CCP Release 12.0

Member File Based & SWIFT Interface

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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 Eurex Clearing's CCP platform. This document is addressed to Clearing Members and Trading Participants to adapt their in-house systems according to the CCP documentation.

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

Chapters 3 - 10 "Technical Layout" contain a description of the data formats used for the trade data and an overview of the file and message organization. It also presents the relevant data to be transferred between CCP and the Members.

This document refers to participants having following roles:

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

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

This version replaces all former versions. Changes introduced with CCP Release 12.0 are marked in yellow.

1.1 General Changes due to CCP Release 12.0 (T2S wave 4)

The purpose of this document is to describe the changes in the layout and format of the Member File Based & SWIFT Interface of Eurex Clearing's CCP platform that will be implemented with T2S[1] wave 4.

The following SWIFT Reports based on the MT536 and provided by CCP via SNA, SWIFT network and Common Report Engine (CRE) are affected by T2S wave 4:

- CE260 - Pending Delivery
- CE265 - Pending Delivery Before NTP
- CE270 - Settled Delivery
- CE275 - Settled Delivery – Offsetting Block Information

The report CE275 will be decommissioned and its contents will be incorporated into the 'CORPT' version of report CE270.

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[1] TARGET2-Securities

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1.2   Relevant Message Types

The interfaces consist of different message types:

- MT543 Delivery against Payment message provided by Members to block or release pending sell trades and to process further GDM functionalities, possible rejection responses provided by CCP in MT548 format via SWIFT and z/OS (mainframe connection) network.

- MT541 Receive against Payment message provided by Members to process GDM functionalities on pending buy trades, possible rejection responses provided by CCP in MT548 format via SWIFT and z/OS (mainframe connection) network.

The following SWIFT Reports based on the MT536 and provided by CCP via z/OS (mainframe connection) network, SWIFT network, and Common Report Engine (CRE):

- CE260 - Pending Delivery
  Decommissioning of 'BRP' version and incorporation of the respective reporting in 'CORPT' version of the report

- CE265 - Pending Delivery Before NTP
  Incorporation of euro equities in 'CORPT' version, and implementation of a GC Pooling flag

- CE565 – EC-IS Pending Dlv Before NTP
  (based on CE265 Pending Delivery Before NTP)

- CE270 - Settled Delivery
  Decommissioning of BRP version and incorporation of the respective reporting in CORPT version of the report

- CE570 – EC-IS Settled Delivery
  (based on CE270 Settled Delivery)

- CE275 - Settled Delivery Offset
  Decommissioned – respective reporting contents will be included in 'CORPT' version of report CE270 – Settled Delivery

- CE280 - Pending Delivery Instructions
  (format similar to CE260 Pending Delivery)

The following SWIFT Reports based on the MT536 and provided by CCP exclusively via Common Report Engine (CRE):

- RS810 – GCP Select SRLH - Pending Delivery
  (format similar to the Clearing and Settlement Statement of CBF)

- RS815 - GCP Select SRLH - Settled Delivery
  (format similar to the Clearing and Settlement Statement of CBF)

The Pending Delivery Instructions report for the EC - International Service is based on the outgoing delivery instruction messages MT540/1/2/3 and available via z/OS (mainframe connection) network, SWIFT network and CRE:

- CE580 – EC-IS Pending Dlv Instructions
  (report for the EC - International Service)

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A SWIFT like report for deliveries resulting from Eurex Exchange transactions according to the "Schlussnoten" file provided by BrainTrade in format MT512 via z/OS (mainframe connection) network and CRE:

· CE290 – Eurex Deliveries

A SWIFT like report for net position trades resulting from Net Clearing Process according to the "Schlussnoten" file provided by BrainTrade in format MT512 via z/OS (mainframe connection) network and CRE:

· CE295 – Net Position Confirmation

A new SWIFT like report for net position trades supporting the EC - International Service, according to the "Schlussnoten" file provided by BrainTrade in format MT512 via z/OS (mainframe connection) network and CRE:

· CE595 – EC- IS Net Position Confirmation

(based on CE295 Net Position Confirmation)

A SWIFT based report for net position trades as well as single trades resulting from Net Clearing Process in format MT518 via SWIFT, z/OS (mainframe connection) network and CRE:

· CE395 – Net Clearing Report

A SWIFT based report for net position trades as well as single trades to support the EC - International Service in format MT518 via SWIFT, z/OS (mainframe connection) network and CRE:

· CE695 – EC – IS Net Clearing Report

(based on CE395 Net Clearing Report)

A SWIFT report for CA Confirmation based on the SWIFT format message MT566 created for the EC - International Service via SWIFT, z/OS (mainframe connection) network and CRE:

· CA550 EC–IS CA Confirmation

A SWIFT report for CM cash instructions based on the SWIFT format message MT202 created for the EC-IS via SWIFT, z/OS (mainframe connection) network and CRE:

· CD540 EC–IS Cash Instructions

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2   Interface Overview

With T2S wave 4, the CBFs STD/SDS1/SDS2 settlement cycles are decommissioned and replaced by the night time settlement (NTS) and real-time settlement (RTS) supported by T2S and thus the reporting group "BRP" will be removed.

"CORPT" refers to continuous reporting for fixed income and equities (including EC - International Service). The respective reports are time triggered by the CCP reflecting the processing results within these time windows.

With T2S wave 4 also the reports for euro equities that are currently in scope of the reporting group 'BRP' (except report CD270 that remains in 'BRP') will be incorporated into the reporting group 'CORPT'. Furthermore, the number of the reporting runs (currently 8 runs) will be enhanced by one additional run with T2S wave 4. Therewith, 9 reporting runs will be provided with the introduction of T2S wave 4.

"EoD"- reports are created end of day. These reports are independent of instrument type, currency and settlement location.

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

Availability	Interface/ Report	Sender	Media/Format			Frequency
			z/OS	CRE	SWIFT	
Gross Delivery Management (GDM) Interface						
All Instruments	Technical feedback	CCP	X			After files are received from CCP
All instruments	MT541/MT543 Receive/Delivery against Payment Message	Settlement Institution	X		X	Continuously during daily processing of GDM
All instruments	MT548 Rejection message	CCP	X		X	In configurable time intervals

Availability	Interface/ Report	Sender	Media/Format			Frequency
			z/OS	CRE	SWIFT	
Delivery Reporting						
CORPT	Pending Delivery (CE260)	CCP	X	X	X	At Begin-of-day of CCP
CORPT	Pending Delivery Before NTP (CE265)	CCP	X	X	X	End of day processing of CCP
CORPT	EC–IS Pending Dlv Before NTP (CE565)	CCP	X	X	X	End of day processing of CCP
CORPT	Settled Delivery (CE270)	CCP	X	X	X	Generated 9 times during the calendar day
CORPT	EC-IS Settled Delivery (CE570)	CCP	X	X	X	Generated 9 times during the calendar day
CORPT	Pending Delivery Instructions (CE280)	CCP	X	X	X	End of day processing of CCP
CORPT	CE580 EC–IS Pend Dlv Instructions	CCP	X	X	X	Generated 9 times during the calendar day
EoD	Eurex Deliveries (CE290)	CCP	X	X		End of day processing of CCP
EoD	Net Position Confirmation (CE295)	CCP	X	X		End of trade day processing of CCP
EoD	EC – IS Net Position Confirmation (CE595)	CCP	X	X		End of trade day processing of CCP
EoD	Net Clearing Report (CE395)	CCP	X	X	X	End of trade day processing of CCP
EoD	EC – IS Net Clearing (CE695)	CCP	X	X	X	End of trade day processing of CCP
EoD	EC – IS CA Confirmation (CA550)	CCP	X	X	X	End of trade day processing of CCP

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Availability	Interface/ Report	Sender	Media/Format			Frequency
			z/OS	CRE	SWIFT	
CORPT	EC – IS Cash Instructions (CD540)	CCP		X	X	After each cash netting run (DPT1-6)
CORPT	GCP Select SRLH - Pending Delivery (RS810)	CCP		X		After NTP, Early in the morning
CORPT	GCP Select SRLH - Settled Delivery (RS815)	CCP		X		Generated 9 times during the calendar day

2.1 Gross Delivery Management Interface (MT541/MT543)

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

·   via SWIFT and file based via z/OS (mainframe connection) network or SWIFTnet using Delivery against Payment Messages in MT541/MT543 format

The Gross Delivery Management interface provides the functionality to block/release pending sell trades and to process further GDM functionalities 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. Block/release functionality for trades to be settled at CREST or trades via EC – International Service are not supported.

Linking trades per reference and setting the type of processing ("gross" or "net") can be performed with the MT543 Delivery against Payment Message for sell trades and with the MT541 Receive against Payment Message for buy trades.

The Receive/Delivery against Payment Message (MT541/MT543) is 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 MT54x is executed relative to the current 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 Securities Clearing GUI, where a request overrides any previous GDM action, as the new release quantity will be explicitly set. It is recommended to use only one interface (Securities Clearing GUI, File or SWIFT) to avoid conflicts.

The MT541/MT543 Receive/Delivery against Payment Message must only contain instructions for trades that are subject to CCP processing.

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

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

GDM deliveries out of UK products arising from Eurex Exchange transactions will not be supported. GDM activities have to be processed within CREST. GDM activities on trades out of EC – International Service will not be supported.

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 following reports is based on SWIFT format "MT536 - Statement of Transactions": "Pending Delivery", "Pending Delivery Before NTP", "EC-IS Pending Dlv Before NTP", "Settled Delivery ", "EC-IS Settled Delivery", "Pending Delivery Instructions", "GCP Select SRLH - Pending Delivery" and "GCP Select SRLH - Settled Delivery".

The report "EC–IS Pending Dlv Instructions" is based on the outgoing messages MT540/1/2/3.

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

- RAWCE260, RAWCE261, RAWCE262 – "Pending Delivery": these reports show all deliveries, which are pending either on CCP - Clearing Member level, or on Clearing Member – Customer level, considering settlement results of 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 decommissioned with T2S wave 4 and the affected reporting of equities in currency euro will be included in the first 'CORPT' reporting run of the day after T2S Night Time 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": this report is similar to the "Pending Delivery" report but with a different generation time. These reports show all deliveries, which are pending either on CCP - Clearing Member level, or on Clearing Member – Customer level. The trades and the parts of trades (in case of partial delivery) not settled yet are listed regardless whether they are late, from the current business day, from the previous business day, or resulting from Corporate Actions. Settlement results of the NTP processing are not considered, i.e. trades that are settled on both levels CCP - CM and CM - customer in the NTP run are still reported as pending in the report. This also applies for trades already settled in the offsetting block during the settlement netting process. Trades settled during the DTP of the current business day are not displayed. The reports are sent daily during the end-of-day processing.
  With the introduction of T2S wave 4, the report CE265 will cover the reporting of equities in currency euro as well in the similar fashion as it does for other instruments today.

- RAWCE565, RAWCE566, RAWCE567 – "EC-IS Pending Dlv Before NTP": the RAWCE565 "EC–IS Pending Dlv Before NTP" contains all fully or partially pending net positions from the EC - International Service before night-time processing. A status information (matched, unmatched, confirmed cancelled) of the delivery instructions where the trade belongs to is provided.

- RAWCE270, RAWCE271, RAWCE272 – "Settled Delivery ": the reports contain all partially or fully settled trades after a settlement cycle/phase at (I)CSDs/T2S, 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" when they are partially or fully settled on CCP-Clearing Member level and/or on Clearing Member-Customer level. The report also contains fractions resulting out of corporate actions nominal change / nominal ISIN change and additional rights that are reported on level CCP-Clearing Member and Clearing Member-Customer (CCP-CM and CM-Customer).
  With T2S wave 4, the BRP version of report CE270 (used for equities in currency euro) will not be created anymore. Instead, the settlements for equities in euro will be included in the 'CORPT' version(s) of CE270 report. With T2S wave 4, the "Settled Delivery" report is generated up to nine 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, when files are transmitted via z/OS (mainframe connection) network or CRE.

· RAWCE570, RAWCE571, RAWCE572 – "EC-IS Settled Delivery": the RAWCE570 "EC-IS Settled Delivery" report is derived from the RAWCE270 "Settled Delivery" report. The layout is similar to the one of CE270 and is described in detail in subchapter 4.4.3 MT536 as used for CE570.

· RAWCE280, RAWCE281 – "Pending Delivery Instructions": 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[2] processing. Nevertheless Members choosing the DIN processing may also request the "Pending Delivery Instructions" report. The reports are sent daily during the end-of-day processing.

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

· RAWCE580, RAWCE581, RAWCE582 – "EC–IS Pending Dlv Instructions": the creation takes place every day in the continuous reporting process. It contains delivery instructions created by CCP for the EC - International Service trades not yet reported and cancellations of delivery instructions initiated by CCP. The RAWCE580 report is based on the messages types MT540/1/2/3.

· RAWRS810 – "GCP Select SRLH - Pending Delivery": these reports show all deliveries, which are pending either on CCP – Clearing Member (CM) level, or on CM – Customer level, considering settlement results of NTP. The GCP Select trades and the parts of GCP Select 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.

· RAWRS815 – "GCP Select SRLH - Settled Delivery ": the reports contain all partially or fully settled trades after a settlement cycle at (I)CSDs. GCP Select Trades are listed in the "GCP Select SRLH - Settled Delivery" when they are partially or fully settled on CCP-Clearing Member level and on Clearing Member-Customer level.

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, and RAWCE292 – "Eurex Deliveries" report": The report contains all "Eurex Deliveries" from Exercises/Assignments, Notification/Allocations, deletion of Eurex

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[2] The Single Instruction Netting: In contrast to the Dual Instruction Netting method (DIN) the SIN method results in creating only delivery instructions only, whilebut no cash instructions (available for the Dual Instruction Netting delivery instructions as well as cash instructions are created.bonds denominated in EUR).

deliveries and Forced deliveries of the current business day. The reports are sent daily during the end-of-day processing.

2.4 Net Clearing Service Reports

Following reports are available for the Net Clearing Service:

· RAWCE295/6/7 "Net Position Confirmation" shows net position trades only

· RAWCE595/6/7 "EC – IS Net Position Confirmation" – based on CE295, used for the EC - International Service

· RAWCE395/6/7 "Net Clearing Report" shows net position trades and assigned single trades

· RAWCE695/6/7 "EC – IS Net Clearing Report" – based on CE395, used for the EC - International Service

2.4.1 Net Position Confirmation

The interface specification for the Net Position Confirmation describes the content and format of the files between CCP and participants and is used for the transmission of detailed information out of the Net Clearing Process on the current business day.
The message layout for the "Net Position Confirmation" is based on a SWIFT like format MT512.

RAWCE295, RAWCE296, RAWCE297 – "Net Position Confirmation": the report is generated at the end of the trading day containing the net position trades generated during the day. The single trades are not reported.

RAWCE595, RAWCE596, RAWCE597 – "EC-IS Net Position Conf": this report is based on the report RAWCE295 "Net Position Confirmation". The layout and the structure are unchanged. It lists all net position trades relevant for the EC - International Services and resulting out of the TDN (trade date netting) process applied to these trades of the current business date. The CE595 "EC-IS Net Position Conf" report is sent in the BrainTrade proprietary format "MT512 – Trade Confirmation"[3].

2.4.2 Net Clearing Report

The interface specification for the "Net Clearing Report" describes the content and format of the files between CCP and participants and is used for the transmission of detailed information out of the Net Clearing Process on the current business day.
The message layout for the "Net Clearing Report" is based on the SWIFT format MT518.

RAWCE395, RAWCE396, RAWCE397 – "Net Clearing Report": this report is generated at the end of the trading day and contains the net position trades generated during the day and the assigned single trades which have been netted into this position.

RAWCECE695, RAWCE696, RAWCE697 – "EC–IS Net Clearing Report": the RAWCE695 "EC–IS Net Clearing Report" is based on the already existing report RAWCE395 "Net Clearing Report". It lists all EC - International Service net position trades resulting out of the TDN process applied to

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[3] Version 20.0 valid as of April 28th, 2008

these trades of the current business date with their corresponding single trades. There is one record per trade. Each entry represents either a generated net position trade or a related single trade. This report is available only in SWIFT format (MT518 Market Side Trade Confirmation) for CM, TM and SI.

2.5 EC-IS CA Confirmation

RAWCA550, RAWCA551 – "EC-IS CA Confirmation": this report for the EC - International Service is based on MT566 SWIFT format.

For CA events having no impact on underlying trades ECAG reports resulting compensation in MT566 format to Members in Member perspective i.e. whether a debit or credit on the Member account.

2.6 EC-IS Cash Instructions Report

RAWCD540, RAWCD541 – "EC-IS Cash Instructions": this report for EC-IS is based on MT202 SWIFT format.

This report contains all (EC-IS) foreign currency debit cash instructions of a Clearing Member that have to be instructed by himself. The report is required by all Clearing Members using a foreign currency account at a cash payment bank in the local markets to get the information about the content of the cash payment instruction.

2.7 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, CE565, CE270, CE570, CE280, RS810 and RS815) the Delivery ID used to transfer the delivery information to settlement locations is transmitted in addition if applicable.

CRP CCP reports sent via the CRE 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. Reports created within the CORPT runs (RC001 to RC011) furthermore are numbered accordingly with "001"…"011".

For reports sent via z/OS (mainframe connection) network the report name can be defined by the participant in cooperation with DBAG.

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

- · RAWCE260, RAWCE265, RAWCE565, RAWCE270, RAWCE570, RAWCE280, RAWCE580, RAWCE290, RAWCE295, RAWCE595, RAWCE395, RAWCE695, RAWCA550, RAWCD540, RAWRS810, RAWRS815 for the Clearing Member role contain only information for the Clearing Member itself and related non-Clearing Members.

- RAWCE261, RAWCE266, RAWCE566, RAWCE271, RAWCE571, RAWCE281, RAWCE581, RAWCE291, RAWCE296, RAWCE596, RAWCE396, RAWCE696, RAWCA551, RAWCD541, for the Settlement Institution role contain only information for settlement accounts managed by the respective Settlement Institution.
- RAWCE262, RAWCE267, RAWCE567, RAWCE272, RAWCE572, RAWCE582, RAWCE292, RAWCE297, RAWCE597, RAWCE397, RAWCE697, 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, RAWCE565, RAWCE270, RAWCE570, RAWCE280, RAWCE580, RAWCE290, RAWCE295, RAWCE595, RAWCE395, RAWCE695, RAWCA550, RAWCE262, RAWCE267, RAWCE567, RAWCE272, RAWCE572, RAWCE582, RAWCE292, RAWCE297, RAWCE597, RAWCE397, RAWCE697, RAWRS810 and RAWRS815. If the Member requests reports for different roles, they will be available via z/OS (mainframe connection) network as well.

Additionally, all reports can be delivered to the Common Report Engine (CRE) as well. Additionally, the reports can be delivered via z/OS (mainframe connection) network transfer. CRP reports can also be delivered via the SWIFT network.

3   MT541/MT543 Receive / Delivery against Payment Message

The MT541/MT543 Receive / Delivery against Payment Message sent from the Member via SWIFT network or file based via z/OS (mainframe connection) network to the CCP is based on the ISO 15022 standard. This section is not applicable to EC – International Service because block/release functionality are not supported for EC-IS trades.

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 (or for further GDM functionalities as indicated in field 70E)

PREA to (partially) block a sell trade.

Identification of trades

For unique identification, the following fields need to be used

a) Spot trades:

  · Trade Number (Seq. A1 Tag 20C, mandatory)

    RELA is used in case of z/OS (mainframe connection) network; PREV is used in case of SWIFT

  · Order Number (Seq. A1 Tag 20C, optional)

  · Place of Trade (Seq. B Tag 94B, mandatory)

  · Trade Date (Seq. B Tag 98A, mandatory)

  · Instrument ISIN Code (Seq. B Tag 35B, mandatory).

  · Trade currency (Seq. E3 Tag 19A, mandatory)

b) Repo trades:

  · Trading Location

  · Trade Date

  · Instrument ISIN Code

  · Trade currency

  · Trade Number (optional if Order Number and Contractual Settlement Date are provided, else mandatory)

  · Order Number (optional, if trade number is provided, else mandatory)

  · Contractual Settlement Date (for open and open variable repo trades, the contractual settlement date is sent as 2099-12-31 if the closing request is still not sent to CCP, i.e. the term leg of the trade is still open)

NOTE: If Order Number and Contractual Settlement Date are used for referencing, the Trade Number has to be filled with zeros.

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

3.1 Report Structure

In each file transfer sent via z/OS (mainframe connection) network the file starts with one header message and ends with one trailer message using MT598. Header and Trailer message (described in chapter 10) encapsulate the MT54x messages.

MT598 header and footer will be no longer supported in all CCP SWIFT reports. Reports via other channels (z/OS, CRE) will still contain MT598 header and footer.

Each message consists of four blocks. Blocks 1, 2 and 3 form the header of a message, Block 4 contains the data in the text block.

3.2 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.

3.3 Technical Layout: MT541/MT543 (Member to CCP)

This section defines the format for the MT541/MT543 Receive / Delivery against Payment message being used for GDM activities.

3.3.1 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:" (fixed value)
Application Identification	1!x	"F" = FIN (user and system messages of the FIN and FIN commands) (fixed value)
Service Identification	2!n	01 = system and user message, (fixed value)
LT Address	12!x	SWIFT address of the sender: Examples: MEMBERFFAXXX for production. MEMBERF0AXXX for testing and simulation.

Field	Format	Description
Session Number	4!n	Not processed by the CCP.
Sequence Number	6!n	Not processed by the CCP.
Block End	1!x	"}"(fixed value)

All fields are mandatory.

Application Header (Input Header, as sent by the Member):

Field	Format	Description
Block Starting Point & Identification	3!x	"{2:"
Input Identification	1!x	Filled with "I"
Message Type	3!n	MT number of the input message : "543"
Address of the recipient	12!x	SWIFT address of CCP "EUXCDEFFAXXX"
Message priority	1!x	Priority according to which the message is delivered; can be filled: N = Normal U = Urgent
Delivery monitoring	[1!n]	not to be filled
Overdue period	[3!n]	not to be filled
Block end	1!x	"}"

3.3.2 Data Record MT541

The MT541 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.

MT541 with message function NEWM (Seq A tag 23G) is used for:
- · Set buy trade to gross processing
- · Set buy trade for net processing,
- · Set a reference for automatic linking of a buy trade
- · Remove of an automatic linking of a buy trade

In one record only one action can be performed.

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MT541 description

Text block {4:...}				
Tag	Status	Field Name	Format	Example or fixed value [4]
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	NEWM [as indicated in field 70E in section E1]
Mandatory Subsequence A1 Linkages				
16R	M	Start of Block	LINK	LINK
20C	M	In case of sending via z/OS: Related Message	:RELA//16x	:RELA//CPXXXX1012345670 C for CCP P for Production / T for Test XXXX Instructor (Senders CBF acc. no.) 10 for Instruction type 1234567 Trade Number 0 Filler
		In case of sending via SWIFT: Previous Message	:PREV//16x	:PREV//1234567 [Trade Number]
16S	M	End of Block	LINK	LINK
End of Subsequence A1 Linkages				
Optional Subsequence A1 Linkages				
16R	M	Start of Block	LINK	LINK
20C	M	Common Reference	:COMM//16x	:COMM//1234567890123456 [Order Number] Field is necessary for REPOs when the ext-trd-no is '0000000'
16S	M	End of Block	LINK	LINK
End of Subsequence A1 Linkages				
16S	M	End of Block	GENL	GENL

---

[4] it is stated in the respective row as "[fixed value:], when a fixed value is required In this case, all values deviating from the specified value will be rejected

Text block {4:...}				
Tag	Status	Field Name	Format	Example or fixed value [4]
End of Sequence A General Information				
Mandatory Sequence B Trade Details				
16R	M	Start of Block	TRADDET	TRADDET
94B	M	Place of Trade	:TRAD/[8c]/4!c [/30x]	[fixed value, only one of the below listed alternatives will be accepted:] :TRAD//EXCH/EUB [Eurex Bonds] :TRAD//EXCH/ERE [Eurex Repo] :TRAD//EXCH/EDT [Eurex] :TRAD//EXCH/EDF [Xetra Frankfurt Specialist] :TRAD//EXCH/EDE [Xetra] :TRAD//EXCH/EDN [cross trading location netted positions]
98A	M	Settlement Date[5]	: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; for other purpose ignored	:SETT//4!c/15d	:SETT//FAMT/10000000 (for bond products), :SETT//UNIT/1000 (for equity products),
97A	M	Safekeeping Account	:SAFE//35x	:SAFE//22105000 [Member account at its CSD]
16S	M	End of Block	FIAC	FIAC
End of Sequence C Financial Instrument/Account				
Mandatory Sequence E Settlement Details				
16R	M	Start of Block	SETDET	SETDET

---

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

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Text block {4:...}				
Tag	Status	Field Name	Format	Example or fixed value [4]
22F	M	Type of Settlement Transaction	:SETR//4!c	:SETR//TRAD [fixed value for spot trades] :SETR//REPU [fixed value for repo trades]
Mandatory Subsequence E1 Settlement Parties				
16R	M	Start of Block	SETPRTY	SETPRTY
95P	M	Delivering Agent	:DEAG//4!a2!a2!c[3!c]	:DEAG//EUXCDEFFXXX [fixed value, CCP BIC Code]
97A	M	Safekeeping Account	:SAFE//35x	:SAFE//75250000 [Account number]
70E	M	Declaration Details Narrative	:DECL//10*35x	:DECL///IDAY 20110523 [IDAY:Input date of the stock exchange trade, yyyymmdd] [further information is optional; only one of the options is allowed] /GROS [setting buy trade to gross processing] /NETT [setting buy trade to net processing] /ALNK 1234567890AB [setting a reference (max. size of 12 characters) for automatic linking of a buy trade] /ALNK [is used without a trade reference to remove the automatic link]
16S	M	End of Block	SETPRTY	SETPRTY
16R	M	Start of Block	SETPRTY	SETPRTY
95P	M	Place of Settlement	:PSET//4!a2!a2!c[3!c]	:PSET//EUXCDEFF or :PSET//EUXCDEFFXXX [fixed value, CCP BIC Code]
16S	M	End of Block	SETPRTY	SETPRTY

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Text block {4:...}				
Tag	Status	Field Name	Format	Example or fixed value [4]
End of Subsequence E1 Settlement Parties				
Mandatory Subsequence E3 Amounts				
16R	M	Start of Block	AMT	AMT
19A	M	Settlement Amount	:SETT//3!a15d	:SETT//EUR10,5 [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				

3.3.3   Data Record MT543

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.

MT543 with message function PREA (Seq A tag 23G) is used for:

· (partially) block a sell trade

MT543 with message function NEWM (Seq A tag 23G) is used for:

· (partially) release a sell trade
· Set sell trade to gross processing
· Set sell trade for net processing,
· Manually link of a sell trade with a buy trade,
· Remove a manual link of a sell trade,
· Set a reference for automatic linking of a sell trade
· Remove of an automatic linking of a sell trade

In one record only one action can be performed.

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Text block {4:...}				
Tag	Status	Field Name	Format	Example or fixed value [6]
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 or as indicated in field 70E in section E1]
Mandatory Subsequence A1 Linkages				
16R	M	Start of Block	LINK	LINK
20C	M	In case of sending via z/OS: Related Message	:RELA//16x	:RELA//CPXXXX1012345670 C for CCP P for Production / T for Test XXXX Instructor (Senders CBF acc. no.) 10 for Instruction type 1234567 Trade Number 0 Filler
		In case of sending via SWIFT: Previous Message	:PREV//16x	:PREV//1234567 [Trade Number]
16S	M	End of Block	LINK	LINK
End of Subsequence A1 Linkages				
Optional[7] Subsequence A1 Linkages				
16R	M	Start of Block	LINK	LINK
20C	M	Common Reference	:COMM//16x	:COMM//1234567890123456 [Order Number] [Field is necessary for REPOs when the ext-trd-no is '0000000']
16S	M	End of Block	LINK	LINK
End of Subsequence A1 Linkages				
16S	M	End of Block	GENL	GENL

---

[6] it is stated in the respective row as "[fixed value:], when a fixed value is required In this case, all values deviating from the specified value will be rejected

[7] Optionality based on unique trade identification as specified in the introduction of chapter 3 MT541/MT543 Receive / Delivery against Payment Message

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Text block {4:...}				
Tag	Status	Field Name	Format	Example or fixed value [6]
End of Sequence A General Information				
Mandatory Sequence B Trade Details				
16R	M	Start of Block	TRADDET	TRADDET
94B	M	Place of Trade	:TRAD/[8c]/4!c [/30x]	[fixed value, only one of the below listed alternatives will be accepted:] :TRAD//EXCH/EUB [Eurex Bonds] :TRAD//EXCH/ERE [Eurex Repo] :TRAD//EXCH/EDT [Eurex] :TRAD//EXCH/EDF [FWB, Xetra Frankfurt Specialist] :TRAD//EXCH/EDE [Xetra] :TRAD//EXCH/EDN [cross trading location netted position]
98A	M	Settlement Date8	: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 (for bond products), :SETT//UNIT/1000 (for equity products),
97A	M	Safekeeping Account	:SAFE//35x	:SAFE//22105000 [Member account at its CSD]
16S	M	End of Block	FIAC	FIAC
End of Sequence C Financial Instrument/Account				
Mandatory Sequence E Settlement Details				
16R	M	Start of Block	SETDET	SETDET

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

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Text block {4:...}				
Tag	Status	Field Name	Format	Example or fixed value [6]
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]
97A	M	Safekeeping Account	:SAFE//35x	:SAFE//75250000 [Account number]
70E	M	Declaration Details Narrative	:DECL///IDAY	:DECL///IDAY 20090123 /MLNK XETR201101151234567 [further information is optional and only processed if 23G has value "NEWM":; only one of the options is allowed] /GROS [for setting sell trade to gross processing] /NETT [for setting sell trade to net processing] /MLNK XXXXYYYYMMDD1234567 [for manual linking to a sell trade via the subsequent reference XXXX = MIC of the trade YYYYMMDD = Trade date 1234567= Trade number of the buy trade] /MLNK without a trade reference is used to remove the manual link /ALNK 1234567890AB [link reference for automatic link (max. size of 12 characters)] /ALNK [without a link reference is used to remove an automatic link]
16S	M	End of Block	SETPRTY	SETPRTY
16R	M	Start of Block	SETPRTY	SETPRTY

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Text block {4:...}				
Tag	Status	Field Name	Format	Example or fixed value [6]
95P	M	Place of Settlement	:PSET//4!a2!a2!c[3!c]	:PSET//EUXCDEFF or :PSET//EUXCDEFFXXX [fixed value, CCP BIC Code]
16S	M	End of Block	SETPRTY	SETPRTY
End of Subsequence E1 Settlement Parties				
Mandatory Subsequence E3 Amounts				
16R	M	Start of Block	AMT	AMT
19A	M	Settlement Amount	:SETT//3!a15d	:SETT//EUR10,5 [cash amount can be set to zero] Mandatory only via SWIFT. Using z/OS (mainframe connection) network this field is not present.
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				

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3.3.4 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 or as indicated in field 70E in section E1.

Seq. A1 Tag 20C – Related Message

Special note: Reference to the CCP trade number used in case of transfer via z/OS (mainframe connection) network. The trade number is part of the field content and should contain the external trade number of the trade.

Optionality (of sequence) depends on key attributes provided.

Seq. A1 Tag 20C – Previous Message

Special note: Reference to the CCP trade number to be used in case of transfer via SWIFT. 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 should be used only in case the trade number is not unique.

Optionality (of sequence) depends on key attributes provided.

Example for a net position trade: CCPNET9000123.

Field is necessary for REPOs when the ext-trd-no is '0000000'

Seq. B Tag 94 B – Place of Trade

Special note: EUB for Eurex Bond trades.

ERE for Eurex Repo trades

EDT for Eurex Exchange deliveries.

EDF for Xetra Frankfurt Specialist.

EDE for Xetra.

EDN for cross trading location netted positions.

Field is mandatory in context of GDM activities.

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Seq. B Tag 98 A – Settlement Date

Special note: Settlement date in the format YYYYMMDD.

This field is relevant for Repo trades and hence has to be the contractual settlement date of the respective repo leg but only if the external trade number is '0000000'..

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

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 – Quantity to be blocked or released

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. The blocked/released quantity will be accumulated.

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, Xetra Frankfurt Specialist and Eurex Exchange).

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

Seq. E1 Tag 95P – Receiving Agent

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Special note: BIC code of Eurex Clearing AG: "EUXCDEFFXXX"

Note: For REAG/DEAG the 11 chars form of the BIC will be accepted only.

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. E1 Tag 70E – Declaration Details Narrative

Special note: The contents of these fields are identified by labels. The name of each label must be preceded by a slash and there must always be one space

between the name of the label and the contents. If a field is not to be transmitted, do not show the label.

The contents of a sub-field must not contain any '/'.

The sequence of the labels starts with:

IDAY: Input date of the stock exchange trade.

If field 23G is NEWM the following labels will be processed (in one record only one action can be performed):

/GROS to set a buy or sell trade to gross processing

/NETT to set a buy or sell trade for net processing

/MLNK to manually link the trade (must be a sell trade) with the buy trade specified behind the label.

/MLNK without a trade reference is used to remove the manual link

/ALNK to set a reference for automatically linking of a sell or buy trade.

/ALNK without a reference is used to remove the automatic link

In case /GROS or /NETT is sent the processing method has to be changed:

Changing the processing method is only possible as long as the trade has not been settled on CCP-CM level. Those modifications are effective immediately in T and T+1. In T+2, T+3 ... they become effective in the next settlement cycle. However, it is not possible to change the processing method to net for trades eligible for immediate settlement (ISI).

In case /MLNK or /ALNK is sent the trade has to be linked:

When trades are linked manually, a sell and a buy trade are explicitly linked together (1:1 relation). When several sell and buy trades are linked automatically, a link reference has to be specified per trade.

Only trades that are not marked for gross processing can be linked to a net buy trade.

Trades which were already assigned to an offsetting block or a surplus in NTP are restricted for manual and automatic linking after NTP.

The linking of continuously processed trades is not restricted after DTP until NTP anymore.

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

The following criteria have to be met by a buy trade in case of manual linking:

· the same ISIN as the sell trade,

· the same currency as the sell trade,

· the same CM as the sell trade,

· the same settlement account as the sell trade,

Expected Settlement Date of buy trade is required to be identical with that of linked sell trade except for late trades which are expected to settle in the next settlement run.

A manual link conditionally releases the sell trade. Depending on the chosen settlement netting unit, the buy trades have to fulfill the following criteria:

· the same account type (if account type separation is selected) or

· the same TM (if TM separation is selected for agent trades).

· The quantity has to be equal or larger to the quantity of the specified sell trade, the net processing option has to be chosen for that trade, the trade has not been settled on level CCP-CM and not been linked and therefore has the release status. Not yet settled means in this context: the settlement quantity on level CCP–CM is 0,

· No more updates (partial executions) for the buy trade can occur.

· Currently not in settlement processing.

In case /MLNK is chosen the buy trade for linking has to be specified:

4!a MIC of the trade

8!n Trade date

7!a External trade number.

Example: /MLNK XETR201101151234567

MLNK with trade reference can also be used to change an already existing manual or automatic link. In this case the existing link will be overwritten.

In case /ALNK is chosen the link reference has to be given:

12a automatic link reference,

Example: /ALNK 1234567890AB

In case of /ALNK sell trades and buy trades have to be sent.

If one of the ALNK instructions should fail then an error will be returned for the one that failed. The others will keep the 'automatic link' status.

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ALNK with reference can also be used to change an already existing automatic or manual link. In this case the existing link will be overwritten.

ALNK without a reference is used to remove the automatic link for sell and buy trades.

Linking	SELL (MT543)	BUY (MT541)
manual	MLNK +buy trade info	n/a
automatic	ALNK +link reference	ALNK +link reference
Remove manual	MLNK without buy trade info	n/a
Remove automatic	ALNK without link reference	ALNK without link reference

The sell trades have to be sent in format MT543. In field 95P REAG (Receiving Agent) the fixed value EUXCDEFFXXX has to be sent.

The buy trades have to be sent in format MT541. In field 95P DEAG (Delivering Agent) the fixed value EUXCDEFFXXX has to be sent.

Seq. E1 Tag 95P – Place of Settlement

Special note: BIC of Eurex Clearing AG: EUXCDEFF or EUXCDEFFXXX

[fixed value, CCP BIC Code]

Seq. E3 Tag 19A — Settlement Amount

Special note: The settlement amount and currency of the trade to be released or blocked. Currency is necessary for unique identification of trades. For GDM actions, this is not validated. Mandatory only via SWIFT. Using z/OS (mainframe connection) network this field is not present.

3.4 MT548 Rejection Message (CCP to Member)

The CCP performs a syntax and content check of the received MT541 and MT543 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. This negative validation feedback is provided in format MT548.

When a settlement instruction is received during settlement processing, the message is queued and resubmitted once the settlement processing has completed (error code CC1025I).

3.4.1 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 3.4.2 will be filled.
- · The rejection responses are provided to all participants by default. Feedback is provided to the Member via the interface that the Member has used to send the message, i.e. either via SWIFT or via z/OS (mainframe connection) network. The feedback format is MT548.

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

CCP Error Code	Description	Interpretation
CC1005F	Message cannot be processed	The message cannot be processed due to format problems.
CC1006F	Invalid Trade Status for requested transaction	The block/release request cannot be processed for the following reasons: The trade status is Buy-in blocked The trade status is Technical Buy-in blocked
CC1007F	Buyer account is not CCP	Sequence. E1 tag 97A is not filled with a valid CCP account.
CC1008F	Invalid ISIN	The ISIN specified in Seq. B tag 35B is invalid. 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 or requested trade is a single trade, transaction not possible on T+0.
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.
CC1013F	User not authorized to perform this action	The message cannot be processed due to missing user authorization
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. NTP) and will be postponed to the DTP processing.
CC1062F	GDM processing could not be completed	The message cannot be processed due to technical reasons.

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CCP Error Code	Description	Interpretation
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.
CC1145F	MSIF entry date does not match trade date	The date in field 70E/IDAY does not match with the trade date in field 98A
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	T^{he} 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	GDM action invalid for the respective buy/sell trade or provided message type (MT541/MT543) does not match.
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 leve"	A "block" is requested but the trade status is settled on level CCP-Clearing Member (Clearing Member (CM))" A "relase" is requested but the trade status is settled on level CCP-CM.
CC1155F	Unrecognized action requested	The message 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.
CC1158F	Invalid Service Model for requested transaction	The block/release request cannot be processed due to invalid service model for the trade.
CC1159F	Invalid place of settlement	The specified place of settlement is not valid
CC1160F	Invalid buy/sell type for trade to be manually linked	Happens if the linked trade is not a buy trade.
CC1161F	Linked trade does not exist	Happens if the linked trade does not/no longer exist.
CC1162F	Incorrect usage of field 70E	One of the tags in field 70E was not filled correctly, therefore the request could not be processed.
CC1163F	Invalid buy trade selected for manual link	The functional criteria for a manual link are not fulfilled: e.g. the quantity is not greater than the sell trade, or the buy trade is not part of the same Settlement Netting Unit.

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CCP Error Code	Description	Interpretation
CC1164F	Invalid processing method of the trade	Happens if the trade has processing method gross, which is not applicable for the required action.
CC1165F	Invalid settlement type	The specified settlement type is not valid
CC1166F	Invalid trading location	The specified trading location is not valid
CC1167F	Unlink requested for a trade that isn't linked	Unlink requested for a trade that isn't linked
CC1168F	Invalid reference for automatic link	Invalid reference for automatic link, eg. field is longer than 12 character.
CC1169F	Invalid Deliver / Receiving agent	The specified Deliver / Receiving agent does not match with the Deliver / Receiving agent of the trade.

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

In case of a rejection of the MT541/MT543 message, CCP informs the Member via a MT548 message.

3.4.3 Report Structure

In each file transfer sent via z/OS (mainframe connection) network or CRE the file starts with one header message and ends with one trailer message using MT598. Header and Trailer message (described in chapter 10) encapsulate the MT548 messages.

Each message consists of four blocks. Blocks 1, 2 and 3 form the header of a message, Block 4 contains the data in the text block.

3.4.4 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.

3.4.4.1 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)

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Field	Format	Description
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 via z/OS (mainframe connection) network):

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. Filled by CCP with "0000" in case of z/OS usage. Sequence number of CCP. Filled by CCP with "000000" in case of z/OS usage.
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	"}"

Application Header (Output Header, as received by the Member via 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"
SWIFT Address	12!x	Filled with SWIFT address of CCP
Message Priority	1!x	As set by CCP ("N")
Block End	1!x	"}"

3.4.4.2   Data Record MT548

The MT548 message contains the reference to the related MT541/MT543 Member message, the CCP rejection reason and information out of the original MT541/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	in case of transfer via SWIFT
				:SEME//CCPddmmE123456
				[Generated by CCP, where
				CCP – fix for CCP
				ddmm – date
				E – fix for Error
				123456 - continuous ID per day,
				starts with 000001
				2 blanks - (any future flags)]
				in case of transfer via z/OS (mainframe connection) network
				:SEME//CP7xxx1012345670
				C for CCP
				P for Production / T for Test
				XXXX Instructor
				10 for Instruction type
				1234567 Trade Number

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Text block {4:...}				
Tag	Status	Field Name	Format	Value, Example
				0 Filler
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//1234567890123456
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
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 3.4.1, 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

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Text block {4:...}				
Tag	Status	Field Name	Format	Value, Example
35B	M	Financial Instrument	[ISIN1!e12!c] [4*35x]	ISIN DE000515005 [as sent in by Member in MT541/MT543]
36B	M	Quantity to be blocked or released	:SETT//4!c/15d	:SETT//FAMT/10000000 or :SETT//UNIT/1000, [as sent in by Member in MT541/MT543]
19A	M	Settlement Amount	:SETT//3!a15d	:SETT//EUR10,5 [cash amount can be set to zero] Mandatory only via SWIFT. Using z/OS (mainframe connection) network this field is not present.
97A	M	Safekeeping Account	:SAFE//35x	:SAFE//22105000 [as sent in by Member in MT541/MT543]
22F	M	Type of Settlement Transaction	:SETR//4!c	:SETR//TRAD [spot trades] :SETR//REPU [repo trades] [as sent in by Member in MT541/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 (contractual)	:SETT//8!n	:SETT//20050325 [YYYYMMDD] [as sent in by Member in MT541/MT543] (for open and open-variable repo trades, the contractual settlement date is sent as 2099-12-31 if the closing request is still not sent to CCP, i.e. the term leg of the trade is still open).
98A	M	Trade Date	:TRAD//8!n	:TRAD//20050322 [as sent in by Member in MT541/MT543]
Subsequence B1 Settlement Parties				
16R	M	Start of Block	SETPRTY	SETPRTY

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Text block {4:...}				
Tag	Status	Field Name	Format	Value, Example
95P	M	Receiving Agent	:REAG//4!a2!a2!c[3!c]	:REAG//EUXCDEFFXXX [as sent in by Member in MT541/MT543]
97A	M	Safekeeping Account	:SAFE//35x	:SAFE//22563000 [as sent in by Member in MT541/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]		

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4 Technical Layout: MT536 – Statement of Transactions

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

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

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

4.1 Summary of the Trade Information Provided in the Reports

The following trades (including Eurex Exchange deliveries) and delivery instructions are reported in the "Pending Delivery" reports CE260/261/262, "Pending Delivery Before NTP" reports CE265/266/267, "EC-IS Pending Dlv Before NTP" reports - CE565, CE566, CE567, "Settled Delivery" reports CE270/271/272, "EC-IS Settled Delivery" reports – CE570, CE571, CE572, "Pending Delivery Instructions" reports CE280/CE281, "GCP Select SRLH – Pending Delivery" reports RS810 and "GCP Select SRLH – Settled Delivery" reports RS815.

Availability	Report Name	Possible Information contained in sequence B of one Text Block {4:…}
CORPT	Pending Delivery 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[9]
		Trades from entirely blocked Members

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

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Availability	Report Name	Possible Information contained in sequence B of one Text Block {4:…}
CORPT	Pending Delivery Before NTP 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[10]
		Trades from entirely blocked Members
CORPT	EC-IS Pending Dlv Before NTP CE565/566/567	Trades which are pending, partially pending or late
		Delivery instructions which are pending or cancelled (only the confirmed cancelled delivery instructions are reported)
CORPT	Settled Delivery 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
CORPT	EC-IS Settled Delivery CE570/CE571/CE572	Trades which are settled or partially settled
		Delivery instructions which are settled or partially settled
		The reports CE570/CE571/CE572 are only available in CORPT and only settlements that happened during the run are included in the report sent
CORPT[11]	Pending Delivery Instructions 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.

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

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Availability	Report Name	Possible Information contained in sequence B of one Text Block {4:…}
CORPT	GCP Select SRLH - Pending Delivery RS810	Trade marked for gross processing that is pending on level CCP- Clearing Member and/or on level Clearing Member-Customer
		Late ISI Trades[12]
		Trades from entirely blocked Members
COPRT	GCP Select SRLH - Settled Delivery RS815	Settled trade marked for gross processing on level CCP-Clearing Member and/or on level Clearing Member-Customer

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	A reference to the previously received message must be specified for each transaction reported, i.e. in each occurrence of subsequence B1a Transaction, field :20C::RELA must be present in one and only one occurrence of subsequence B1a1 Linkages; field :20C::RELA is not allowed in all other occurrences of subsequence B1a1 Usage Rule When no reference is available for the instruction, e. g. the instruction was sent by fax, the Related Reference (RELA) must be :20C::RELA//NONREF.

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[11] Only for bonds.

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

[13] only for Settled Delivery Reports (CE270, CE271, CE272, CE570, CE571, CE572 and RS815); field/label not delivered for reports CE260, CE261, CE262, CE265, CE266, CE267, CE565, CE566, CE567, CE280, CE281, RS810,

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Field Content	Sequence	Qualifier
CCP Identification of the Clearing Member	B1a2	70E – Transaction Details Narrative
CCP Identification of the Exchange Member	B1a2	70E – Transaction Details Narrative
Instrument ISIN Code	B1	35B – Identification of the Financial Instrument
WKN Wertpapierkennnummer	B1a2	70E – Transaction Details Narrative
Trade Date	B1a2	70E – Transaction Details Narrative
Security Type	B1a2	70E – Transaction Details Narrative
Settlement Currency	B1a2	19A – Posting amount
Delivery ID	B1a2	70E – Transaction Details Narrative
Gross/Net Processing Type	B1a2	70E – Transaction Details Narrative
Netted Quantity	B1a2	36B – Quantity of Financial Instrument
Settlement Date (contractual)	B1a2	98A/C – Settlement Date/Time (for open and open variable repo trades, the contractual settlement date is sent as 2099-12-31 if the closing request is still not sent to CCP, i.e. the term leg of the trade is still open).
Account Type Code	B1a2	22F – Party Capacity Indicator
Number of Days Late	B1a2	70E – Transaction Details Narrative
Date	B1	98A – Price Quotation Date/Time
Trade Date	B1a2	98A – Trade Date
Trade Number	B1a1	20C – Transaction reference
Trade Number Suffix	B1a2	70E – Transaction Details Narrative
Trade Type	B1a2	70E – Transaction Details Narrative
Order Number	B1a2	70E – Transaction Details Narrative
Order Netting Type	B1a2	70E – Transaction Details Narrative
Member Internal Order Number	B1a2	70E – Transaction Details Narrative
Cash Reference	B1a2	70E – Transaction Details Narrative
Order Free Text	B1a2	70E – Transaction Details Narrative
GC Pooling Flag[14]	B1a2	70E- Transaction Details Narrative
Trading Location	B1	94B – Source of Price
Settled Quantity	B1a2	36B – Quantity of Financial Instrument

[14] Only available in CE265.

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Field Content	Sequence	Qualifier
Buy/Sell Indicator	B1a2	22H – Receive/Deliver Indicator
Trade Settlement Amount	B1a2	19A – Posting Amount (for open and open-variable repo term leg trades, the preliminary settlement amount is shown before the final settlement amount can be determined).
Accrued Interest	B1a2	19A – Accrued Interest Amount
CCP-CM Status	B1a2	70E – Transaction Details Narrative
CM-Customer Status	B1a2	70E – Transaction Details Narrative
Leg Number	B1a2	70E – Transaction Details Narrative
Contract Type	B1a2	70E – Transaction Details Narrative
Matching status	B1a2	70E – Transaction Details Narrative
Counter CSD	B1a2a	95P – Place of Settlement
CSD Account Number	B1a2a	95P – Delivering Agent / Receiving Agent 97A – Safekeeping Account

4.2 Report Structure

Each report starts with one header message and ends with one trailer message using MT598. Header and Trailer message (described in chapter10) encapsulate the MT536 messages. Each message consists of four blocks.

Blocks 1, 2 and 3 form the header of a message, Block 4 contains the data in the text block.

The records in reports RAWCE260/261/262, RAWCE265/266/267, RAWCE565/566/567, RAWCE270/271/272, RAWCE570/571/572 and RAWCE280/281, which are delivered to the CCP environment of the CRE or via z/OS (mainframe connection) network are terminated with CR and LF (0D0A Hex).

The records in reports RAWRS810 and RAWRS815, which are delivered exclusively via CRE are terminated with CR and LF (0D0A Hex).

4.3 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.

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4.3.1 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:F01XXXXXXXXXXXX0000999999}

4.3.2 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).

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Application header {2:…}			
Status	**Field Name**	**Format**	**In the CCP context, always filled with**
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", EUXCDEFFAGCI for the EC – International Service 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:O5361155011203EUXCDEFFAXXX00009999990112031205N}

4.3.3 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:}}

4.4 Text Block in MT536 - Statement of Transactions

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

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4.4.1 MT536 as used for CE260, CE265, CE270, RS810 and RS815

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//004 (only provided for CE270/271/272, CE571/CE572 and RS815)
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 Indicator	:CODE/[8c]/4!c	:22F::CODE//DELT
22F	M	Statement Basis Indicator	:STBA//4!c	:22F::STBA//SETT
97A	M	Safekeeping Account	:SAFE//35x	:97A::SAFE//78900000
17B	M	Activity Flag	:ACTI//1!a	:17B::ACTI//Y
17B	M	Consolidated Statement Indicator	:CONS//1!a	:17B::CONS//Y
16S	M	End of Block	GENL	:16S:GENL
Repetitive Optional Sequence B Sub-safekeeping Account				

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Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	Example
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
94B	O	Source of Price [will be replaced in a later release by the field :94B::TRAD]	:PRIC/[8c]/4!c/[30x]	:94B::PRIC//LMAR/EDN
98A	O	Price Quotation Date/Time [will be omitted in a later release as it is redundant with the field :98A::TRAD]	: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 [will be replaced in a later release by the field :20C::TRRF]	:POOL//16x	:20C::POOL// CP7521100001002
16S	M	End of Block	LINK	:16S:LINK
16R	M	Start of Block	LINK	:16R:LINK
20C	M	Previous Message Reference [will be replaced in a later release by the field :20C::TRRF]	:PREV//16x	:20C::PREV// CP7521100001002
16S	M	End of Block	LINK	:16S:LINK
16R	M	Start of Block	LINK	:16R:LINK
20C	M	Related Message Reference	:RELA//NONREF	:20C::RELA//NONREF
16S	M	End of Block	LINK	:16S:LINK
16R	M	Start of Block	LINK	:16R:LINK

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Text block {4:...}				
Tag	Status	Field Name	Format	Example
20C	M	Deal Reference	:TRRF//16x	:20C::TRRF//CP7521100001002
16S	M	End of Block	LINK	:16S:LINK
Optional Subsequence B1a2 Transaction Details				
16R	M	Start of Block	TRANSDET	:16R:TRANSDET
94B	O	Place of Trade	:TRAD/[8c]/4!c/[30x]	:94B::TRAD//EXCH/ECAG
36B	M	Quantity of Financial Instrument (Posting Quantity)	:PSTA//UNIT/15d or :PSTA//FAMT/15d	:36B::PSTA//UNIT/1000, (for equity products) :36B::PSTA//FAMT/1000, (for bond products)
19A	O	Posting Amount	:PSTA//[N]3!a15d	:19A::PSTA//EUR37000, (for open and open-variable repo term leg trades, the preliminary settlement amount is shown before the final settlement amount can be determined). N is currently not used in case of CCP transactions. Note: In case of a partial settlement the original trade settlement amount (pro-rata) is displayed in this report. Deviating settlement amounts between CCP and CSD/T2S which can occur while partial settlement, are shown in the report CE250.
19A	O	Accrued Interest	:ACRU//[N]3!a15d	:19A::ACRU//EUR25000,
22F	M	Transaction Indicator	:TRAN/[8!c]/4!c	:22F::TRAN//SETT
22H	M	Receive/Deliver Indicator	:REDE//4!c	:22H::REDE//RECE
22H	M	Payment Indicator	:PAYM//4!c	:22H::PAYM//APMT
22F	O	Type of Settlement Transaction	:SETR/[8c]/4!c	:22F::SETR//TRAD
22F	O	Party Capacity Indicator	:TRCA/[8c]/4!c	refer to chapter: 11 Values Overview
22F	O	Settlement Transaction Condition	:STCO/[8c]/4!c	:22F::STCO/DAKV/NRTG

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Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	Example
98C	M	Effective Settlement Date	:ESET//8!n6!n fixed: 19991231000000	:98C::ESET/ /19991231000000
98A	O	Settlement Date (contractual)[15]	:SETT//8!n	:98A::SETT//20030320
98A	O	Trade Date	:TRAD//8!n	:98A::TRAD//20030320
70E	O	Transaction Details Narrative	:TRDE//10*35x	:70E[16]::TRDE///CLGM ABCFR/EXCH ABCFR /WKN 519000/IDAY 20030320/CASH Y /NETT S/LATE 00/TNSFX 00003/TTYP O /ORDNB 0000277163292 /OT T/CA Y /REFN ABCD /CREF 123456789 /ID 0000001234567890 /TEXT FREE TEXT FIELD /ORDNETT N/CCPSTAT SETTLED /CT S /CMSTAT SETTLED/D 12345678901234 /TYPE STOCK /REPORTREF RAWCE270 /GCPOOL Y/LN 1
Optional Subsequence B1a2a Settlement Parties[17]				
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

---

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

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

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

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

4.4.2   MT536 as used for CE565

The layout of the report CE565 is similar to the one of CE265. The changes concern the field 70E which includes matching/cancellation status (matched, unmatched and confirmed cancelled).

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. 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.

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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//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//DAIL
22F	O	Volume Indicator	:CODE/[8c]/4!c	:22F::CODE//COMP
22F	M	Statement Basis Indicator	:STBA//4!c	:22F::STBA//SETT
97A	M	Safekeeping Account	:SAFE//35x	:97A::SAFE//51242
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//51242
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 FI0009000681 NOKIA
94B	O	Source of Price [will be replaced in a later release by the field :94B::TRAD]	:PRIC/[8c]/4!c[/30x]	:94B::PRIC//LMAR/EDJ :94B::PRIC//LMAR/NAS
98A	O	Price Quotation Date/Time [will be omitted in a later release as it is redundant with the field :98A::TRAD]	: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 [will be replaced in a later release by the field :20C::TRRF]	:POOL//16x	:20C::POOL// CP9999100001002

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Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	Example
16S	M	End of Block	LINK	:16S:LINK
16R	M	Start of Block	LINK	:16R:LINK
20C	M	Previous Message Reference [will be replaced in a later release by the field :20C::TRRF]	:PREV//16x	:20C::PREV// CP9999100001002
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
16R	M	Start of Block	LINK	:16R:LINK
20C	M	Common Reference	:COMM//16x	:20C::COMM//NONREF
16S	M	End of Block	LINK	:16S:LINK
16R	M	Start of Block	LINK	:16R:LINK
20C	M	Deal reference [new]	:TRRF//16x	:20C::TRRF// CP9999100001002
16S	M	End of Block	LINK	:16S:LINK
Optional Subsequence B1a2 Transaction Details				
16R	M	Start of Block	TRANSDET	:16R:TRANSDET
94B	O	Place of Trade	:TRAD/[8c]/4!c[/30x]	:94B::TRAD//EXCH/XETI
36B	M	Quantity of Financial Instrument (Posting Quantity)	:PSTA//UNIT/15d	:36B::PSTA//UNIT/1000,
19A	O	Posting Amount	:PSTA//[N]3!a15d	:19A::PSTA//EUR37000, N is currently not used in case of CCP transactions.
19A	O	Accrued Interest	:ACRU//[N]3!a15d	not applicable for equities
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/[8!c]/4!c	:22F::SETR//TRAD
22F	O	Party Capacity Indicator	:TRCA/[8!c]/4!c	See chapter: 11 Values overview
22F	O	Settlement Transaction Condition	:STCO/[8!c]/4!c	:22F::STCO/DAKV/NRTG
98C	M	Effective Settlement Date	:ESET//8!n6!n fixed: 19991231000000	:98C::ESET/ /19991231000000
98A	O	Settlement Date (contractual)	:SETT//8!n	:98A::SETT//20030320

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Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	Example
94B	M	Place of Trade	:TRAD/[8c]/4!c [/30x]	[fixed value, only one of the below listed alternatives will be accepted:] :TRAD//EXCH/EUB [Eurex Bonds] :TRAD//EXCH/ERE [Eurex Repo] :TRAD//EXCH/EDT [Eurex] :TRAD//EXCH/EDF [FWB, Xetra Frankfurt Specialist] :TRAD//EXCH/EDE [Xetra] :TRAD//EXCH/EDN [cross trading location netted position]
98A	M	Settlement Date18	: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 (for bond products), :SETT//UNIT/1000 (for equity products),
97A	M	Safekeeping Account	:SAFE//35x	:SAFE//22105000 [Member account at its CSD]
16S	M	End of Block	FIAC	FIAC
End of Sequence C Financial Instrument/Account				
Mandatory Sequence E Settlement Details				
16R	M	Start of Block	SETDET	SETDET
22F	M	Type of Settlement Transaction	:SETR//4!c	:SETR//TRAD [spot trades] :SETR//REPU [repo trades]
Mandatory Subsequence E1 Settlement Parties				
16R	M	Start of Block	SETPRTY	SETPRTY
95P	M	Receiving Agent	:REAG//4!a2!a2!c[3 !c]	:REAG//EUXCDEFFXXX [fixed value, CCP BIC Code]
97A	M	Safekeeping Account	:SAFE//35x	:SAFE//75250000 [Account number]

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

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Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	Example
70E	M	Declaration Details Narrative	:DECL///IDAY	:DECL///IDAY 20090123 /MLNK XETR201101151234567 [further information is optional and only processed if 23G has value "NEWM":; only one of the options is allowed] /GROS [for setting sell trade to gross processing] /NETT [for setting sell trade to net processing] /MLNK XXXXYYYYMMDD1234567 [for manual linking to a sell trade via the subsequent reference XXXX = MIC of the trade YYYYMMDD = Trade date 1234567= Trade number of the buy trade] /MLNK without a trade reference is used to remove the manual link /ALNK 1234567890AB [link reference for automatic link (max. size of 12 characters)] /ALNK [without a link reference is used to remove an automatic link]
16S	M	End of Block	SETPRTY	SETPRTY
16R	M	Start of Block	SETPRTY	SETPRTY
95P	M	Place of Settlement	:PSET//4!a2!a2!c[3!c]	:PSET//EUXCDEFF or :PSET//EUXCDEFFXXX [fixed value, CCP BIC Code]
16S	M	End of Block	SETPRTY	SETPRTY
End of Subsequence E1 Settlement Parties				
Mandatory Subsequence E3 Amounts				
16R	M	Start of Block	AMT	AMT

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Text block {4:...}				
Tag	Status	Field Name	Format	Example
19A	M	Settlement Amount	:SETT//3!a15d	:SETT//EUR10,5 [cash amount can be set to zero] Mandatory only via SWIFT. Using z/OS (mainframe connection) network this field is not present.
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				
98A	O	Trade Date	:TRAD//8!n	:98A::TRAD//20030320
70E	O	Transaction Details Narrative	:TRDE//10*35x	:70E19:: TRDE///CLGM ABCFR/EXCH ABCFR /WKN 519000/IDAY 20030320 /NETT S/LATE 00/TNSFX 00003/TTYP O /ORDNB 0000277163292/OT T/CA N /REFN ABCD/MTCH NMAT /TEXT FREE TEXT FIELD /ORDNETT N/CCPSTAT PENDING/CT S /CMSTAT NA/D ECP2012R001368 /TYPE STOCK/ REPORTREF RAWCE565/LN
Optional Subsequence B1a2a Settlement Parties20				
16R	M	Start of Block	SETPRTY	:16R:SETPRTY
95P	M	Place of Settlement	:PSET//4!a2!a2!c[3!c]	see chapter: 11 Values overview
16S	M	End of Block	:16S: SETPRTY	:16S: SETPRTY
16R	M	Start of Block	SETPRTY	:16R:SETPRTY
95P	M	Delivering Agent	:DEAG//4!a2!a2!c[3!c]	:95P::DEAG//COBADEFFXXX
97A	M	Safekeeping Account	:SAFE//35x	:97A::SAFE//51243
16S	M	End of Block	:16S: SETPRTY	:16S: SETPRTY

___

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

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

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Text block {4:...}

Tag	Status	Field Name	Format	Example
16R	M	Start of Block	SETPRTY	:16R:SETPRTY
95P	M	Receiving Agent	:REAG//4!a2!a2!c[3!c]	:95P::REAG//EUXCDEFFGCI
97A	M	Safekeeping Account	:SAFE//35x	:97A::SAFE//51242
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				

4.4.3   MT536 as used for CE570

The RAWCE570 EC-IS Settled Delivery report is derived from the RAWCE270 Settled Delivery report. The layout is similar and differs by the content of field 70E which includes a Corporate Action indicator.

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. 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.

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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//004
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 Indicator	:CODE/[8c]/4!c	:22F::CODE//DELT
22F	M	Statement Basis Indicator	:STBA//4!c	:22F::STBA//SETT
97A	M	Safekeeping Account	:SAFE//35x	:97A::SAFE//51243
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//51242
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 FI0009000681 NOKIA
94B	O	Source of Price [will be replaced in a later release by the field :94B::TRAD]	:PRIC/[8c]/4!c[/30x]	:94B::PRIC//LMAR/EDJ :94B::PRIC//LMAR/NAS This field contains the trade place
98A	O	Price Quotation Date/Time [will be omitted in a later release as it is redundant with the field :98A::TRAD]	:PRIC//8!n	:98A::PRIC//20030320

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Text block {4:...}				
Tag	Status	Field Name	Format	Example
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 [will be replaced in a later release by the field :20C::TRRF]	:POOL//16x	:20C::POOL// CP9999100001002
16S	M	End of Block	LINK	:16S:LINK
16R	M	Start of Block	LINK	:16R:LINK
20C	M	Previous Message Reference [will be replaced in a later release by the field :20C::TRRF]	:PREV//16x	:20C::PREV// CP9999100001002
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
16R	M	Start of Block	LINK	:16R:LINK
20C	M	Deal Reference [new]	: TRRF//16x	:20C::TRRF// CP9999100001002
16S	M	End of Block	LINK	:16S:LINK
Optional Subsequence B1a2 Transaction Details				
16R	M	Start of Block	TRANSDET	:16R:TRANSDET
94B	O	Place of Trade	:TRAD/[8c]/4!c[/30x]	:94B::TRAD//EXCH/XETI This field contains the trade place
36B	M	Quantity of Financial Instrument (Posting Quantity)	:PSTA//UNIT/15d	:36B::PSTA//UNIT/1000,
19A	O	Posting Amount	:PSTA//[N]3!a15d	:19A::PSTA//EUR37000. N is currently not used in case of CCP transactions.
19A	O	Accrued Interest	:ACRU//[N]3!a15d	not applicable for equities
22F	M	Transaction Indicator	:TRAN/[8!c]/4!c	:22F::TRAN//SETT

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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	see chapter: 11 Values overview
22F	O	Settlement Transaction Condition	:STCO/[8c]/4!c	:22F::STCO/DAKV/NRTG
98C	M	Effective Settlement Date	:ESET//8!n6!n fixed: 19991231000000	:98C::ESET/ /19991231000000
98A	O	Settlement Date (contractual)	:SETT//8!n	:98A::SETT//20030320
94B	M	Place of Trade	:TRAD/[8c]/4!c [/30x]	[fixed value, only one of the below listed alternatives will be accepted:] :TRAD//EXCH/EUB [Eurex Bonds] :TRAD//EXCH/ERE [Eurex Repo] :TRAD//EXCH/EDT [Eurex] :TRAD//EXCH/EDF [FWB, Xetra Frankfurt Specialist] :TRAD//EXCH/EDE [Xetra] :TRAD//EXCH/EDN [cross trading location netted position]
98A	M	Settlement Date21	: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 (for bond products), :SETT//UNIT/1000 (for equity products),

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

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Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	Example
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]
97A	M	Safekeeping Account	:SAFE//35x	:SAFE//75250000 [Account number]
94B	M	Place of Trade	:TRAD/[8c]/4!c[/30x]	[fixed value, only one of the below listed alternatives will be accepted:] :TRAD//EXCH/EUB [Eurex Bonds] :TRAD//EXCH/ERE [Eurex Repo] :TRAD//EXCH/EDT [Eurex] :TRAD//EXCH/EDF [FWB, Xetra Frankfurt Specialist] :TRAD//EXCH/EDE [Xetra] :TRAD//EXCH/EDN [cross trading location netted position]
98A	M	Settlement Date[22]	: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				

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

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Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	Example
Mandatory Sequence C Financial Instrument/Account				
16R	M	Start of Block	FIAC	FIAC
36B	M	Quantity to be blocked or released	:SETT//4!c/15d	:SETT//FAMT/10000000 (for bond products), :SETT//UNIT/1000 (for equity products),
97A	M	Safekeeping Account	:SAFE//35x	:SAFE//22105000 [Member account at its CSD]
16S	M	End of Block	FIAC	FIAC
End of Sequence C Financial Instrument/Account				
Mandatory Sequence E Settlement Details				
16R	M	Start of Block	SETDET	SETDET
22F	M	Type of Settlement Transaction	:SETR//4!c	:SETR//TRAD [spot trades] :SETR//REPU [repo trades]
Mandatory Subsequence E1 Settlement Parties				
16R	M	Start of Block	SETPRTY	SETPRTY
95P	M	Receiving Agent	:REAG//4!a2!a2!c[3!c]	:REAG//EUXCDEFFXXX [fixed value, CCP BIC Code]
97A	M	Safekeeping Account	:SAFE//35x	:SAFE//75250000 [Account number]

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Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	Example
70E	M	Declaration Details Narrative	:DECL///IDAY	:DECL///IDAY 20090123 /MLNK XETR201101151234567 [further information is optional and only processed if 23G has value "NEWM":; only one of the options is allowed] /GROS [for setting sell trade to gross processing] /NETT [for setting sell trade to net processing] /MLNK XXXXYYYYMMDD1234567 [for manual linking to a sell trade via the subsequent reference XXXX = MIC of the trade YYYYMMDD = Trade date 1234567= Trade number of the buy trade] /MLNK without a trade reference is used to remove the manual link /ALNK 1234567890AB [link reference for automatic link (max. size of 12 characters)] /ALNK [without a link reference is used to remove an automatic link]
16S	M	End of Block	SETPRTY	SETPRTY
16R	M	Start of Block	SETPRTY	SETPRTY
95P	M	Place of Settlement	:PSET//4!a2!a2!c[3!c]	:PSET//EUXCDEFF or :PSET//EUXCDEFFXXX [fixed value, CCP BIC Code]
16S	M	End of Block	SETPRTY	SETPRTY
End of Subsequence E1 Settlement Parties				
Mandatory Subsequence E3 Amounts				
16R	M	Start of Block	AMT	AMT

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Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	Example
19A	M	Settlement Amount	:SETT//3!a15d	:SETT//EUR10,5 [cash amount can be set to zero] Mandatory only via SWIFT. Using z/OS (mainframe connection) network this field is not present.
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				
70E	M	Declaration Details Narrative	:DECL///IDAY	:DECL///IDAY 20090123 /MLNK XETR201101151234567 [further information is optional and only processed if 23G has value "NEWM":; only one of the options is allowed] /GROS [for setting sell trade to gross processing] /NETT [for setting sell trade to net processing] /MLNK XXXXYYYYMMDD1234567 [for manual linking to a sell trade via the subsequent reference XXXX = MIC of the trade YYYYMMDD = Trade date 1234567= Trade number of the buy trade] /MLNK without a trade reference is used to remove the manual link /ALNK 1234567890AB [link reference for automatic link (max. size of 12 characters)] /ALNK [without a link reference is used to remove an automatic link]
Tag	Status	Field Name	Format	Example or fixed value[23]

---

[23] it is stated in the respective row as "[fixed value:], when a fixed value is required In this case, all values deviating from the specified value will be rejected

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Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	Example
94B	M	Place of Trade	:TRAD/[8c]/4!c [/30x]	[fixed value, only one of the below listed alternatives will be accepted:] :TRAD//EXCH/EUB [Eurex Bonds] :TRAD//EXCH/ERE [Eurex Repo] :TRAD//EXCH/EDT [Eurex] :TRAD//EXCH/EDF [FWB, Xetra Frankfurt Specialist] :TRAD//EXCH/EDE [Xetra] :TRAD//EXCH/EDN [cross trading location netted position]
98A	M	Settlement Date24	: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 (for bond products), :SETT//UNIT/1000 (for equity products),
97A	M	Safekeeping Account	:SAFE//35x	:SAFE//22105000 [Member account at its CSD]
16S	M	End of Block	FIAC	FIAC
End of Sequence C Financial Instrument/Account				
Mandatory Sequence E Settlement Details				
16R	M	Start of Block	SETDET	SETDET
22F	M	Type of Settlement Transaction	:SETR//4!c	:SETR//TRAD [spot trades] :SETR//REPU [repo trades]
Mandatory Subsequence E1 Settlement Parties				

---

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

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Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	Example
16R	M	Start of Block	SETPRTY	SETPRTY
95P	M	Receiving Agent	:REAG//4!a2!a2!c[3 !c]	:REAG//EUXCDEFFXXX [fixed value, CCP BIC Code]
97A	M	Safekeeping Account	:SAFE//35x	:SAFE//75250000 [Account number]
70E	M	Declaration Details Narrative	:DECL///IDAY	:DECL///IDAY 20090123 /MLNK XETR201101151234567 [further information is optional and only processed if 23G has value "NEWM":; only one of the options is allowed] /GROS [for setting sell trade to gross processing] /NETT [for setting sell trade to net processing] /MLNK XXXXYYYYMMDD1234567 [for manual linking to a sell trade via the subsequent reference XXXX = MIC of the trade YYYYMMDD = Trade date 1234567= Trade number of the buy trade] /MLNK without a trade reference is used to remove the manual link /ALNK 1234567890AB [link reference for automatic link (max. size of 12 characters)] /ALNK [without a link reference is used to remove an automatic link]
16S	M	End of Block	SETPRTY	SETPRTY
16R	M	Start of Block	SETPRTY	SETPRTY
95P	M	Place of Settlement	:PSET//4!a2!a2!c[3! c]	:PSET//EUXCDEFF or :PSET//EUXCDEFFXXX [fixed value, CCP BIC Code]
16S	M	End of Block	SETPRTY	SETPRTY

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Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	Example
End of Subsequence E1 Settlement Parties				
Mandatory Subsequence E3 Amounts				
16R	M	Start of Block	AMT	AMT
19A	M	Settlement Amount	:SETT//3!a15d	:SETT//EUR10,5 [cash amount can be set to zero] Mandatory only via SWIFT. Using z/OS (mainframe connection) network this field is not present.
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				
16S	M	End of Block	SETPRTY	SETPRTY
16R	M	Start of Block	SETPRTY	SETPRTY
95P	M	Place of Settlement	:PSET//4!a2!a2!c[3!c]	:PSET//EUXCDEFF or :PSET//EUXCDEFFXXX [fixed value, CCP BIC Code]
16S	M	End of Block	SETPRTY	SETPRTY
End of Subsequence E1 Settlement Parties				
Mandatory Subsequence E3 Amounts				
16R	M	Start of Block	AMT	AMT
19A	M	Settlement Amount	:SETT//3!a15d	:SETT//EUR10,5 [cash amount can be set to zero] Mandatory only via SWIFT. Using z/OS (mainframe connection) network this field is not present.
16S	M	End of Block	AMT	AMT
End of Subsequence E3 Amounts				
16S	M	End of Block	SETDET	SETDET

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Text block {4:...}				
Tag	Status	Field Name	Format	Example
End of Sequence E Settlement Details				
98A	O	Trade Date	:TRAD//8!n	:98A::TRAD//20030320
70E	O	Transaction Details Narrative	:TRDE//10*35x	:70E25::TRDE///CLGM ABCFR/EXCH ABCFR /WKN 519000/IDAY 20030320/CASH N /NETT S/LATE 00/TNSFX 00003/TTYP O /ORDNB 0000277163292/OT T/CA N /REFN ABCD /CREF 123456789/ID 0000001234567890 /TEXT FREE TEXT FIELD /ORDNETT N/CCPSTAT SETTLED/CT S /CMSTAT NA/D ECP2012R001368 /TYPE STOCK/REPORTREF RAWCE570/LN
Optional Subsequence B1a2a Settlement Parties26				
16R	M	Start of Block	SETPRTY	:16R:SETPRTY
95P	M	Place of Settlement	:PSET//4!a2!a2!c[3!c]	see chapter: 11 Values overview
16S	M	End of Block	:16S: SETPRTY	:16S: SETPRTY

16R	M	Start of Block	SETPRTY	:16R:SETPRTY
Tag	Status	Field Name	Format	Example or fixed value 27

---

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

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

[27] it is stated in the respective row as "[fixed value:], when a fixed value is required In this case, all values deviating from the specified value will be rejected

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Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	Example
94B	M	Place of Trade	:TRAD/[8c]/4!c [/30x]	[fixed value, only one of the below listed alternatives will be accepted:] :TRAD//EXCH/EUB [Eurex Bonds] :TRAD//EXCH/ERE [Eurex Repo] :TRAD//EXCH/EDT [Eurex] :TRAD//EXCH/EDF [FWB, Xetra Frankfurt Specialist] :TRAD//EXCH/EDE [Xetra] :TRAD//EXCH/EDN [cross trading location netted position]
98A	M	Settlement Date28	: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 (for bond products), :SETT//UNIT/1000 (for equity products),
97A	M	Safekeeping Account	:SAFE//35x	:SAFE//22105000 [Member account at its CSD]
16S	M	End of Block	FIAC	FIAC
End of Sequence C Financial Instrument/Account				
Mandatory Sequence E Settlement Details				
16R	M	Start of Block	SETDET	SETDET
22F	M	Type of Settlement Transaction	:SETR//4!c	:SETR//TRAD [spot trades] :SETR//REPU [repo trades]
Mandatory Subsequence E1 Settlement Parties				

---

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

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Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	Example
16R	M	Start of Block	SETPRTY	SETPRTY
95P	M	Receiving Agent	:REAG//4!a2!a2!c[3!c]	:REAG//EUXCDEFFXXX [fixed value, CCP BIC Code]
97A	M	Safekeeping Account	:SAFE//35x	:SAFE//75250000 [Account number]
70E	M	Declaration Details Narrative	:DECL///IDAY	:DECL///IDAY 20090123 /MLNK XETR201101151234567 [further information is optional and only processed if 23G has value "NEWM":; only one of the options is allowed] /GROS [for setting sell trade to gross processing] /NETT [for setting sell trade to net processing] /MLNK XXXXYYYYMMDD1234567 [for manual linking to a sell trade via the subsequent reference XXXX = MIC of the trade YYYYMMDD = Trade date 1234567= Trade number of the buy trade] /MLNK without a trade reference is used to remove the manual link /ALNK 1234567890AB [link reference for automatic link (max. size of 12 characters)] /ALNK [without a link reference is used to remove an automatic link]
16S	M	End of Block	SETPRTY	SETPRTY
16R	M	Start of Block	SETPRTY	SETPRTY
95P	M	Place of Settlement	:PSET//4!a2!a2!c[3!c]	:PSET//EUXCDEFF or :PSET//EUXCDEFFXXX [fixed value, CCP BIC Code]
16S	M	End of Block	SETPRTY	SETPRTY

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Text block {4:...}				
Tag	Status	Field Name	Format	Example
End of Subsequence E1 Settlement Parties				
Mandatory Subsequence E3 Amounts				
16R	M	Start of Block	AMT	AMT
19A	M	Settlement Amount	:SETT//3!a15d	:SETT//EUR10,5 [cash amount can be set to zero] Mandatory only via SWIFT. Using z/OS (mainframe connection) network this field is not present.
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				
95P	M	Delivering Agent	:DEAG//4!a2!a2!c[3 !c]	:95P::DEAG//COBADEFFXXX
97A	M	Safekeeping Account	:SAFE//35x	:97A::SAFE//51242
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//EUXCDEFFGCI
97A	M	Safekeeping Account	:SAFE//35x	:97A::SAFE//51243
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

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Text block {4:...}				
Tag	Status	Field Name	Format	Example
End of Sequence B Sub-safekeeping Account				

4.4.4 MT536 as used for CE280 Pending Delivery Instructions

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

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

Sequence A contains report header information:

· Account number of a Settlement Institution

· Date of the report

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

Text block {4:...}				
Tag	Status	Field Name	Format	Example
Mandatory Sequence A General Information				
16R	M	Start of Block	GENL	:16R:GENL
28E	M	Page Number / Continuation Indicator	5n/4!c	:28E:00001/MORE
20C	M	Sender's Message Reference	:SEME//16x	:20C::SEME// 12345678901234566
23G	M	Function of the Message	4!c[/4!c]	:23G:NEWM
98A	O	Preparation Date/Time	:PREP//8!n	:98A::PREP// 20050525
69A	M	Statement Period	:STAT//8!n/8!n	:69A::STAT// 20050525/20050525
22F	O	Statement Frequency Indicator	:SFRE/[8c]/4!c	:22F::SFRE//DAIL
22F	O	Volume Indicador	:CODE/[8c]/4!c	:22F::CODE//COMP
22F	M	Statement Basis Indicator	:STBA//4!c	:22F::STBA//SETT
97A	M	Safekeeping Account	:SAFE//35x	:97A::SAFE//78900000
17B	M	Activity Flag	:ACTI//1!a	:17B::ACTI//Y

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Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	Example
17B	M	Consolidated Statement Indicator	:CONS//1!a	:17B::CONS//Y
16S	M	End of Block	GENL	:16S:GENL
Repetitive Optional Sequence B Sub-safekeeping Account				
16R	M	Start of Block	SUBSAFE	:16R:SUBSAFE
97A	M	Safekeeping Account	:SAFE//35x	:97A::SAFE//78900000
17B	M	Activity Flag	:ACTI//1!a	:17B::ACTI//Y
Repetitive Optional Sequence B1 Financial Instrument				
16R	M	Start of Block	FIN	:16R:FIN
35B	M	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	:35B:ISIN DE0001135184 BB18 BUNDANL. V.01/11
Repetitive Mandatory Subsequence B1a Transaction				
16R	M	Start of Block	TRAN	:16R:TRAN
Repetitive Mandatory Subsequence B1a1 Linkages				
16R	M	Start of Block	LINK	:16R:LINK
20C	M	Previous Message Reference	:PREV//16x	:20C::PREV// POA2405D123456
16S	M	End of Block	LINK	:16S:LINK
Optional Subsequence B1a2 Transaction Details				
16R	M	Start of Block	TRANSDET	:16R:TRANSDET
36B	M	Quantity of Financial Instrument (Posting Quantity)	:PSTA//UNIT/15d or :PSTA//FAMT/15d	:36B::PSTA//UNIT/1000, (for equity products) :36B::PSTA//FAMT/1000, (for bond products)
19A	O	Posting Amount	:PSTA//[N]3!a15d	:19A::PSTA//EUR53700000, (for open and open-variable repo term leg trades, the preliminary settlement amount is shown before the final settlement amount can be determined). N is currently not used in case of CCP transactions.

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Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Example**
22F	M	Transaction Indicator	:TRAN/[8!c]/4!c	:22F::TRAN//SETT
22H	M	Receive/Deliver Indicator	:REDE//4!c	:22H::REDE//RECE
22H	M	Payment Indicator	:PAYM//4!c	:22H::PAYM//APMT
22F	O	Type of Settlement Transaction	:SETR/[8c]/4!c	:22F::SETR//TRAD
98C	M	Effective Settlement Date	:ESET//8!n6!n	:98C::ESET//20050525000000
70E	O	Transaction Details Narrative	:TRDE//10*35x	:70E::TRDE// /CLGM ABCFR /WKN 113524 /D 12345678901234 /TYPE BOND /REPORTREF RAWCE280
Optional Subsequence B1a2a Settlement Parties				
16R	M	Start of Block	SETPRTY	:16R:SETPRTY
95P	M	Place of Settlement	:PSET// 4!a2!a2!c[3!c]	:95P::PSET// DAKVDEFFDOM
16S	M	End of Block	:16S: SETPRTY	:16S: SETPRTY
16R	M	Start of Block	SETPRTY	:16R:SETPRTY
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

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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				

4.4.5   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//004 (only provided for CE270/271/272, CE571/CE572 and RS815)
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 Indicator	:CODE/[8c]/4!c	:22F::CODE//DELT
22F	M	Statement Basis Indicator	:STBA//4!c	:22F::STBA//SETT
97A	M	Safekeeping Account	:SAFE//35x	:97A::SAFE//00000000
17B	M	Activity Flag	:ACTI//1!a	:17B::ACTI//N
17B	M	Consolidated Statement Indicator	:CONS//1!a	:17B::CONS//Y

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

:22F::STBA//SETT

:97A::SAFE//00000000

:17B::ACTI//N

:17B::CONS//Y

:16S:GENL

-}

4.4.6 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[29]

Field 19A – Accrued Interest Amount (bond trades)

Field 20C – Related Message Reference

Field 20C – Sender's Message Reference

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

Field 22F – Type of Settlement Transaction Indicator

Field 22F – Settlement Transaction Condition Indicator

Field 22F – Settlement Basis Indicator

Field 22F – Party Capacity Indicator

---

[29] Please Note: For Financing Loans the value given in this field represents the settled cash value of the loan

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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[30]

Field 98A/C – Preparation Date/Time

Field 98A/C – Price Quotation Date/Time

Field 98A/C – Trade Date

Field 98A/C – Settlement Date/Time (contractual)[31]

Field 95C/P/R/Q – Place of Settlement[32]

Field 95P/R/Q – Deliverer's Agent

Field 95P/R/Q – Receiver's Agent

Field 97A – Deliverer's Safekeeping Account: a value of zero will be uniformly presented as '00000000' (8 times zero)

Field 97A – Receiver's Safekeeping Account: a value of zero will be uniformly presented as '00000000' (8 times zero)

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.

---

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

[31] set to `20991231` for CE26x Pending Delivery Report in case of open or open-variable repo trades, if the closing request is still not sent to CCP and for CE56x Pending Delivery Report in case of Eurex/ISE if contractual settlement date was not received from OCC.

[32] Please Note: For Financing Loans the BIC code of Clearstream Banking Frankfurt is provided.

Fields used differently by CCP

Field 13A – Statement Number

CORPT

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, 011.

This field is only included in CE270, CE271, CE272, CE570, CE571, CE572 and RS815 reports.

Field 17B – Activity Flag

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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".

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Field 20C – Pool Reference (POOL)

CCP

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

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

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

- "7501" for trades or net positions from Xetra, Xetra International, Eurex Bonds or Eurex Repo
- "7500" is used for Eurex Exchange and EC-IS EUREX deliveries
- "7540" for Xetra Frankfurt Specialist
- "7521" for net positions where trades from different trading locations are contained (cross trading location netting)
- "7676" for Securities lending loans

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".

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Field 20C – Previous Message Reference (PREV)

CCP

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

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

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

- "7501" for trades or net positions from Xetra, Xetra International, Eurex Bonds or Eurex Repo
- "7500" is used for Eurex Exchange and EC-IS EUREX deliveries
- "7540" for Xetra Frankfurt Specialist
- "7521" for net positions where trades from different trading locations are contained (cross trading location netting)
- "7676" for Securities lending loans

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

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

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

2505D123456"

Previous and Pool reference are equal.

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Field 20C – COMMON Reference (COMM)

CCP

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

The field Deal Reference is filled with the Local CSD Reference, the initial reference received from CREST.

This sequence will be available for EC-IS trades with settlement location CREST only.

If the CREST reference is missing (not received yet from CREST, for example in T0), the sequence is sent with value : COMM//NONREF

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)

CORPT

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

Field 22F – Transaction Indicator

CCP

Code	Activity
/CORP	Corporate Action Activity (is used only in reports CE260 and RS810 in case of reporting a trade affected by Corporate Action processing).
/SETT	Settlement and Clearing Activity

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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.

This field is filled with the value "/APMT" for Financing Loans.

Field 36B – Quantity of Financial Instrument

CCP

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

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

For Financing Loans the type is filled with the value "/UNIT" and the quantity being '0'

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

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CCP | *CASH*

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

The cash field is only included in CE270/271/272, CE570/571/572 and RS815 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

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CCP   *Order Number*

Definition:	Order number
	For Xetra or Xetra Frankfurt Specialist trades: Order Number provided by the trading location; 13 digits followed by spaces.
	For Eurex Repo trades: External Order Number provided by the trading location; 13 digits followed by spaces.
	For Eurex Bonds trades: Order Number provided by the trading location; 13 digits followed by spaces.
	For Securities lending loans: External order number as provided from the trading location; 16 digits
	For net position trades: CCP generated Order Number; 13 digits followed by spaces, e.g. CCPNET9000001.
	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

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CCP   *Corporate Action Indicator*

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

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

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

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

R - Trade created during rerun

C - Trade generated during cancellation run

N – Trade not affected by Corporate Action, remains unchanged

Syntax :   /CA 1!x

CCP   *Member Internal Order Number*

Definition: Member internal order number

Syntax: /REFN 16x

Special Note: For the Lending CCP service this field contains the unique request reference generated by CCP

CCP   *Matching Status*

Definition: This field contains the matching status of the delivery instruction containing the part or the whole of the underlying trade. If the delivery instruction is cancelled, then it is populated as CANC. The matching status is only included in the EC-IS relevant reports: CE565/566/567

Syntax :   /MTCH 4!c

Special note: The possible values are:

NMAT for Unmatched

MACH for Matched

CANC for Confirmed cancelled instructions.

For deliveries from EC - IS in case of delivery is not available due to deletion the field will not be shown.

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CCP   *Cash Reference Number*

Definition: Cash Reference Number (as listed in CD250)

This number is filled with leading zeroes (e.g. 000012345), if cash reference is given. Otherwise the field is filled with one space. For EC – International Service trades the field is filled with one space.

The cash reference number is only included in CE270/271/272, CE570/571/572 and RS815 reports.

Syntax: /CREF 9x

CCP   *Settlement ID*

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

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

The settlement id is only included in CE270/271/272, CE570/571/572 and RS815 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 and Xetra International 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

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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)

PART - partially settled (only in "Settled Delivery" report)

EXTE - mark trades as externally settled (only on "Settled Delivery" report)

BUYI - Buy-in settled (only on "Settled Delivery" report)

BIBL - Buy-in blocked

CASH - Cash settled (only on "Settled Delivery" report)

FRCCASH – Fraction 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.)

NA   for EUREX Clearing International Services.

In case of settlement location holiday the following applies:

Trades that have already reached their contractual settlement date prior to the settlement location holiday (i.e. have already been considered in settlement netting) are reported as open trades.I.e. surplus and gross trades are reported as "LATE" prior to the settlement location holiday and as "PENDING" on the settlement location holiday.

CNCL – To represent the cancellation of single

trades without final contractual settlement date when update with contractual settlement date is received and a new trade is created for the same.

CCP   *Contract Type*

Definition: Type of Contract i.e. "SPOT" , "REPO", "LOAN AGAINST CASH COLLATERAL", "LOAN AGAINST NON-CASH COLLATERAL (PLEDGED)" or " LOAN AGAINST NON-CASH COLLATERAL (TRANSFERRED)"
C - in case of Loan against cash collateral - please note that the settlement amount is always EUR 0.00
P - in case of Loan against non-cash collateral (pledged)
T - in case of Loan against non-cash collateral (transferred)
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)

FRCCASH – Fraction Cash settled (only on "Settled Delivery" report)

TBBL   mark trades to Technical Buy-in blocked (only on "Pending Delivery" report)

EXTPROC   mark trades as externally processed

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(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.)

NA for EUREX Clearing International Services.

In case of settlement location holiday the following applies:

Trades that have already reached their contractual settlement date prior to the settlement location holiday (i.e. have already been considered in settlement netting) are reported as open trades i.e. closed, surplus and gross trades are reported as "LATE" prior to the settlement location holiday and as "PENDING" on the settlement location holiday.

CCP *Delivery ID*

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

Syntax: /D 16!x

Special note: Possible values for delivery:

- Delivery ID generated by CCP and identifying the delivery instruction sent to (I)CSD, containing the trade
a) for already matched instructions:
"ALM" + DATE + M + six digit number, example: ALM0304M123456
b) for DvP/RvP instructions:
"POA" + DATE + D or R + six digit number, example: POA0506D000123

c) CREST Transaction ID; 16 char alphanumeric. CREST transaction ID is shown as soon as available, else "TRADE" is shown.

- "OFFSET" for a trade from the offsetting block

- "TRADE" for a trade that is not due for settlement processing yet.

- Empty if the trade is blocked and in the surplus or marked for gross processing or in case of Buy-in settlement.

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- "ENTBLOC" if the trades of the Member are entirely blocked.

In case of settlement location holiday the following applies:

Trades that have already reached their contractual settlement date prior to the settlement location holiday (i.e. have already been considered in settlement netting) are reported as open trades.I.e. closed trades are reported as "OFFSET" prior to the settlement location holiday and as "TRADE" on the settlement location holiday. Gross and surplus trades are reported prior the settlement location holiday with delivery ID or empty, if trade is blocked. On settlement location holiday the trades are reported with "TRADE" or "BLOCKED", if trade is blocked.

d) EC - International Service transactions: Delivery ID; 16 char alphanumeric

CCP instructions: ECC-–date – R, D or C - 7 digits, e.g. ECC1411D1234567

PoA instruction: ECP-–date – R, D or C - 7 digits, e.g. ECP1411R1234567

e) Securities Lending (SecLend) transactions: Delivery ID; 16 char alphanumeric

CCP instructions: CSL – date – R or D – 7 digits, e.g. CSL1506D1234567

PoA instruction: PSL – date – R or D – 7 digits, e.g. PSL1506R1234567

f) Securities Lending transactions that settle in one of the ESES markets:

One already matched instruction including the CSL and the PSL information: ASL – date – M – 7 digits, e.g. ASL1506M1234567.

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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 and for the artificial instruments used for Financing Loans

"RIGHT"　　for a subscription right

"XTF"　　for XTFs

"FUND"　　for Retaining and Distributing Funds

"BOND"　　for Bonds and Repo trades

"ADR"　　for American Depository Receipts

"GDR"　　for Global Depository Receipts

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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 Before NTP" report for Trading Members,
- § RAWCE565 "EC–IS Pending Dlv Before NTP" report for Clearing Members,
- § RAWCE566 "EC–IS Pending Dlv Before NTP" report for Settlement Institutions,
- § RAWCE567 "EC–IS Pending Dlv 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,
- § RAWCE570 "EC-IS Settled Delivery" report for Clearing Members,
- § RAWCE571 "EC-IS Settled Delivery" report for Settlement Institutions,
- § RAWCE572 "EC-IS Settled Delivery" report for Trading Members,
- § RAWCE280 "Pending Delivery Instructions" report for Clearing Members,
- § RAWCE281 "Pending Delivery Instructions" report for Settlement Institutions.
- § RAWRS810 "GCP Select SRLH - Pending

Delivery" report for Clearing Members,

§ RAWRS815 "GCP Select SRLH - Settled
Delivery" report for Clearing Members

CCP   *Leg Number*

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

Syntax :   /LN 1!x

CCP   *GC Pooling*

Definition: GC Pooling flag.
                 Y - in case of GC Pooling trade.
                 N - in case of non- GC Pooling trade.

Syntax :   /GCPOOL 1!x

Field 94B – Source of Price

CCP

This field contains the trade place. Valid values are:

- EDF – Xetra Frankfurt Specialist trades
- EDE – Xetra trades
- EDN - for net positions where trades from different trading
  locations are contained (cross trading location netting)
- EUB – Eurex Bonds trades
- ERE – Eurex Repo trades
- EDT – Eurex deliveries
- EDJ – Xetra segment for international blue chips (XIM)
- ED6 - Eurex Clearing for Securities Lending

The CCP may define additional values, if required.

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Field 94B – Place of Trade

CCP

This field contains the trading location. Valid values are:

- XFRA – Xetra Frankfurt 2
- XETR – Xetra
- ECAG - for net positions where trades from different trading locations are contained (cross trading location netting)
- XEUB – Eurex Bonds
- XERE – Eurex Repo – Funding and Financing Products
- XEUM - Eurex Repo Seclend Market
- XEUR – Eurex Frankfurt
- XETI – Xetra segment for international blue chips (XIM)
- PIRM - Pirum

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. Please refer to chapter 11 for the complete list of the valid values.

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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"

Account at CREST: "AC123"

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).

In case this field is used for Lending CCP Financing Loans the record will have 8 zeros::"97A::SAFE//00000000"

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5 Technical Layout: MT512 – Trade Confirmation

The Eurex Deliveries Report, the EC-IS Eurex Deliveries Report, the Net Position Confirmation and the EC-IS Net Position Conf are sent in a SWIFT like format based on the BrainTrade proprietary format "MT512 – Trade Confirmation"[33].

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

Two formats of MT512 will be supported: The old 'classic" format and a new 'extended' format. These will be used depending on the report and the Member setting.

The new "Extended" MT512 format will keep to the existing MT512 format. Only the contents of tag 72: will be adapted due to the Settlement Account length extension.

With the new MT512 format, tag 72 will always be made up of 9 lines which are populated as given below:

With Settlement Account Length Extension, MT512 reports which contain XIM data, i.e. RAWCE595, will always use the extended MT512 format.

For other MT512 reports (i.e. RAWCE290, RAWCE295) the format used will depend on the setting of the Member. If a Member opts for the default setting "Classic + Extended", he will continue to receive the classic MT512 format for all non-XIM reports and only the XIM reports in the extended MT512 format. However if a Member opts for "Extended Only", all MT512 reports will be in the Extended format – including non-XIM reports (i.e. CE595 as well as CE290, CE295).

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[33] Version 21.2 valid as of March 22nd, 2010

5.1   Summary of the Trade Information Provided in the Report

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

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

The following trades are reported in the Net Position Confirmation CE295. The report CE295 - Net Position Confirmation - 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	Net Position Confirmation CE295	Net position trades resulting from the Net Clearing Process of the current business day.

The following trades are reported in the report EC-IS Net Position Conf CE595. The CE595 is available only as a 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	EC – IS Net Position Confirmation CE595	Net position trades resulting from EC-IS trade date netting process applied to the trades of the current business date.

Sorting order:

#	FIELD NAME
1	SETTLEMENT LOCATION
2	SETTLEMENT ACCOUNT
3	CURRENCY
4	INSTRUMENT
5	CLEARING MEMBER
6	TRADING MEMBER
7	ACCOUNT TYPE

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8	CLEARING MODEL
9	TRADING LOCATION
10	TRADE DATE
11	TRADE NUMBER
12	ORDER NUMBER
13	CONTRACTUAL SETTLEMENT DATE
14	TRANSACTION TIME

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 10) encapsulate the MT512 messages. Each message consists of four blocks.

Blocks 1, 2 and 3 form the header of a message, Block 4 contains the data in the text block.

For the reports RAWCE290/291/292, RAWCE295/296/297 and RAWCE595/596/597 which are delivered to the CCP environment of the CRE or via z/OS (mainframe connection) network 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"

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M	Sequence Number	6!n	Filled with dummy data, "999999"
M	Block End	1!x	"}"

Example: {1:F01XXXXXXXXXXXX0000999999}

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 : "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", EUXCDEFFAGCI for the EC - International Service 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:O5121155011203EUXCDEFFAXXX00009999990112031205N}

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5.3.3 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:}}

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5.4 Text Block in MT512 – Trade Confirmation

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

5.4.1 MT512 as used for CE290 (Eurex Deliveries)

Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Example**
20	M	Trade Identifier Exchange: Filled with: "185" Eurex,"558" Xetra International Trade Date in format YYMMDD Trade Number	3!n6!n7!n	:20:1850511250012345
21	M	Order Number Filled with /NONREF since no order number availabe in case of Eurex Deliveries.	16x	:21:/NONREF
23	M	Transaction Type Buy/Sell Indicator: "BOUGHT" or "SOLD" Record Type: Entry-Confirmation: Buy – "417" Sell – "427" Storno Entry-Confirmation: Buy – "817" Sell – "827" Account Type: "A1" or "PP" Flag on-exchange / off-exchange: "AB" in case of VOLA trades	6a/3!n///2!x	:23:BOUGHT/417///A1/AB
31P	M	Transaction Details Trade Date in format YYMMDD Originators Exchange: Filled with "185" (CE290), "187" (CE290) for VOLA trades	6!n3!x////	:31P:051125185////

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Text block {4:...}				
Tag	Status	Field Name	Format	Example
30	M	Further Transaction Details Filled with contractual settlement date in format YYMMDD	6!n////	:30:991231////
35A	M	Type and number of units / nominal value of security Type of Security, filled with: - "SHS" for equities, funds, subscription rights, ADR/GDR and XTF - "FMT" for bonds Nominal / Quantity	3!a10n,3n	:35A:SHS6666,

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Text block {4:...}				
Tag	Status	Field Name	Format	Example
35B	M	1st row – ISIN 2nd row – securities long name 3rd row - Custody Type, filled with "000" - Unit of Quotation: "1" for equities,funds, XTF, ADR/GDR and subscription rights; "2" for bonds **-Interest rate** /[4n,9n] Only used when field "Unit of security quotation" is filled with "2" or "3". **-Coupon date** /[8x] Only used when field "Unit of security quotation" is filled with "2" or "3". **-Indicator – security with pool factor / funding debentures / index coefficient** /[2x] Only used for securities with pool factor / funding debentures / index coefficient 'PF' - securities with pool factor 'FS' - funding debentures 'IK' - index coefficient **-Pool factor** /[1n,9n] Only used for securities with pool factor / funding debentures / index coefficient	ISIN!e!12!c 35x 3!n1!n///	:35B:ISIN DE0006622400 MOBILCOM AG O.N. 0001/// or 0002/,003/01.03.9M/PF,08
82D	M	Counterparty Filled with the CCP CBF account no "8501" for EUR and foreign currency equity with settlement at CBF, "7530" for bond from trading location XEUR and with account no "7525" for all other equity & bond instruments.	/4!n	:82D:/8501

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Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Example**
87F	M	Buyer / Seller Filled with: "APMT" - against payment "C" for buyer or "D" for seller In case of CBF Account filled with 4-digit CBF account, otherwise filled with "0000"	4!a/1!x/4!x	:87F:APMT/C/1234
33T	M	Contract Price Settlement Currency Trade Price	3!a6n,4n	:33T:EUR537,01
34 G/H	O	Interest Accrued Interest days Currency Accrued Interest In case of a positive amount 34G is used (label 34 shows G) In case of a negative amount 34H is used (label 34 shows H) Note: In case of a storno (deletion) the field 34G/H is not displayed.	3!n3!x10n,2n	:34G :023EUR560534,22
34B	M	Settlement Details Settlement Currency Settlement Amount	3!a12n,2n	:34B:EUR671266,2
57B	M	CCP Transaction Filled with "J"	1!a	:57B:J

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Text block {4:...}				
Tag	Status	Field Name	Format	Example
72	M	Information sender to recipient		
		1st row – Originator; filled with "7500"	4!n	:72:7500
		2nd row: – Recipient of trade; in case of CBF account filled with 4-digit CBF account, otherwise filled with "0000" - WKN	4!n/6!x	1234/662240
		3rd row: - Trade Date in format YYMMDD - Trade Time in format HHMMSSHS	6!n8!n	05112512320000
		4th row - Settlement Location - Settlement Account - Trade Type Information - CCP Clearing Member - CCP Trading Member	3!x12!x5!x5!x5!x	CBF12340000 EXER ABCDEABCDE
		5th row *		
		6th row *		0,
		7th row * - PSET - PSET BIC Code	4!a11!x	0, PSETCRSTGB22XXX
		8th row * - DEAG or REAG - xEAG BIC Code 9th row * xEAG Safe Account	4!a11!x 35!x	REAGABCDDEFFXXX F01234567890123456

Note:

· All character fields (x) are left aligned with trailing spaces.

· 5th to 9th row is filled only for the extended format.

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5.4.2 MT512 as used for CE295 (Net Position Confirmation) and CE595 (EC-IS Net Position Confirmation)

Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Example**
20	M	Trade Identifier Exchange: Filled with "130" for Xetra Frankfurt Specialist "194" for Xetra "185" for Eurex "558" for Xetra International "096" for cross trading location netted positions Trade Date in format YYMMDD Trade Number (filled with the CCP generated trade number)	3!n6!n7!n	:20:0961105230011255
21	M	Order Number Filled with the CCP generated order number.	16x	:21:CCPNET9000000
23	M	Transaction Type Buy/Sell Indicator: "BOUGHT" or "SOLD" Record Type: Net Position-Confirmation: Buy – "412" Sell – "422" Single Trade Confirmation: Buy – "417" Sell – "427" Net Position Storno(Deletion): Buy – "812" Sell – "822" Single Trade Storno(Deletion): Buy – "817" Sell – "827" Account Type: "A1" or "PP"	6a/3!n///2!x	:23:BOUGHT/412///A1

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Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Example**
31P	M	Transaction Details Trade Date in format YYMMDD Originators Exchange: Filled with "130" for Xetra Frankfurt Specialist "194" for Xetra "185" for Eurex "558" for Xetra International "096" for cross trading location netted positions	6!n3!x////	:31P:051125096////
30	M	Further Transaction Details Filled with contractual settlement date in format YYMMDD	6!n////	:30:991231////
35A	M	Type and number of units / nominal value of security Type of Security, filled with: - "SHS" for equities, funds, subscription rights, ADR/GDR and XTF - "FMT" for bonds Nominal / Quantity	3!a10n,3n	:35A:SHS6666,
35B	M	1st row – ISIN 2nd row – securities long name 3rd row - Custody Type, filled with "000" - Unit of Quotation: "1" for equities,funds, XTF, ADR/GDR and subscription rights; "2" for bonds	ISIN!e!12!c 35x 3!n1!n///	:35B:ISIN DE0006622400 MOBILCOM AG O.N. 0001///
82D	M	Counterparty Filled with the CCP CBF account no "8501" for EUR and foreign currency equity with settlement at CBF, "7530" for bond from trading location XEUR and with account no "7525" for all other equity & bond instruments.	/4!n	:82D:/8501

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Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Example**
87F	M	Buyer / Seller Filled with: "APMT" - against payment "C" for buyer or "D" for seller In case of CBF Account filled with 4-digit CBF account, otherwise filled with "0000"	4!a/1!x/4!x	:87F:APMT/C/1234
33T	M	Contract Price Settlement Currency Trade Price, filled with: Average price (payment amount per unit) for equities, funds, subscription rights, ADR/GDR and XTF average clean price (percentage quotation) for bonds	3!a6n,4n	:33T:EUR537,01 or 33T:EUR103,4321
34 G/H	O	Interest Accrued Interest days Currency Accrued Interest In case of a positive amount 34G is used (label 34 shows G) In case of a negative amount 34H is used (label 34 shows H) For bonds mandatory filled with the sum of the accrued interest amounts of the single trades	3!n3!x10n,2n	:34G :023EUR560534,22
34B	M	Settlement Details Settlement Currency Settlement Amount	3!a12n,2n	:34B:EUR671266,2
57B	M	CCP Transaction Filled with "J"	1!a	:57B:J

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Text block {4:...}				
Tag	Status	Field Name	Format	Example
72	M	Information sender to recipient		
		1st row – Originator; filled with "7501" for Xetra or	4!n	:72:7521
		"7540" for Xetra Frankfurt Specialist or		
		"7521" for cross trading location netted positions		
		2nd row: – Recipient of trade; in case of CBF account filled with 4-digit CBF account, otherwise filled with "0000" - WKN	4!n/6!x	1234/662240
		3rd row: - Trade Date in format YYMMDD - Trade Time in format HHMMSSHS	6!n8!n	05112512320000
		4th row - Settlement Location - Settlement Account - Net Clearing Flag - CCP Clearing Member - CCP Trading Member	3!x*12!*x5!x5!x5!x	CBF*12340000* NETT ABCDEABCDE
		5th row filled with 0, as default		
		6th row filled with 0, as default		0,
		7th row - Place of Settlement - BIC Code	4!a11!x	0, PSETCRSTGB22XXX
		8th row - Delivering or Receiving Agent - xEAG+BIC Code	4!a11!x	REAGABCDDEFFXXX
		9th row xEAG Safe Account.	35!x	F01234567890123456

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Note:

- All character fields (x) are left aligned with trailing spaces.
- 5th to 9th row is filled only for the extended format.

5.4.3 MT512 as used in empty reports

If nothing is to report on CE290 – Eurex Deliveries, CE295 – Net Position Confirmation or CE595 – EC-IS Net Position Conf, the report is sent including an MT598 Header message followed by a MT598 Trailer message. No MT512 message is included in that case.

Example:

```
{1:F01XXXXXXXXXXXX0000999999}{2:O5981519051128XXXXXXXXXXXX00009999990511281519N}{3:{108:}}{4:
:20:99990212189999
:12:001
:77E:/TREF XXXXXXXXXXXXXXXX
/NOIM 000000
/NOII 000000
/NOVM 000000
/NOVI 000000
/TRNA RAWCE290
-}
{1:F01XXXXXXXXXXXX0000999999}{2:O5981519051128XXXXXXXXXXXX00009999990511281519N}{3:{108:}}{4:
:20:99990212189999
:12:099
:77E:/NOMS 000001
-}
```

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5.4.4 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 (for CE290)
  "194" for Xetra (for CE295)
  "130" for Xetra Frankfurt Specialist (for CE295)
  "096" for cross trading location netted positions (for CE295)
  "558" for XETI (for CE595)

- · Trade Date is filled with the date of delivery execution in format YYMMDD.
- · Trade Number is filled with the Eurex delivery ID in CE290, trade number is filled with the CCP generated trade number in CE295/CE595.

Field 21 – Order Number

CCP

The field is filled with /NONREF since no order number is available in case of Eurex Deliveries in CE290.

The field is filled with the CCP generated order number in case of net position trades in CE295, e.g. CCPNET0000001.

The field is filled with external system order number for single trades received without final contractual settlement date in CE595, e.g. 0000860557621.

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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 a sell delivery with "SOLD".

The field Record Type is filled with:

· 412 in case of a "Buy CCP Net Position Confirmation" (CE295/ CE595)

· 422 in case of a "Sell CCP Net Position Confirmation" (CE295/ CE595)

· 417 in case of a "Buy-Entry Confirmation" (CE290)
For single trades received without contractual settlement date (CE595)

· 427 in case of a "Sell-Entry Confirmation" (CE290)
For single trades received without contractual settlement date (CE595)

· 812 in case of a "Buy-Storno Net Position confirmation" for trades with "412" (for CE595).

· 822 in case of a "Sell-Storno Net Position confirmation" for trades with "422" (for CE595).

· 817 in case of a "Buy-Same day cancellation entry confirmation" for trades with "417" (for CE290).
In case of a Storno (deletion) of a trade in the CCP – independent of the cancellation day.

· 817 in case of a "Buy Storno (deletion)" for buy with "417" (for CE595)
In case of update is received for trades received initially without contractual settlement date.

· 827 in case of a "Sell-Same day cancellation entry confirmation" (for CE290).

· 827 in case of a "Sell Storno (deletion)" for trades with "427" (for CE595).
In case of update is received for trades received initially without contractual settlement date.

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

The field Account Type is filled with "A1" or "PP" referring to the Trading Member's view.

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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 (for CE290)
  "187" for Eurex-OTC VOLA trades (for CE290)
  "194" for Xetra (for CE295)
  "130" for Xetra Frankfurt Specialist (for CE295)
  "096" for cross trading location netted positions (for CE295)
  "558" for XETI (for CE595)

Field 30 – Further Transaction Details

CCP

The field is not used by CCP and filled the contractual settlement date of the trade in format YYMMDD.

The field is filled with "991231" for trades received without final contractual settlement date in CE595.

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

CCP

The field Type of Security is filled with:

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

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

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

CCP

The field is filled with:

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

Field 82D – Counterparty

CCP

The field is filled with the CCP CBF account no "8501" (for EUR and foreign currency equity with settlement at CBF), "7530" (for bond from trading location XEUR) and with account no "7525" (for all other equity and bond instruments).

Field 87F – Buyer / Seller

CCP

The field Buyer/Seller consists of the following subfields:

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

Field 33T – Contract Price

CCP

The field Contract Price consists of the following subfields:

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

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Field 34G/H – Interest Accrued

CCP

The optional field Interest Accrued consists of the following subfields:

· The field Interest Days is filled with the according interest days.

· The field Currency contains the term of the currency

· The field Accrued Interest contains the amount of the accrued interest. In case of a positive amount the filed 34G is used. In case of a negative amount the field 34H is used.

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

Field 34B – Settlement Details

CCP

The field Settlement Details consists of the following subfields:

· The field Settlement Currency as per instrument master data.

· The field Settlement Amount is filled with the payable amount.

Field 57B – CCP Transaction

CCP

The field CCP Transaction is filled with "J".

Field 72 – Information Sender to Recipient

CCP

The field is filled with:

· 1st row: Originator is filled with "7501" for trades from Xetra and Xetra International Market, "7540" for Xetra Frankfurt Specialist or "7521" for cross trading location netted positions resp. "7500" for EUREX and EC-IS EUREX deliveries.

· 2nd row: Recipient of trade is filled in case of CBF account with 4-digit CBF account, otherwise with "0000".

WKN is filled with the WKN of the security.

· 3rd row: Trade Date is filled with the date of delivery execution in format YYMMDD

Trade Time is filled with the time of delivery execution in format HHMMSSHS

· 4th row: Settlement location is filled with settlement location of the Member (CE290, CE295) resp. the local settlement

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location of the Member (CE595).

Settlement Account is filled with the settlement account of the Member.

Note: CBF accounts are filled as "12340000"

In case of CE595 the settlement account is filled with the local settlement account.

In case of Eurex Deliveries (CE290) the Trade Type Information is filled with the following values:

- § EXER - Eurex Exercises
- § ASGN - Eurex Assignments
- § NOTI - Eurex Notifications
- § ALLO - Eurex Allocations
- § FORC - Forced Delivery
- § DELE - Deleted Delivery (Storno)
- § VOLA - Eurex Volatility Strategy Trade

In case of net position trades (CE295, CE595) the Net Clearing Flag:is filled with the following values:

- § NETT - for net position trade
- § GROS – for single trades without final contractual settlement date

Term for according CCP Clearing Member

Term for according CCP Trading Member

Additional fields for the MT512 Extended Format:

- · 5th row: filled with constant value "0," as default
- · 6th row: filled with constant value "0," as default
- · 7th row: filled with "PSET" followed by the BIC-Code of the Place of Settlement
- · 8th row: filled with "REAG" or "DEAG" followed by the BIC-Code of the receiving or delivering party.
- · 9th row: filled with the settlement account number of the receiving or delivering party.

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6 Technical Layout: MT518– Market Side Securities Trade Confirmation

The Net Clearing Report and the EC-IS Net Clearing Report are sent in the SWIFT format MT518 (Market- Side Securities Trade Confirmation). This chapter describes the specifics of the reports sent by the CCP.

6.1 Summary of the Trade Information Provided in the Reports

The following trades are reported in the Net Clearing Report CE395. There is one record per trade. Each entry represents either a generated net position trade or a related single trade.

The report CE395 - Net Clearing Report - 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	Net Clearing Report CE395	· Net position trades created on T · Single trades netted into the net position trade on T (including a reference to which net position trade the single trade belongs)

The report is sorted as follows: First a net position trade and then the assigned single trades are reported.

The report CE695 – EC-IS Net Clearing Report - is only available as raw data SWIFT report. No printable version is provided for this report. It is based on the existing CE395: the layout and the structure are unchanged.

Availability	Report Name	Possible Information contained in sequence B of one Text Block {4:…}
All	EC–IS Net Clearing Report CE695	· Net position trades created on T resulting out of trade date netting process applied to the EC - International Service trades · Single trades netted into the net position trade on T (including a reference to which net position trade the single trade belongs)

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Sorting order:

#	FIELD NAME
1	NET TRADE NUMBER
2	NET CLEARING TYPE
3	SETTLEMENT LOCATION
4	SETTLEMENT ACCOUNT
5	CURRENCY
6	INSTRUMENT
7	CLEARING MEMBER
8	TRADING MEMBER
9	ACCOUNT TYPE
10	CLEARING MODEL
11	TRADING LOCATION
12	TRADE DATE
13	TRADE NUMBER
14	ORDER NUMBER
15	CONTRACTUAL SETTLEMENT DATE
16	TRANSACTION TIME

6.2 Report Structure

Each report starts with one header message and ends with one trailer message using MT598. Header and Trailer message encapsulate the MT518 messages. Each message consists of four blocks.

Blocks 1, 2 and 3 form the header of a message, Block 4 contains the data in the text block.

For the reports RAWCE395/396/397, which are delivered to the CCP environment of the CRE or via z/OS (mainframe connection) network 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.

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.

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Structure of a 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	Member's SWIFT address as stored in the CCP master data.
Session Number	4!n	Filled with dummy data, "0000"
Sequence Number	6!n	Filled with dummy data, "999999"
Block End	1!x	"}"

All fields are mandatory.

Example: {1:F01XXXXXXXXXXXX0000999999}

6.3.2 Application Header

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

Structure of an application header:

Field	Format	Description
Block Starting Point & Identification	3!x	"{2:"
Output Identification	1!x	Filled with "O"
Message Type	3!n	MT number of the input message : "518"
Input Time	4!x	Local time of the sender (HHMM).
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", EUXCDEFFAGCI for the EC - International Service Filled with dummy data, "0000" ISN (Input Sequence Number) of the instructor is filled with dummy data "999999"
Output Date	6!n	Local date of the recipient (YYMMDD) to which the message was delivered
Local Time of the Output	4!n	Local time of the recipient (HHMM) to which the message was delivered

Field	Format	Description
Message Priority	1!x	Always filled with "N"
Block End	1!x	"}"

Example: {2:O5181155011207EUXCDEFFAXXX00009999990112071205N}

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 MT518 Market Side Trade Confirmation

6.4.1 MT518 as used for CE395 Net Clearing Report and CE695 EC-IS Net Clearing Report

This chapter provides an example of the structure derived from the generic SWIFT format MT518.

For referencing the cash instruction in the Cash only trade the following is required:

The cash transaction ID / reference number of the cash transaction is included as additional 20C field in sequence A1. As qualifier the value "COMM" has to be used. The cash transaction ID / reference number as listed in CD550 is a number field of length 9. It is filled with leading zeroes (e.g. 000012345), if cash reference is given. If no cash refrence is given, the field / block is not included.

In contrast to CE395 Net Clearing Report the report CE695 EC-IS Net Clearing Report contains the new C1 block in the Settlement Details block. The cash transaction ID/reference number of the cash transaction will be displayed in the report CE695 only if the participant has voted for the Dirty Net Optimization service.

Structure of a text block:

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Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Value, Example**
Mandatory Sequence A General Information				
16R	M	Start of Block	GENL	GENL
20C	M	Sender's message reference	:SEME//16x	:SEME//130YYMMDD1111112
23G	M	Function of Message	4!c	NEWM
98C	O	Preparation Date/Time	:4!c//8!n6!n	:PREP//20070801064601
22F	M	Trade Transaction Type Indicator	:4!c/[8c]/4!c	TRTR//TRAD
Optional Subsequence A1 Linkages				
16R	M	Start of Block	LINK	LINK
20C	M	Master Reference	:4!c//16c	:MAST//CCPNET9000001 [Ref. to net position order no, for single trades only]
16S	M	End of Block	LINK	LINK
16R	M	Start of Block	LINK	LINK
20C	M	Related Reference	:4!c//16c	:RELA//096YYMMDD9000001 [Ref. to net position trade no., only for single trades]
16S	M	End of Block	LINK	LINK
16R	O	Start of Block	LINK	LINK
20C	O	Common Reference	:4!c//16c	:COMM//000012345
16S	O	End of Block	LINK	LINK
16R	M	Start of Block	LINK	LINK
20C	M	Program Reference	:4!c//16c	:PROG//NETT [Net clearing flag] NETT for net position trades SING for single trades GROS for single trades without final contractual settlement date
16S	M	End of Block	LINK	LINK
End of Subsequence A1 Linkages				

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Text block {4:...}				
Tag	Status	Field Name	Format	Value, Example
16S	M	End of Block	GENL	GENL
End of Sequence A General Information				
Mandatory Sequence B Trade Confirmation Details				
16R	M	Start of Block	CONFDET	CONFDET
98C	M	Trade Date/Time	:TRAD//8!n6!n	:TRAD//20070801064526 [YYYYMMDDHHMMSS]
98A	M	Settlement Date	:SETT//8!n	:SETT//20070803 [YYYYMMDD]
90A or 90B	M	Deal Price	:4!c//4!c/15d :4!c//4!c/3!a15d	:DEAL//PRCT/102,55 For Bonds: Calculated average clean price for net position trades. Trade clean price for single trades. :DEAL//ACTU/EUR12,34 For Equities:ICalculated average price for net position trades, Trade price for single trades:
94B	O	Place of Trade	:4!c/[8c]/4!c	:TRAD/EXCH/ECAG
19A	O	Settlement Amount	:4!c//3!a15d	:SETT//EUR5123123,00 Accumulated amount for net position trades, Settlement amount for single trades:
22H	M	Buy/Sell Indicator	:4!c//4!c	:BUSE//BUYI
22H	M	Payment Indicator	:4!c//4!c	:PAYM//APMT :PAYM//FREE if Settlement Amount = 0
Repetitive Mandatory Subsequence B1 Confirmation Parties (SELLER)				
16R	M	Start of Block	CONFPRTY	CONFPRTY
95P	M	Selling Party	:4!c//4!a2!a2!c[3!c]	:SELL//COBADEFFXXX The seller's BIC code
97A	M	Safekeeping Account	:SAFE//35x	:97A::SAFE//70040000

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

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Text block {4:...}				
Tag	**Status**	**Field Name**	**Format**	**Value, Example**
22F	M	Type of Settlement Transaction	:SETR//4!c	:SETR//TRAD
Optional Subsequence C1 Settlement Parties				
16R	M	Start of Block	SETPRTY	SETPRTY
95P	M	Place of Settlement	4!c//4!a2!a2!c[3!c]	See chapter: 11 Values Overview
16S	M	End of Block	SETPRTY	SETPRTY
End of Subsequence C1 Settlement Parties				
Optional Subsequence C2 Cash Parties [NOT PROCESSED]				
End of Subsequence C2 Cash Parties				
Optional Subsequence C3 Amounts				
16R	M	Start of Block	AMT	AMT
19A	M	Accrued Interest Amount,	4!c//[N]3!a15d	:ACRU//EUR123,45 Accrued interest of single trade or net accrued interest for net position trades
16S	M	End of Block	AMT	AMT
End of Subsequence C3 Amounts				
16S	M	End of Block	SETDET	SETDET
End of Sequence C Settlement Details				

6.4.2 MT518 as used in empty reports

If nothing is to report on CE395 – Net Clearing Report, the report is sent including a MT598 Header message followed by a MT598 Trailer message. No MT518 message is included in that case.

Example:

{1:F01XXXXXXXXXXXX0000999999}{2:O5981519051128XXXXXXXXXXXX00009999990511281519N}{3:{108:}}{4:

:20:99990212189999

:12:001

:77E:/TREF XXXXXXXXXXXXXXX

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```
/NOIM 000000
/NOII 000000
/NOVM 000000
/NOVI 000000
/TRNA RAWCE395
-}
{1:F01XXXXXXXXXXXX0000999999}{2:O5981519051128XXXXXXXXXXXX00009999990511281
519N}{3:{108:}}{4:
:20:99990212189999
:12:099
:77E:/NOMS 000001
-}
```

6.4.3 Field Description

The field structure of the MT518 used for CE695 EC-IS Net Clearing Report for the EC - International Service remains unchanged as for CE395 – Net Clearing Report.

Field 20C – Sender's Message Reference

CCP

Definition: 3 digits originator's exchange

· "130" for Xetra Frankfurt Specialist
· "194" Xetra
· "558" for XETI (for CE695)
· "096" cross trading location netted positions

The correct field value will be provided in the "Member File Based & SWIFT Interface – Update"

trade date in format YYMMDD

7 digits trade number:

· In case of a single trade this field is filled with the trade number of the trading location.
· In case of a net position trade this field is filled with the generated CCP trade number.

Syntax: :SEME//16x

Field 23G – Function of the Message

CCP

Definition: NEWM for New message

For trades received initially without final contractual settlement date, on receiving the updated record, old trade is reported with function of the message sd "CANC"

Syntax: 4!c

Field 98C – Preparation Date / Time

CCP

Definition: YYYYMMDD (date)

HHMMSS (time).

Syntax: :PREP//8!n6!n

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Field 22F – Trade Transaction Type Indicator

CCP

Definition: Default value is TRAD

Syntax: :TRTR//4!c

Field 20C – Master Reference

CCP

Definition: Mandatory field for single trades only. This field is filled with the
                generated CCP order number of the net position trade. Example:
                CCPNET9000000

                For trades received without final contractual settlement date is filled
                with "NONREF". Example: MAST//NONREF

Syntax: :MAST//16c

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Field 20C – Related Reference

CCP

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

3 digits originator's exchange

- · "130" for Xetra Frankfurt Specialist
- · "194" Xetra
- · "558" for XETI (for CE695)
- · "096" for cross trading location netted positions

The correct field value will be provided in the "Member File Based & SWIFT Interface – Update"

trade date in format YYMMDD

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

Syntax: :RELA//16c

Field 20C – Common Reference

CCP

Definition: This field is displayed only in the report CE695 only if the participant has voted for the Dirty Net Optimization service.

Optional field for single trades only and is filled with the reference to cash only trades.

Cash transaction ID

Syntax: :COMM//16c

Field 20C – Program Reference

CCP

Definition: This field is filled with the Net Clearing Flag.
NETT for net position trade.
SING for single trades
GROS for trades received without final contractual settlement date

Syntax: :PROG//16c

Field 98C – Trade Date / Time

CCP

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Definition:	This field is filled with the trade date in format YYYYMMDD and trading time in format HHMMSS
Syntax:	:TRAD//8!n6!n

Field 98A – Settlement Date

CCP

Definition:	This field is filled with the contractual settlement date in format YYYYMMDD. For trades received without final contractual settlement date this field is filled with "20991231".
Syntax:	:SETT//8!n

Field 90A – Deal Price for bonds

CCP

Definition:	This field is filled with the price for the single trade respective the calculated average price for a net position trade in percentage quotation.
Syntax:	:DEAL//PRCT/15d

Field 90B – Deal Price for equities, funds, subscription rights, ADR/GDR and XTF

CCP

Definition:	This field is filled with the currency and the price for the single trade respective the calculated average price for a net position trade. For trades in UK products the currency used is GBP.[34]
Syntax:	:DEAL//ACTU/3!a15d

---

[34] For UK trades GBX can not be used as GBX is not an ISO code and can not be send via SWIFT network.

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Field 94B – Place of Trade

CCP

Definition: This field is filled with the trading location:

- XFRA for Xetra Frankfurt Specialist
- XETR for XETRA
- XEUR for EUREX
- XETI for Xetra International Market
- ECAG for cross trading location netted positions

Syntax: :TRAD//EXCH/4!c

Field 19A – Settlement Amount

CCP

Definition: This field is filled with the settlement currency and the settlement amount for the single trade respective the calculated settlement amount for a net position trade.

Syntax: :SETT//3!a15d

Field 22H – Buy / Sell Indicator

CCP

Definition: This field is filled with:

BUYI for buyer
SELL for seller

Syntax: :BUSE//4!c

Field 22H – Payment Indicator

CCP

Definition: This field is filled with:

APMT against Payment
FREE for Free of Payment if Settlement amount = 0.

Syntax: :PAYM//4!c

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Field 95P – Selling Party / Buying Party

CCP

Definition: This field is filled with the seller's / buyer's BIC Code. BIC code of
EUREX is EUXCDEFFXXX, EUXCDEFFGCI for the EC –
International Service.

SELL for seller's BIC code
BUYR for buyer's BIC code

Syntax: :4!c/4!a2!a2!c[3!c]

Field 97A – Safekeeping Account

CCP

Definition: This field is filled with the seller's / buyer's safekeeping account at
CSD.

Syntax: :SAFE//35x

e.g. "12340000" for account at CBF

Field 70E – Declaration Details Narrative

CCP

Definition: 1. row:

In case of a single trade this field is filled with the original order
number.

In case of a net position trade this field is filled with the generated
CCP order number. Example: CCPNET9000001.
In case of trade received without final contractual settlement date this
field is filled with external system order number. E.g. 0000824664586

2. row:

CCP Clearing Member / CCP Non Clearing Member.
Example ABCFRABCFR

Syntax: :DECL//10*35x

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Field 22F – Party Capacity Indicator

CCP

Definition: This field is filled with

· PRIN for trading as principal or

· AGEN for trading as agent

in the B1 sequence of the Member.

This field is always filled with

· PRIN in the B1 sequence for the CCP party.

Syntax: :TRCA//4!c

Field 36B – Quantity of Financial Instrument

CCP

Definition: Quantity of financial Instrument confirmed. This field is filled with the quantity for the single trade respective the calculated quantity for a net position trade.

The type is filled with the value "/UNIT" (unit number) for trades in equities, funds, subscription rights, ADR/GDR and XTF and with the value "/FAMT" (face amount) for trades in debt instruments.

Syntax: :CONF//UNIT/15d

Field 35B – Financial Instrument

CCP

Definition: This field is filled with the ISIN and the long name of the instrument.

Syntax: [ISIN1!e12!c]
[4*35x]

Field 22F – Type of settlement Transaction

CCP

Definition: Default is TRAD

Syntax: :SETR//4!c

Field 95P – Place of Settlement

CCP

Definition: This field identifies the place of settlement (CSD), where the delivery
                has been (will be) settled. Please refer to chapter 11 values overview
                for the valid values.

Syntax: 4!c//4!a2!a2!c[3!c]

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7 Technical Layout: MT540/1/2/3 Delivery Instructions Messages

7.1 Summary of the Trade Information provided

The creation of the report CE580 EC-IS Pending Dlv Instruction takes place every day in the continuous reporting process.

The report CE580 EC-IS Pending Dlv Instructions contains:

· Settlement instructions created by CCP (reported once)
· Cancellation instruction, e.g. in case of Buy-in or partial deliveries.

Because the Power of Attorney principle is not supported by all CSD's, CCP is not authorized to send settlement instructions on behalf of its Clearing Members. Therefore, the Clearing Members or Settlement Institutions have to send their own settlement instructions to the local CSD. The report CE580 EC-IS Pending Dlv Instructions can be used as basis for the Clearing Members and Settlement Institutions to send an instruction corresponding to the CCP instruction, to facilitate successful matching in the local CSD.

In the report CE580 EC-IS Pending Dlv Instructions only one common delivery ID per settlement instruction is reported.

Availability	Report Name	Possible Information contained in sequence B of one Text Block {4:…}
All	CE580 – EC-IS Pending Dlv Instructions	· Delivery instructions created by CCP for the EC - International Service trades and not yet reported · Cancellations of delivery instructions initiated by CCP;

Sorting order:

#	FIELD NAME
1	Delivery ID

7.2 Report Structure

Each report starts with one header message and ends with one trailer message using MT598. Header and Trailer message encapsulate the MT54x messages. Each message consists of four blocks. Blocks 1, 2 and 3 form the header of a message, Block 4 contains the data in the text block.

7.3 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

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7.3.1 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:F01XXXXXXXXXXXX0000999999}

7.3.2 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	Input / Output Identification	1!x	Filled with "O"
M	Message Type	3!n	MT number of the message : "54x"
M	Input Time	4!x	Local time of the sender (HHMM).
M	Input Reference of the Message: - Input Date	6!x	Date (local date of the sender YYMMDD)
	- SWIFT Address	12!x	SWIFT address of the sender, EUXCDEFFAGCI for the EC – International Service
	- Session Number	4!x	Filled with dummy data, "0000"
	- Sequence Number	6!x	ISN (Input Sequence Number) of the instructor is filled with dummy data "999999"

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Application header {2:…}			
Status	**Field Name**	**Format**	**In the CCP context, always filled with**
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:O54x1155011203EUXCDEFFAGCI00009999990112031205N}

7.3.3   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. It is very rarely used, but to be consistent with the other existing SWIFT reports, it is here described.

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}	
M	Block end	1!x	"}"

Example: {3:{108:}}

7.4   Text block in MT540/1/2/3

7.4.1   MT540/1/2/3 as used for the CE580 EC-IS Pending Dlv Instructions

M/C/O	Tag	Field Name	Format	Description	Example
Sequence A - Mandatory - General Information					
M	16R	Start of Block	GENL		:16R:GENL

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M/C/O	Tag	Field Name	Format	Description	Example
M	20C	Sender's Reference	:SEME//16x	Reference Number CM instruction: ECPddmmC/D/R12345678 ddmm - date C/D/R - instruction type Canc/Del/Rec 12345678 - continuous ID per day, starts with 00000001	CM Receipt Instruction: :20C::SEME//ECP1411R00000 001 Cancellation request: New reference is generated: :20C::SEME//ECP1411C00000 002
M	23G	Function of the Message	4!c[/4!c]	NEWM: Settlement instruction CANC: Cancellation request	:23G:NEWM :23G:CANC
Subsequence A1 –Mandatory Linkages					
M	16R	Start of Block	LINK		:16R:LINK
M	20C	Previous Message	:4!c//16x	CCP reference number in the initial MT54x(only in case of a cancellation)	:20C::PREV//ECP1311R000000 01
C	20C	Deal Reference	:4!c//16x	Reference to the original trade	:20C::TRRF//558YYMMDD1234 567 3 digit Börsenplatz numeric 6 digit Trade day 7 digit Trade ID
M	16S	End of Block	LINK		:16S:LINK
M	16S	End of Block	GENL		:16S:GENL
Sequence B - Mandatory - Trade Details					
M	16R	Start of Block	TRADDET		:16R:TRADDET
O	94B	Trade Place	:4!c/[8c]/4!c[/30x]	Trade Place	94B::TRAD//EXCH/XETI
M	98A	Settlement Date	:SETT//YYYYMMDD	Settlement date	:98A::SETT//20081121
M	98A	Trade Date	:TRAD//YYYYMMDD	Trade date	:98A::TRAD//20081118
C	90B	Deal Price	:DEAL//4!c/3!a15d	Deal Price Mandatory only for UK (not shown for other markets than UK.)	:90B::DEAL//ACTU/GBP4,2
M	35B	Identification - ISIN	[ISIN1!e12!c]	ISIN	:35B:ISIN FR0000127771

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M/C/O	Tag	Field Name	Format	Description	Example
			[4*35x]		
C	22F	Processing Indicator	:4!c/[8c]/4!c	Mandatory only for UK. (not shown for other markets than UK.)	:22F::PROC/CRST/AXXX for Agency Trade :22F::PROC/CRST/PPXX for Purchase Principal :22F::PROC/CRST/SPXX for Sale Principal
M	16S	End of Block	TRADDET		:16S:TRADDET
Sequence C - Mandatory - Financial Instrument/Account					
M	16R	Start of Block	FIAC		:16R:FIAC
M	36B	Quantity of Financial Instrument to be settled	:4!c//4!c/15d	UNIT - number of equities, ETF's or subscription rights	:36B::SETT//UNIT/100,
M	97A	Safekeeping Account	:SAFE//35x	**MT540/1 Credit account** **MT542/3 Debit account** The CM's Settlement agent account at the local CSD respective the internal account of the customer at the agent is populated.	:97A::SAFE//12345678
M	16S	End of Block	FIAC		:16S:FIAC
Sequence E - Mandatory - Settlement Details					
M	16R	Start of Block	SETDET		:16R:SETDET
C	22F	Indicator - Transaction Type	:4!c/[8c]/4!c	Beneficial Ownership Indicator: Used for registration purposes in the Spanish marketonly.	:22F::BENE//NBEN or NBEN
M	22F	Indicator - Transaction Type	:4!c/[8c]/4!c	Specifies the type of settlement transaction – trade.	:22F::SETR//TRAD
M	22F	Indicator - Transaction Type	:4!c/[8c]/4!c	Instructs Immediate release of the message.	:22F::STCO/CEDE/IREL
Subsequence E1 - Mandatory - Settlement Parties – Repetitive					
M	16R	Start of Block	SETPRTY		:16R:SETPRTY
The next three fields are populated only in messages MT540 and MT541					

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M/C/O	Tag	Field Name	Format	Description	Example
M	95P	Delivering Agent – DEAG	:4!c//4!a2!a2!c[3!c]	The BIC Code used by the CCP (own BIC or BIC from settlement agent) at the local CSD is populated if applicable (e.g for Finland, Italy and Spain).	:95P::DEAG//CEDELULLXXX :95P::DEAG//BNABFRPPXXX
M	95R	Delivering Agent – DEAG	:4!c/8c/34x	The account used by the CCP (own or from settlement agent) at the local CSD if applilcalbe (e.g. US, UK and the ESES markets Belgium, France, Netherlands)	:95R::DEAG/DTCYID/123 :95R::DEAG/EGSP/1234 :95R::DEAG/CRST/1234
O	97A	Safekeeping Account	:4!c//35x	For Austria only	:97A::SAFE//40433229300
The next three fields are populated only in messages MT542 and MT543					
M	95P	Receiving Agent - REAG	:4!c//4!a2!a2!c[3!c]	The BIC Code used by the CCP (own BIC or BIC from settlement agent) at the local CSD is populated if applicable (e.g for Finland, Italy and Spain).	:95P::REAG//CEDELULLXXX :95P::REAG//BNABFRPPXXX
M	95R	Receiving Agent – REAG	:4!c/8c/34x	The account used by the CCP (own or from settlement agent) at the local CSD if applicable (e.g. US, UK and the ESES markets Belgium, France, Netherlands)	:95R::REAG/DTCYID/123 :95R::REAG/EGSP/1234 :95R::REAG/CRST/12345
O	97A	Safekeeping Account	:4!c//35x	For Austria only	:97A::SAFE//40433229300
M	16S	End of Block	SETPRTY		:16S:SETPRTY
The next Block is only present in the Swedish market					
M	16R	Start of Block	SETPRTY		:16R:SETPRTY
M	95P	Deliverer's Custodian - DECU	:4!c//4!a2!a2!c[3!c]	Used in Sweden only. Populated only in messages MT540 and MT541	:95P::DECU//CEDELULLXXX
M	95P	Receiver's Custodian - RECU	:4!c//4!a2!a2!c[3!c]	Used in Sweden only. Populated only in messages MT542 and MT543	:95P::RECU//CEDELULLXXX
M	16S	End of Block	SETPRTY		:16S:SETPRTY

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M/C/O	Tag	Field Name	Format	Description	Example
M	16R	Start of Block	SETPRTY		:16R:SETPRTY
M	95P	Seller - SELL	P::4!c//4!a2!a2!c[3!c]	**In MT540/1** The BIC used by the CCP (own BIC or BIC of settlement agent) is populated.	:95P::SELL//EUXCDEFFGCI
O	97A	Safekeeping Account	:4!c//35x	**In MT540/1** The CCP's segregated account at the local agent is populated. If available.	:97A::SAFE//67103
M	95P	Buyer - BUYR	P::4!c//4!a2!a2!c[3!c]	**In MT542/3** The BIC used by the CCP (own BIC or BIC of settlement agent) is populated.	:95P::BUYR//EUXCDEFFGCI
O	97A	Safekeeping Account	:4!c//35x	**In MT542/3** The CCP's segregated account at the local agent is populated. If available.	:97A::SAFE//67103
M	16S	End of Block	SETPRTY		:16S:SETPRTY
M	16R	Start of Block	SETPRTY		:16R:SETPRTY
M	95P	Place of Settlement - PSET	:4!c//4!a2!a2!c[3!c]	BIC of the relevant CSD:	see chapter: 11 Values overview
M	16S	End of Block	SETPRTY		:16S:SETPRTY
Subsequence E3 - Mandatory – Amounts for MT541 and MT543					
M	16R	Start of Block	AMT		:16R:AMT
M	19A	Settlement Amount - Currency	:4!c//[N]3!a15d	SETT - settlement amount	:19A::SETT//EUR5826,8
M	16S	End of Block	AMT		:16S:AMT
M	16S	End of Block	SETDET		:16S:SETDET

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8 Technical Layout: MT566 – CA Confirmation

8.1 Summary of the Trade Information provided

The report is generated End-of-Day and is based on MT566 SWIFT format messages. These MT566 messages confirm the compensation booking on Member's account, corresponding to a Corporate Action event. They include a reference to the original settlement instruction.

For eligible transactions as per the market rule, Eurex Clearing compensates based on the market standard rate[35]. If the individual Member's tax rate is different from the standard tax rate then the difference to be taken care by the Member in coordination with his settlement agent and / or respective fiscal agent as per the general market practice.

In regard to report structure, each report starts with one header message and ends with one trailer message in MT598 format. Header and Trailer message encapsulate the MT566 message.

8.2 Report Structure

Each report starts with one header message and ends with one trailer message using MT598. Header and Trailer message (described in chapter10) encapsulate the MT566 message. Each message consists of four blocks. Blocks 1, 2 and 3 form the header of a message, Block 4 contains the data in the text block.

8.3 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

8.3.1 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

---

[35] It is currently being discussed with Settlement agent on optimal compensation processing in Italian Market. Hence the processing in Italy (as per standard market rule or not) is subject to change.

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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:F01XXXXXXXXXXXX0000999999}

8.3.2   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 : "566"
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", EUXCDEFFAGCI for the EC – International Service 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:O5661155011203EUXCDEFFAXXX00009999990112031205N}

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8.3.3 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. It is very rarely used, but to be consistent with the other existing SWIFT reports, it is here described.

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:}}

8.4 Text block in MT566 CA Confirmation

The following table shows the layout of MT566 SWIFT messages. If the optional tags reported in the MT566 message from Clearstream Banking is not present, then the same tags will not be reported in this report.

ECAG only receives the confirmation for bookings on its own account and based on this MT566 will be generated to Member. As ECAG is not aware on which Member account the actual booking is done in Local market - Cash account will always be reported as NONREF (97A::CASH//NOREF (under sequence Optional subsequence D2 Cash Movement)) and settlement account will be reported as per the Member settlement account in trade (97A::SAFE// under Sequence B Underlying Securities).

Qualifier PAYD - Payment Date has to be moved from 98a sequence C Corporate Action Details either to sequence D1 Security Movements or D2 Cash Movements, depending on the type of confirmation in regards of income and non-income.

Tag	Status	Field Name	Format	Example	Explanation
Mandatory Sequence A - General Information					
16R	M	Start of Block	GENL	:16R:GENL	
20C	M	Corporate Action Reference	CORP//16x	:20C::CORP//1234567890123456	Corporate Action (CA) reference number

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Tag	Status	Field Name	Format	Example	Explanation
20C	M	Sender reference	SEME//16x	:20C::SEME//1234567890123456	Unique reference number generated by CCP.
23G	M	Function of message	NEWM	:23G:NEWM	Notification as new message.
22F	M	CA event Indicator	CAEV//4!c/[8c]/4!c	:22F::CAEV//BONU	CA event indicator
98C	O	Date/time	PREP//8!n6!n	:98C::PREP//20080721212223	Preparation date and time. Generated by CCP.
16S	M	End of Block	GENL	:16S:GENL	
End of Sequence A general Information					
Mandatory Sequence B Underlying Securities					
16R	M	Start of Block	USECU	:16R:USECU	
97A	M	Safe keeping account	SAFE//35x	:97A::SAFE//12345678	Member settlement account information as per the trade
94F	O	Place of safe keeping	SAFE//4!c/4!a2!a2!c[3!c]	:94F::SAFE//NCSD/SICVFRPPXXX	BIC code of local CSD
35B	M	Identification of financial Instrument	[ISIN1!e12!c] [4*35x	:35B:ISIN FR000012059	Underlying ISIN Information
93B	O	Balance quantity.	CONB//[8c]/4!c/[N]15d	:93B::CONB//UNIT/100	Balance for which CA benefit provided. It should be reported
16S	M	End of Block	USECU	:16S:USECU	
End of sequence B Underlying Securities					
Mandatory sequence C Corporate Action Details					
16R	M	Start of Block	CADETL	:16:R:CADETL	
98A	O	Date	ANOU//8!n	:98A::ANOU//20080722	CA announcement date.
98A	O	Date	RDTE//8!n	:98A::RDTE//20080815	CA record date Banking.

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Tag	Status	Field Name	Format	Example	Explanation
98A	O	Date	XDTE//8!n	:98A::XDTE//20080813	CA Ex date.
22F	M	Additional business process indicator.	ADDB//[8c]/4!c	:22F::ADDB//CLAI	The qualifier is always CLAI.
70E	O	Additional text	ADTX//TRAN/7!c	:70E::ADTX//TRAN/CA12 345	Additional information on Corporate Action.
16S	M	End of Block	CADETL	:16S:CADETL	
End of sequence C Corporate Action Details					
Mandatory sequence D Corporate Action Confirmation					
16R	M	Start of Block	CACONF	:16R:CACONF	
13A	M	Number identification	CAON//3!c	:13A::CAON//001	Number Identification
22F	M	Indicator	CAOP//[8c]/4!c	:22F::CAOP//SECU or :22F::CAOP//CASH	This field represents whether cash movement or security movement is taking place.
22F	O	Indicator	DISF//[8c]/4!c	:22F::DISF//CINL	In case of fraction settlement this tag will be reported in the MT566 message.
90B	O	Security price	:CINL//4!c/3!a15d	:90B::CINL//ACTU/NOK1, 02	Security price
98A	O	Trade date	TRAD//8!n	:98A::TRAD//20080921	Trade date.
Optional Subsequence D1 Securities Movement (This sequence is reported, when ECAG receives this sequence from Clearstream Banking, otherwise this sequence is not reported)					
16R	M	Start of Block	SECMOVE	:16R:SECMOVE	
22H	M	Credit debit indicator	CRDB//4!c	:22H::CRDB//CRED OR :22H::CRDB//DEBT	Credit debit indicator.
35B	M	Identification of financial Instrument	[ISIN1!e12!c] [4*35x]	:35B:ISIN FR000012059	CA ISIN information

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Tag	Status	Field Name	Format	Example	Explanation
36B	M	Quantity of financial Instrument	PSTA//4!c/15d	:36B::PSTA//UNIT/100.	Posted quantity
94F	O	Place of safekeeping	SAFE//4!c/4!a2!a2!c[3!c]	:94F::SAFE//NCSD/SICV FRPPXXX	Local CSD BIC code
98A	O	Date	PAYD//8!n	:98A::PAYD//20080816	CA payment date.
98A	M	Date	POST//8!n	:98A::POST//20080817	Posting date
16S	M	End of Block	SECMOVE	:16S:SECMOVE	
End of subsequence D1 Securities Movement					
Optional subsequence D2 Cash Movement (This sequence is reported, if ECAG receives this sequence from Clearstream Banking, otherwise this sequence is not reported)					
16R	M	Start of Block	CASHMOVE	:16R:CASHMOVE	
22H	M	Credit, Debit Indicator	CRDB//4!C	:22H::CRDB//CRED OR :22H::CRDB//DEBT	Credit or Debit to Member account.
97A	M	Cash account information	CASH//35x	:97A::CASH//NOREF	NOREF will be reported in the account number.
19B	M	Posting amount	PSTA//3!a15d	:19B::PSTA//USD44045,49	Actual Posted amount
19B	O	Cash in lieu of security	CINL//3!a15d	:19B::CINL//USD0,49	
98A	O	Date	PAYD//8!n	:98A::PAYD//20080816	CA payment date.
98A	M	Posting date	POST//8!in	:98A::POST//20080817	Actual booking date
98A	O	Value date	VALU//8!in	:98A::VALU//20080817	Value date
90B	O	Security price	:CINL//4!c/3!a15d	:90B::CINL//ACTU/USD1,02	Security price
16S	M	End Of Block	CASHMOVE	:16S:CASHMOVE	
End of Subsequence D2 Cash Movement					
16S	M	End of Block	CACONF	:16S:CACONF	
End of sequence D Corporate Action Confirmation					
Mandatory sequence E Additional Information					

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Tag	Status	Field Name	Format	Example	Explanation
16S	M	Start of Block	ADDINFO	:16R:ADDINFO	
70E	M	Narrative Version	TXNR//10*35x	:70E::TXNR//INTRCOMP XS0140276618 05JAN09 OIL QTY 11.000 TR 100000 CP12345 TR ECP1311D00000001 CP EUREX	In the counter party information (after CP in the third line) EUREX will be reported always. For example :70E::TXNR//INTRCOMP XS0140276618 05JAN09 OIL QTY 11.000 TR 100000 CP12345 TR ECP1311D00000001 [36] CP **EUREX**
16S	M	End of Block	ADDINFO	:16S:ADDINFO	
End of sequence E additional information					

---

[36] TR is followed by [space] and the 16 digit Delivery Instruction Reference, CP is followed by [space] and 5 digit counterpart code "EUREX"

9 Technical Layout: MT202 - Debiting Instruction

9.1 Summary of the Cash Instructions Report

This report contains all (EC-IS) foreign currency debit cash instructions of a Clearing Member that have to be instructed by himself. The report is required by all Clearing Members using a foreign currency account at a cash payment bank in the local markets to get the information about the content of the cash payment instruction.

The creation of the report takes place after each cash netting run. The report is available for Clearing Members and Settlement Institutions.

9.2 Report Structure

Each report starts with one header message and ends with one trailer message using MT598. Header and Trailer message encapsulate the MT202 messages. Each message consists of three blocks. Blocks 1 and 2 form the header of a message, Block 4 contains the data in the text block. The MT598 header and trailer message is only available for reports delivered via CRE. Via SWIFT only the MT202 message is transferred.

Part	Content	Remark
Start of Message (Header)	{1: Basic Header Block }	
	{2: Application Header Block }	
Message Text	{4: Text Block }	

9.3 Header Structure

The header is assembled by two different types of headers: the basic header (block 1) and the application header (block 2). The header blocks 1 and 2 are of fixed length and are divided into sections of fixed length.

9.3.1 Basic Header

Field	Content	Remark
Block starting point & identification	1:	
Application identification	F	
Service identification	01	
Deliver LT address	BIC of Eurex Clearing Production: EUXCDEFFXXXX	Logical entity through which users send and receive FIN messages.
Session number	0000	Content by SWIFT Gateway
Sequence number	000000	Content by SWIFT Gateway

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9.3.2 Application Header

Field	Content	Remark
Block starting point and identification	2:	
Input/Output Identifier	O	
Message type	202	
Time	This time field contains the system time and date. This is the generation time in Greenwich Mean Time (GMT).	Local time of the sender (HHMM).
Message Input Reference	The input MIR. If the message is generated by the system, the input time is the generation time (in GMT) and the input MIR is the system MIR.	Date (local date of the sender YYMMDD) SWIFT address of the sender Filled with dummy data, "0000" ISN (Input Sequence Number) of the instructor is filled with dummy data "999999"
Date	The output date, local to the receiver.	Local date of the recipient (YYMMDD) to which the message was delivered
Time	This time field is the output time, local to the receiver.	Local time of the recipient (HHMM) to which the message was delivered
Message Priority		Always filled with "N"

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9.4 Text block in MT202

9.4.1 MT202 as used for the CD540 EC-IS Cash Instructions Report

M/C/O	Tag	Field Name	Format	Description	Example
M	20	Transaction Reference Number	16x	10 digit reference number (cash instruction ID).	:20:CSH0806D02238513
M	21	Related Reference	16x	Same Reference Number as in field 20.	:21: CSH0806D02238513
M	32a	Value Date, Currency Code, Amount	6!n3!a15d	Value Date in ISO format YYMMDD, ISO currency code, amount	:32A:100815SEK100000,
M	53a	Sender's Correspondent	[/1!a][/34x] 4!a2!a2!c[3!c]	This field specifies the sender of the message (CM BIC)	:53A:BNPAFRPPXXX
M	56a	Intermediary	[/1!a][/34x] 4!a2!a2!c[3!c]	The BIC of the cash correspondent bank (CCB) used by CBF(I) in the local market.	:56A: ESSESESSXXX
M	57a	Account With Institution	[/1!a][/34x] 4!a2!a2!c[3!c]	The BIC of the institution to which the funds have to be paid, for account of the Beneficiary Institution indicated in field :58a:. This is the BIC of Eurex Clearing.	:57A:EUXCDEFFXXX
M	58a	Beneficiary Institution	[/1!a][/34x] 4!a2!a2!c[3!c]	This field specifies the account number and BIC of the financial institution that has been designated by the Ordering Institution as the ultimate recipient of the funds being transferred. Account number and BIC of Eurex Clearing.	:58A:/67525 EUXCDEFFXXX

The corresponding BIC codes for the field 56a are:

Currency	Currency Code	Bank Name	BIC of CCB
Danish Krone	DKK	Danske Bank Copenhagen	DABADKKKXXX
Polish Zloty	PLN	Bank Handlowy W Warszawie S.A., Warsaw	CITIPLPXXXX
Swedish Krona	SEK	Skandinaviska Enskilda Banken, Stockholm	ESSESESSXXX
Norwegian Krona	NOK	Den Norske Bank, Oslo	DNBANOKCXXX

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10 Technical Layout: MT598 – Header and Trailer (for z/OS and CRE only)

This chapter describes the MT598 Header and Trailer messages as used for the reports CE260, CE265, CE565, CE270, CE570, CE280, CE580, CE290, CE295, CE595, CE395, CE695, CA550, RS810 and RS815.

Within the communication via z/OS (mainframe connection) network or Common Report Engine (CRE) every message block of the file is labeled with a header and a trailer message. For header and trailer MT598 is used.

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, 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:

Field	Format	Description
Block Starting Point & Identification	3!x	"{2:"
Input / Output Identification	1!x	Filled with "O"
Message Type	3!n	MT number of the input message : "598"
Time	4!x	Local time of the sender (HHMM).
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 Filled with dummy data, "0000" ISN (Input Sequence Number) of the instructor is filled with dummy data "999999"
Output Date	6!n	Local date of the recipient (YYMMDD) to which the message was delivered
Local Time of the Output	4!n	Local time of the recipient (HHMM) to which the message was delivered
Message Priority	1!x	Always filled with "N"
Block end	1!x	"}"

10.1 Format description MT598 as Header

Tag	Status	Fieldname	Format
20	M	Reference number of the transaction	14x
		The reference number has the following sub-fields:	
		- Receiver's / sender's account	4n
		- Date (JJMMTT)	6n
		- Transfer number	4n
		The field Receiver's / sender's account is to identify the receiver/sender on CCP side.	
		The field Transfer number is a definite, continuous number to identify the transfer.	
12	M	Sub-message type	
		- MT-number	3!n
		The field contains the value '001' which identifies the header message.	
77E	M	Description of the original message.	73x

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		The sub-fields of this field are identified by four digit	[n*78x]
		characteristics. A diagonal stroke must precede each	
		characteristic name, and there must always be a blank	
		between name and contents of the characteristic.	
		The following sub-fields are available:	
		/TRNA –ccc–aaa –ffff	
		ccc – Cycle, for example:	20x
		· 001 – Inbound	
		· 010 – Outbound Techn. Val. Feedback	
		· 011 – Outbound Business Val. Feedback	
		aaa – Application (CCP)	
		ffff – Function Code, for example:	
		· 0105 – Business Validation Feedback	
		· 0103 - Positive Technical Validation Feedback. At least one message was successfully processed within the file block.	
		· 0104 - Negative Technical Validation Feedback. None message could be processed within the file block.	
		/ERRT error text and /OMSG original message (analogue MT599)	

The differentiation between Technical Validation File, Business Validation File and the transaction file of the customer is done on the value of "Cycle" and "Function Code" in field 77E.

The Validation Files will use the same Transfer Number as the customer sent in his transaction file. If the customer sends message block number 3 to CCP, CCP will return the same number within the feedback file.

10.2 Format description MT598 as Trailer

Tag	Status	Fieldname	Format
20	M	Reference number of the transaction	14x
		The reference number has the following sub-fields:	
		- Receiver's / sender's account	4n
		- Date (JJMMTT)	6n
		- Transfer number	4n
		The field Receiver's / sender's account is to identify the receiver/sender on CBF side.	
		The field Transfer number is a definite, continuous number to identify the transfer.	
12	M	Sub-message type	
		- MT-number	3!n
		The field contains the value '099' which identifies the trailer message.	

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77E	M	Description of the original message. The sub-field of this field is identified by four digit characteristics. A diagonal stroke must precede each characteristic name, and there must always be a blank between name and contents of the characteristic. The following sub-field is available: /NOMS Number of messages	73x [n*78x] 6n

Field 77E of the trailer contains the number of the transferred records (inclusive header but without trailer).

10.3 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	14x	:20:99990303209999
12	M	Sub Message Type	3!n	:12:001
77E	M	Narrative Description of the Original Message	73x [n*78x]	:77E:/TREF XXXXXXXXXXXXXXXX/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 The number shows the sum of all records including header and footer record

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10.4 Field Description

The field description present in the document "User Manual for the Clearing and Settlement Statement of Clearstream Banking AG, Frankfurt Domestic for customers" are out of scope of this document.

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"

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Number of valid messages

Syntax: /NOVM 6x

Special note: Filled with "000000"

Number of invalid instructions

Syntax: /NOVI 6x

Special note: Filled with "000000"

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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,

§   RAWCE565 " EC–IS Pending Dlv Before NTP" report for Clearing Members,

§   RAWCE566 "EC–IS Pending Dlv Before NTP" report for Settlement Institutions,

§   RAWCE567 "EC–IS Pending Dlv 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,

§   RAWCE570 "EC-IS Settled Delivery" report for Clearing Members,

§   RAWCE571 "EC-IS Settled Delivery" report for Settlement Institutions,

§   RAWCE572 "EC-IS Settled Delivery" report for Trading Members,

§   RAWCE280 "Pending Delivery Instructions" report for Clearing Members,

§   RAWCE281 "Pending Delivery Instructions" report for Settlement Institutions,

§   RAWCE580 "EC-IS Pending Dlv Instructions" for Clearing Members,

§   RAWCE581 "EC-IS Pending Dlv

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Instructions" for Settlement Institutions,

§ RAWCE582 "EC-IS Pending Dlv Instructions" for Trading Members,

§ RAWCE290 "Eurex Deliveries" report for Clearing Members,

§ RAWCE291 "Eurex Deliveries" report for Settlement Institutions,

§ RAWCE292 "Eurex Deliveries" report for Trading Members,

§ RAWCE295 "Net Position Confirmation" report for Clearing Members,

§ RAWCE296 "Net Position Confirmation" report for Settlement Institutions,

§ RAWCE297 "Net Position Confirmation" report for Trading Members,

§ RAWCE595 "EC – IS Net Position Confirmation" report for Clearing Members,

§ RAWCE596 "EC – IS Net Position Confirmation" report for Settlement Institutions,

§ RAWCE597 "EC – IS Net Position Confirmation" report for Trading Members,

§ RAWCE395 "Net Clearing Report" for Clearing Members,

§ RAWCE396 "Net Clearing Report" for Settlement Institutions,

§ RAWCE397 "Net Clearing Report" for Trading Members,

§ RAWCE695 "EC-IS Net Clearing Report" for Clearing Members,

§ RAWCE696 "EC-IS Net Clearing Report" for Settlement Institutions,

§ RAWCE697 "EC-IS Net Clearing Report" for Trading Members,

§ RAWCA550 "EC-IS CA Confirmation" report for Clearing Members,

§ RAWCA551 "EC-IS CA Confirmation" report for Settlement Institutions,

§ RAWRS810 "GCP Select SRLH - Pending Delivery" report for Clearing Members,

§ RAWRS815 "GCP Select SRLH - Settled

Delivery" report for Clearing Members,

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11 Values Overview

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

Field Name	Desciption	Possible Values
95P	Place of Settlement	:95P::PSET//CIKBBEBBXXX :95P::PSET//SICVFRPPXXX :95P::PSET//NECINL2AXXX :95P::PSET//APKEFIHHXXX :95P::PSET//MOTIITMMXXX :95P::PSET//IBRCESMMSCL :95P::PSET//DTCYUS33XXX :95P::PSET//CRSTGB22XXX :95P::PSET//OEKOATWWXXX :95P::PSET//VPDKDKKKXXX :95P::PSET//HCSDGRAAXXX :95P::PSET//VPSNDKKKXXX :95P::PSET//IBLSPTPPXXX :95P::PSET//VPCSSESSXXX :95P::PSET//KDPWPLPWXXX :95P::PSET//DAKVDEFFDOM
22F	Party Capacity Indicator	:22F::TRCA/DAKV/AGEN :22F::TRCA/DAKV/AG02 :22F::TRCA/DAKV/AG03 :22F::TRCA/DAKV/AG04 :22F::TRCA/DAKV/AG05 :22F::TRCA/DAKV/AG06 :22F::TRCA/DAKV/AG07 :22F::TRCA/DAKV/AG08 :22F::TRCA/DAKV/AG09

12   Appendix

Following abbreviations are used throughout the document:

Abbreviation	Stands for
ADR	American Depository Receipt
ASL	Already matched Securities Lending (SecLend)
BOD	Begin of day
BRP	Batch oriented reporting
BBK	Deutsche Bundesbank
CA	Corporate Action
CB	Central Bank
CBF	Clearstream Banking Frankfurt
CBL	Clearstream Banking Luxembourg
CCB	Cash Correspondent Bank
CCP	Central Counter Party
CHF	Swiss Francs
CM	Clearing Member
CORPT	Continuous Reporting
CREST	Central Securities Depository for UK and Ireland
CRE	Common Report Engine
CRP	Continuous reporting
CSD	Central Securities Depository
DIN	Dual Instruction Netting
DTP	Day Time Processing
DvP	Delivery versus Payment
EB	Euroclear Bank
ECAG	Eurex Clearing AG
EOD	End of Day
EUR	Euro
EOC	Euroclear
FUND	Retaining and Distributing Funds

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Abbreviation	Stands for
GBP	Great Britain Pound
GC (Pooling)	General Collateral (Pooling)
GDM	Gross Delivery Management
GDR	Global Depository Receipts
IC	Integrated Clearer
ICSD	International Central Securities Depository
IoD	Interest of Delay
ISI	Immediate Settlement Instruction
LDF	Late Delivery Fine
MSU	Minimum Settlement Unit
NTP	Night Time Processing
PB	Payment Bank
PoA	Power of Attorney
RE	Risk Engine
RTS	Real Time Settlement
RvP	Receive versus Payment
SDS	Same-Day-Settlement
SI	Settlement Institution
SIN	Single Instruction Netting
SIS	SegaInterSettle AG
SNB	Swiss National Bank
SNU	Settlement Netting Unit
SO	Surplus-Offsetting
SRLH	Specific Repo License Holder
SS	Surplus-Surplus
STD	Standard settlement
SUB	Subscription rights
TDN	Trade Date Netting
TM	Trading Member
T2S	TARGET2-Securities

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Abbreviation	Stands for
USD	US Dollar
XTF	Exchange Traded Fund
z/OS	z/OS (mainframe connection) network