	Field 82D KONT	Field 87F Buyer/Seller
1	7998 sells to 1998	7998 1998	Sell – direct business Buy - direct business	1998 7998	C/1998 (buyer) D/7998 (seller)
2	7998 sells to 7899 7899 clears via 1998	7998 1998	Sell - direct business Buy - direct business	1998 7998	C/7899 (seller) C/7899 (seller)
3	7899 sells to 1899 7899 clears via 7998 1899 clears via 1998	7998 1998	Sell - direct business Buy - direct business	1998 7998	C/1899 (buyer) D/7899 (seller) C/1899 (buyer) D/7899 (seller)

S.W.I.F.T.- Message formats for contract notes, trade confirmations and ECCP - trades from XONTRO Trade

Label 71C: Fees and charges

Field: Amount of brokerage fees

In case of trades mediated by brokers fees are not included in the settlement amount.

In case of interbank trades, possible negative brokerage fee amounts are subtracted from the settlement amount. If brokerage fee amounts are positive, they are added to the settlement amount.

Scale 1 for bonds:

Not applied any longer as of September 1, 1999.

Scale 2 for bonds:

For bonds issued by the German Federal Government (Bund), German Federal Railway (Bahn), German Federal Post Administration (Post), state governments (Länder), the Reconstruction Loan Corporation (KfW) and the German Equalization Bank (Dt. Ausgleichsbank), Staatsbank Berlin, Treuhandanstalt, ERP, German Unity Fund (Fonds "Deutsche Einheit"), Deutsche Reichsbahn and Currency Reform Compensation Board (Ausgleichsfonds Währungsumstellung), funding debentures.

For all non-Euro denominated issues, the nominal amount is converted to Euro.

0	=	up to	25,000	0.7500 ‰	of the face value; min. 0.75
1	=	above	25,000		
		up to	50,000	0.4000 ‰	of the face value; min. 18.75
2	=	above	50,000		
		up to	125,000	0.2800 ‰	of the face value; min. 20.00
3	=	above	125,000		
		up to	250,000	0.2600 ‰	of the face value; min. 35.00
4	=	above	250,000		
		up to	500,000	0.1600 ‰	of the face value; min. 65.00
A	=	above	500,000		
		up to	1,000.000	0.1000 ‰	of the face value; min. 80.00
B	=	above	1,000.000		
		up to	1,500.000	0.0750 ‰	of the face value; min. 100.00
C	=	above	1,500.000		
		up to	2,000.000	0.0625 ‰	of the face value; min. 112.50
D	=	above	2,000.000		
		up to	2,500.000	0.0600 ‰	of the face value; min. 125.00
E	=	above	2,500.000		
		up to	3,500.000	0.0500 ‰	of the face value; min. 150.00

S.W.I.F.T.- Message formats for contract notes, trade confirmations and ECCP - trades from XONTRO Trade

F	=	above	3,500.000		
		up to	5,000.000	0.0400 ‰	of the face value; min. 175.00
G	=	above	5,000.000		
		up to	15,000.000	0.0300 ‰	of the face value; min. 200.00
H	=	above	15,000.000		
		up to	25,000.000	0.0250 ‰	of the face value; min. 225.00
I	=	above	25,000.000		
		up to	50,000.000	0.0200 ‰	of the face value; min. 625.00
J	=	above	50,000.000	0.0150 ‰	of the face value; min. 1,000.00

Scale 3 for bonds:

For cum-warrant bonds and convertible bonds; for issues denominated in Reichsmark; for participation certificates quoted in percentage; for zero bonds and Asset Backed Securities (ABS) on the basis of market value.

For all other issues which are not part of scale 2 for bonds; for index certificates based on the market value. For all non-Euro denominated issues, the nominal amount is converted to Euro.

0	=	up to	25,000	0.7500 ‰	of the face value; min. 0.75
1	=	above	25,000		
		up to	50,000	0.4000 ‰	of the face value; min. 18.75
2	=	above	50,000		
		up to	125,000	0.2800 ‰	of the face value; min. 20.00
3	=	above	125,000		
		up to	250,000	0.2600 ‰	of the face value; min. 35.00
4	=	above	250,000		
		up to	500,000	0.1600 ‰	of the face value; min. 65.00
5	=	above	500,000		
		up to	1,000.000	0.1200 ‰	of the face value; min. 80.00
6	=	above	1,000.000		
		up to	2,500.000	0.0800 ‰	of the face value; min. 120.00
7	=	above	2,500.000	0.0600 ‰	of the face value: min. 200.00

Scale for shares, subscription rights and warrants as well as participating certificates quoted in units:

For shares of the DAX-30

0.4 ‰ of the market value (min. 0.75 EUR)

and for all other shares,

0.8 ‰ of the market value (min. 0.75 EUR)
(Exception: stock exchange **Berlin**: 0.4 ‰, as of **April 1, 2001**)

is charged on all exchange trading places.

Field: Key for brokerage fees

The numbers in the first column represent the key for brokerage fees from the respective brokerage fee scales.

Please note that contract notes, which were created upon allotment are not allocated a key for brokerage fees, since in these cases the original nominal may have been changed.

Field: Additional information on brokerage fees

The additional information on brokerage fees field ‚PC' can only be shown in case of trades mediated by brokers. It is currently changed to ‚AC' in the data carrier.

The introduction date for displaying the additional detail percentage brokerage ("PC") will be made known on a timely basis.

Label 71B: Settlement information finance notes

2nd row

Field: Discount days / discount amount

Discount days and discount amount are generally delivered without a prefix. In a case where either the fields „discount days" or "discount amount" are filled with the value zero, all fields are filled nevertheless.

Label 72: Information sender to recipient

1st row

Field: Originator

This field contains the 4-digit clearing account (KV)-number of the originating bank or the intermediary, respectively.

- for Xetra trades, the originator code is **'7501',**
- for NEWEX trades, the originator code is **'7590',**
- for **INVESTRO** trades, the recipient's 4-digit clearing acc. (KV) - no. is used
- in the **Settlement contract notes,** the originator code **'8501'** is used.

Field: Original intermediary/ trade number/ trade date

The combination of the 'original intermediary', 'original trade number' and 'original trade date' fields is only possible in the context of closing or forwarding *Aufgaben*.

Reversal trades contain the fields 'original trade number' and 'original trade date'.

In addition, an 'original trade date' may be displayed in the context of closing same-day *Aufgaben* and the resulting contract notes.

Label 72: Information Sender to recipient

2nd row

Field: Recipient of trade confirmation

This field contains the 4-digit clearing account (KV) - number of the bank receiving the trade confirmation. The recipient is the institute (branch or headquarters) involved in the transaction. The header generally contains the headquarters' S.W.I.F.T. address in all messages.
If during processing control the option ‚Incl. Filialen' (including branches) was selected, the branch number appears here that contains the data of the headquarters.

3rd row

Field: Trade date / trade time

This field serves reporting purposes pursuant to §9 WpHG (Securities Trading Act). It is currently always identical to the trade date. As a general rule, the trade date can differ from the trade day. ??

If a different trade date appears in field 31P, it is shown in the trade date/ trade time field.

Field: Xetra: trade code suffix

Due to the netting process, each partial execution in Xetra will in the future generate an update on the trade (the suffix will be counted up). No new trade numbers are allocated. For that reason, several Xetra trade contract notes will appear in the trade contract note data carrier under the same trade number (label 20) . In order to distinguish between the different Xetra trade contract notes, the ‚Xetra: Trade Code Suffix' will be contained in the Xetra trading and settlement contract note with the introduction of the ECCP. The text ‚Xetra / NEWEX – trade number' in label 72, 3rd row will therefore be changed to ‚Xetra: trade code suffix' and the value mentioned above will be entered, instead of the Xetra/NEWEX-trade number.

Field: Identification indicator

XONTRO Trade direct trades
The last 6 digits of the originator's identification indicator are shown here.

Xetra – trades
In case of Xetra trades, the field contains the trader number consisting of the „User Group Code" and the „User Id Code". (E.g., User Group Code: 'TRD', User Id Code: '001'.)

Label 72: Information sender to recipient

4th row

Field: Text field

This field displays text from XONTRO Trade, XONTRO Order, Xetra, NEWEX or **INVESTRO**.

Label 72: Information sender to recipient

Please note: the following fields are only needed by INVESTRO members.

5th row

Field: Bonus rate

The rate is the bonus rate as contained in the condition table INVESTRO:
- if the purchase does not lead to reinvestment, bonus rate 1 is entered,
- if the purchase does lead to reinvestment, bonus rate 2 is entered

Field: Reinvestment discount

The price is the reinvestment discount as contained in WSS.

A value will be allocated to the field whenever a reinvestment discount is contained in WSS.

Field: Mid-way profit

The value is the mid-way profit as contained in WSS.

A value will be allocated to the field whenever a mid-way profit is contained in WSS.

6th row

Field: Initial offering price

This price is the initial offering price as contained in WSS.

A value will be allocated to the field in case buy orders were marked for reinvestment price or redemption price.

Field: - accumulated, dividend equivalent earnings

This value reflects the accumulated, dividend equivalent earnings as contained in WSS.

A value will be allocated to the field in case accumulated, dividend equivalent earnings are contained in WSS.

Free form message (MT 599)

(Allocation of orders to contract notes)

Function: This message type is used for the transmission of orders and nominal values relating to a contract note, provided that in the context of processing control a referencing pursuant to the parameterisation has been selected.

This message type may only be used in connection with an MT51 (For further information see MT 512, field 21:)

MT	599	FREE FORM-MESSAGE	
O/M	**LABEL**	**FIELD NAME**	**FORMAT**
M	20:	Transaction number (TRN, sequential number)	6n7n
M	79:	1st row: trade number to which subsequent information (row 2- row 35) shall be applied (field 20 from MT512)	3n6n7n
		2nd row – 35th row:	
		sub field 01:	DWZ6n7n
		DWZ order no. from MT 596 with constant prefix 'DWZ'	16x
		or	
		bank internal order no. from MT 500/501	
		sub field 02:	
		type of security (as in field 35A)	/3a
		quantity or face value (nominal value)	10n, 3n

Rules If the 'internal bank order number" indicator was selected in the context of processing control, and if no bank internal order numbers are available, the DWZ order number (without DWZ constant) will be entered in sub field 01.

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Opening sentence and concluding sentence for contract notes data carriers in XONTRO Trade (MT598)

Function: This message type is used for opening and concluding sentences of contract note data carriers in XONTRO Trade.

MT	**598**	**OPENING /CONCLUDING SENTENCE FOR CONTRACT NOTE DATA CARRIERS**	
O/M	**LABEL**	**FIELD NAME**	**FORMAT**
M	20:	Transaction number (TRN) - yymmdd (exchange trading day) - Serial no.	6n7n 6n 7n
M	12:	Message type used for transmitting this message 000 – opening sentence 002 – concluding sentence	3n
M	77E:	Message pursuant to special agreement (see rules)	73x

Rules:

Field 20 (serial no.):
This field contains the internal DWZ transmission number per bank. It is a serial number counted up per bank and exchange trading day for all transmissions effected by DWZ. Internal DWZ transmission numbers in the opening and closing sentence are identical per batch.

Field 77E:

Opening sentence of a transmission (Field 12: 000)	10x6n6n6n[/1a]
Transmission identification 'BOEGA-SDT ' (floor trading data carrier) or 'BOEGA-SDTX' (separate Xetra data carrier) oder 'BOEGA-SDTW' (separate NEWEX data carrier) or **‚BOEGA-SDTS'** (separate settlement data carrier; will be generated with the launch of ECCP.)	10x
Date of production (yymmdd)	6n
Time of production (hhmmss)	6n
Exchange trading day (yymmdd)	6n
indicator – last transmission of XONTRO TRADE-SDT of exchange trading date **'L'** – last transmission	[/1a]

S.W.I.F.T.- Message formats for contract notes, trade confirmations and ECCP - trades from XONTRO Trade

Closing sentence of a transmission (field 12: 002)	10x6n/10n,3n/12n,2n
Transmission identification 'BOEGA-SDT '	10x
Number of records transmitted (incl. opening and closing sentence)	6n
	/10n,3n
Nominal amount (field 35A; sum of all MT512; overflow is neglected)	/12n,2n
Settlement amount (field 34B; sum of all MT512; overflow is neglected).	

CCP Information 23/01

Deutsche Börse

To the FWB Members, Xetra® Members and Vendors

Recipients: General, Trading Contacts, Back Office, System Administrator, Project Coordinator

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Central Counterparty – CCP
ECCP Simulation – Reports available via the Xetra Infrastructure

July 4, 2001

Dear Sir or Madam,

As announced in the ECCP Member Simulation Guide, ECCP Non Clearing Members and Eurex Bond Non Clearing Members without Eurex infrastructure will be able to access the following reports directly via their Xetra infrastructure during the ECCP simulation:

Report ID	Report available as Raw data?	Report Name	ECCP	Bonds	Repo
CC011	Yes	CURRENT LIQUIDATING MARGIN	Yes	Yes	Yes
CC031	No	THEORETICAL VALUES II	No	Yes	Yes
CC033	No	THEORETICAL VALUES III	Yes	No	No
CC034	No	THEORETICAL VALUES IV	Yes	No	No
CC041	Yes	LIQUIDATING VALUES II	Yes	Yes	Yes
CC045	No	ADDITIONAL MARGIN	Yes	Yes	Yes
CC050	No	DAILY MARGIN	Yes	Yes	Yes
TC700	Yes	PENDING TRADES	No	Yes	Yes
TC710	No	DAILY TRADE MAINTENANCE	No	Yes	Yes

This enhancement, which was previously scheduled for June 30, is now available as of July 5, 2001.

XETRA

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General Managers:

Edward Backes
Dr. Heiko Beck
Rudolf Ferscha
Frank Gerstenschläger
Volker Potthoff

Please note that all reports in question contain ECCP and/or Eurex Bonds and/or Eurex Repo data.

The reports stated above will be automatically selected for Non Clearing Members without Eurex infrastructure using the following logic:

- If a Non Clearing Member without Eurex infrastructure participates from one trading location (ECCP and/or Eurex Bonds and/or Eurex Repo), all reports relevant for this trading location will be automatically selected for the Member and for the current business day.
- Each report will be selected only once, i.e. if a report aggregates data from several trading locations of a given Member, this report will only be selected once.
- If a raw data format is available for a given report, it is automatically selected as well.
- No historical report selections will be created through the automated report selection process.

The automatically selected reports will be created during the end-of-day batch and distributed overnight. No special action on the Members' side is required.

Please note that all reports, which are distributed to ECCP and Eurex Bonds Members via Xetra, will no longer be distributed in addition to their respective clearers via Eurex.

All Non Clearing Members without Eurex infrastructure, which participate in the ECCP and/or Eurex Bonds and/or Eurex Repo, are affected by the changes described above regarding the automated report selection.

Only Non Clearing Members without Eurex infrastructure, which participate in the ECCP and/or Eurex Bonds, are affected by the changes in report distribution. Reports for Non Clearing Members without Eurex infrastructure, which only participate in Eurex Repo, will additionally be distributed to their respective clearers via Eurex.

Those Members, which have an Eurex infrastructure, are not at all affected by the changes outlined above.

Detailed information about the contents of the reports can be found in the "Simulation Software Version 1 – Technical" and "Simulation Software Version 1 – Functional" documents for the ECCP Simulation, distributed on May 23, 2001 with CCP Information 17/01: ECCP Simulation Software Version 1 Documentation.

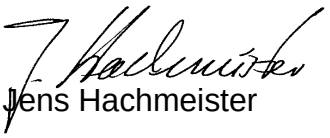
Should you have further questions or require additional information, please do not hesitate to contact the Xetra Change Management Team at

telephone: +49(0)69-21 01-16 40
fax: +49(0)69-21 01-16 41.

Yours faithfully
On behalf of the Management



Enrico Isceri



Jens Hachmeister

CCP Information 24/01

Deutsche Börse

To the FWB Members, Xetra® Members and Vendors

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Central Counterparty – CCP July 9, 2001
ECCP Simulation Schedule for July, Extension of Phase I

Dear Sir or Madam,

The present ECCP simulation phase I (started on May 28, 2001) is currently scheduled to end on July 12, 2001. However, to optimize the member support of the ECCP simulation phase I, this simulation will be extended until July 26, 2001.

Enclosed please find the updated July 2001 schedule for the mentioned simulation.

Should you have further questions or require additional information, please do not hesitate to contact the Xetra Change Management Team at

telephone: +49(0)69-21 01-16 40
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Yours faithfully
On behalf of the Management

Enrico Isceri

Jens Hachmeister

Enclosure

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Appendix 1: Simulation Schedule

Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
09-July-2001 Business Date 09-July-2001	10-July-2001 Business Date 12-July-2001	11-July-2001 Business Date 12-July-2001	12-July-2001 Business Date 12-July-2001	13-July-2001 Business Date 16-July-2001	14-July-2001 Business Date 16-July-2001	15-July-2001 Business Date 16-July-2001
Equity CCP Simulation System Open for Trading 4:00 PM Begin Batch	Equity CCP Simulation 10:00 AM Start Pre Trade System Open for Trading	Equity CCP Simulation System Open for Trading	Equity CCP Simulation System Open for Trading 4:00 PM Begin Batch	Equity CCP Simulation 10:00 AM Start Pre Trade System Open for Trading	Equity CCP Simulation System Open for Trading	Equity CCP Simulation System Open for Trading
Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
16-July-2001 Business Date 16-July-2001	17-July-2001 Business Date 19-July-2001	18-July-2001 Business Date 19-July-2001	19-July-2001 Business Date 19-July-2001	20-July-2001 Business Date 23-July-2001	21-July-2001 Business Date 23-July-2001	22-July-2001 Business Date 23-July-2001
Equity CCP Simulation System Open for Trading 4:00 PM Begin Batch	Equity CCP Simulation 10:00 AM Start Pre Trade System Open for Trading	Equity CCP Simulation System Open for Trading	Equity CCP Simulation System Open for Trading 4:00 PM Begin Batch	Equity CCP Simulation 10:00 AM Start Pre Trade System Open for Trading	Equity CCP Simulation System Open for Trading	Equity CCP Simulation System Open for Trading
Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
23-July-2001 Business Date 23-July-2001	24-July-2001 Business Date 26-July-2001	25-July-2001 Business Date 26-July-2001	26-July-2001 Business Date 26-July-2001	27-July-2001	28-July-2001	29-July-2001
Equity CCP Simulation System Open for Trading 4:00 PM Begin Batch	Equity CCP Simulation 10:00 AM Start Pre Trade System Open for Trading	Equity CCP Simulation System Open for Trading	Equity CCP Simulation System Open for Trading 4:00 PM Begin Batch	Simulation closed	Simulation closed	Simulation closed
Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
30-July-2001	31-July-2001	01-August-2001	02-August-2001	03-August-2001	04-August-2001	05-August-2001
Simulation closed	Simulation closed	Simulation closed	Simulation closed	Simulation closed	Simulation closed	Simulation closed