CCP Release 16.0

Description of Reports - RAW Data
valid from 19 November 2018

- PUBLIC -

Table of Contents

1 Introduction

The purpose of this document is to describe the content of the raw data files for Clearing Members, Trading Members and Settlement Institutions.

This document also provides an overview of the available reports. The report layouts are described in detail in Member documentation "Description Reports Layout".

The risk based margining reports as well as the fee reports layout and content are described in the XML Report Reference Manual communicated in course of Eurex publications. These reports are thus no longer included in this document. The risk and the fee reports are still though selectable via the Securities Clearing GUI.

This document consists of seven chapters:

Chapter 1 Introduction

Chapter 2 General Layout

Chapter 3 Overview of Raw Reports

Chapter 4 Raw Data Files Description

Chapter 5 Values Overview

Chapter 5 Appendix

This document refers to participants with the following roles:

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

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

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

This version replaces all former versions. Changes introduced with CCP Release 16.0 are marked in yellow.

1.1 General Changes due to CCP Release 16.0

With CCP release 16.0 that will be implemented on19 November 2018 an additional field value ‘0XXX’ is introduced for field ‘INFO TYPE’ in reports ‘RAWTC755 – Repo Fixings’ and ‘RAWTC750 – Repo Contracts’. ‘0’ is fixed and ‘XXX’ is the number of days of the closing periods. Valid values for ‘XXX’ are numbers between 001 and 999.

2 General Layout

2.1 General Layout of Raw Data Files

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

The report overview is provided according to the following format:

- Data records
- End of report records.

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

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

Report example:

- Data records

Common fields:

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

Report-specific fields:

<report-specific field><report specific field><report specific field><...

- End of report records

End of report:

END<report ID>

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

Environment	Eurex	CCP
Production environment	00	20
Simulation environment	01	21

2.2 General Layout of Risk Margin Calculation Files

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

2.3 Raw Data Interface

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

2.4 Raw Data File Description

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

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

"Data Type": N – Numeric (right-aligned)
A – Alphanumeric (left-aligned, trailing spaces)
F – Freetext (left-aligned, trailing spaces)

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

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

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

2.5 File Processing and Maintenance

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

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

3 Overview of Raw Reports

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

Reporting group	Description
BRP	With CCP release 12.0 (T2S wave 4), the CBFs STD/SDS1/SDS2 settlement cycles were decommissioned and replaced by the night time settlement (NTS) and real-time settlement (RTS) supported by T2S. With the exception of report CD270 that will remain in reporting group 'BRP', the reports for euro equities currently comprised in the reporting group 'BRP' will be moved to the reporting group 'CORPT'.
CORPT	"CORPT" refers to continuous reporting for fixed income and equities (including equities from the EC - International Service). The respective reports are time triggered by the CCP reflecting the processing results within these time windows. With CCP release 15.0 the number of the reporting runs is enhanced by one additional run to decrease the gap between reporting run 5 and reporting run 6. Therewith, 10 reporting runs will be provided with the introduction of the update of CCP release 15.0. CORPT Reporting Runs: Reporting Run 1 – 05:30 hrs Reporting Run 2 – 08:30 hrs Reporting Run 3 – 11:00 hrs Reporting Run 4 – 12:30 hrs Reporting Run 5 – 14:30 hrs Reporting Run 6 – 16:00 hrs Reporting Run 7 – 16:45 hrs Reporting Run 8 – 19:00 hrs Reporting Run 10 – 22:00 hrs Reporting Run 11 – 01:00 hrs
EOD	Reports that are created end of day. These reports are independent of instrument type, currency and custody type.
BONDS	Bonds specific reporting
EXS	Specific reporting of Equities, XTFs, Funds, ADR, GDR and Subscription Rights
OTHER	Risk Engine reporting, Fee reporting

The following table lists all CCP reports. The table also shows frequency of the reports, the availability depending on the Member role and finally the availability of raw data.

Report ID	Report Title	Reporting group	Report Distribution	Freq.[1]	Availability[2]			Format[3]
					TM	CM	SI	
RAWCA130	Compensation Partner	EOD	Common Report Engine	D		X	X	RAW
RAWCA140	Loan Compensation Partner	EOD		D		X	X	RAW
RAWCA160	Custody Payment Statement	EOD		D		X	X	RAW
RAWCA180	Capital Adjustments on Trades	EOD		D		X	X	RAW
RAWCA550	EC-IS CA Confirmation	EOD	SNA, SWIFT, Common Report Engine	D		X	X	SWIFT MT566
RAWCB220	Daily Fines	EOD	Common Report Engine	D		X		RAW
RAWCB230	Daily Gross Delivery Mgmt.	EOD		D		X	X	RAW
RAWCB315	DAILY CLEARING FEES BONDS	OTHER		D		X		TXT/XML
RAWCB320	DAILY CLEARING FEES	OTHER		D		X		TXT/XML
RAWCB325	DAILY SERVICE FEES	OTHER		D		X		TXT/XML
RAWCB330	DAILY SETTLEMENT FEES	OTHER		D		X		TXT/XML
RAWCB350	MONTHLY FEE STATEMENT	OTHER		M		X		TXT/XML
RAWCB530	EC-IS Daily Gross Dlv Mgmt	EOD		D		X	X	RAW
RAWCC011	Current Liquidating Margin	OTHER		D	X	X		TXT/XML
RAWCC040	Liquidating Value I	OTHER		D	X	X		TXT/XML
RAWCC045	Additional Margin	OTHER		D	X	X		TXT/XML
RAWCC050	Daily Margin	OTHER		D	X	X		TXT/XML
RAWCC055	Daily Margin Offset	OTHER		D	X	X		TXT/XML
RAWCC060	Daily Margin Summary	OTHER		D		X		TXT/XML

1 D – Daily; ID - Intra-day, M - Monthly

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

3 Reports in SWIFT format are described in the document “Member File Based & SWIFT Interface”.

Report ID	Report Title	Reporting group	Report Distribution	Freq.1)	Availability2)			Format3
					TM	CM	SI	
RAWCC080	Security / Cash Risk Position	OTHER		D	X	X		TXT/XML
RAWCD150	Cash Obligations	EOD		D		X	X	RAW
RAWCD250	Settled Cash Transactions	EOD		D		X	X	RAW
RAWCD550	EC-IS Settled Cash Trans	EOD		D		X	X	RAW
RAWCD540	EC-IS Cash Instructions	CORPT (After each Cash netting Run)	SWIFT, Common Report Engine	D		X	X	SWIFT MT202
RAWCE250	Partial Delivery Deviating Cash Amount [4]	CORPT	Common Report Engine	D		X	X	RAW
RAWCE260	Pending Delivery	CORPT	SNA, SWIFT, Common Report Engine	D	X	X	X	SWIFT MT536
RAWCE265	Pending Delivery Before NTP	CORPT		D	X	X	X	SWIFT MT536
RAWCE565	EC-IS Pending Dlv Before NTP	CORPT		D	X	X	X	SWIFT MT536
RAWCE270	Settled Delivery	CORPT		ID	X	X	X	SWIFT MT536
RAWCE570	EC-IS Settled Delivery	CORPT		ID	X	X	X	SWIFT MT536
RAWCE280	Pending Delivery Instructions	CORPT		D		X	X	SWIFT MT536
RAWCE580	EC-IS Pending Dlv Instructions	CORPT		ID	X	X	X	SWIFT MT54x
RAWCE290	Eurex Deliveries	EOD	SNA, Common Report Engine	D	X	X	X	SWIFT MT512
RAWCE295	Net Position Confirmation	EOD		D	X	X	X	SWIFT MT512
RAWCE595	EC-IS Net Position Conf	EOD		D	X	X	X	SWIFT MT512
RAWCE395	Net Clearing Report	EOD	SNA, SWIFT, Common Report Engine	D	X	X	X	SWIFT MT518
RAWCE695	EC-IS Net Clearing Report	EOD		D	X	X	X	SWIFT MT518
RAWRS810	GCPSEL SRLH Pending Delivery	CORPT		D		X		SWIFT MT536

[4] Creation takes place after the clean-up of the delivery instructions. This clean-up takes place between the cash run DTP6 at 16:30 hrs and the Night Time Processing at 18:00 hrs

Report ID	Report Title	Reporting group	Report Distribution	Freq.1)	Availability2)			Format3
					TM	CM	SI	
RAWRS815	GCPSEL SRLH Settled Delivery	CORPT	Common Report Engine	ID		X		SWIFT MT536
RAWRS820	GCPSEL SRLH REPO Contracts	EOD		D		X		RAW
RAWRS860	GCPSEL SRLH Settled Cash Transactions	EOD		D		X		RAW
RAWTC750	REPO Contracts[5]	EOD		D	X	X	X	RAW
RAWTC755	REPO Fixings	CORPT		ID	X	X	X	RAW

[5] This report is delivered in the EOD processing after 0:30.

3.1 Detailed Delivery Reports

The event triggered batch oriented reporting (BRP) of the Detailed Delivery Reports CE260, CE270 and the CE275 report for euro equities were decommissioned with CCP Release 12.0 (T2S wave 4). The reporting of the ‘BRP’ version of CE260 and CE270 were incorporated in the ‘CORPT’ version of the respective reports. The content of report CE275 was incorporated in the ‘CORPT’ version of report CE270.

The CORPT timeline is event and time triggered. Time triggered means report creation takes place at a fixed but configurable time per day.

One further ‘CORPT’ reporting run was added to the already existing 8 runs with CCP release 12.0 (T2S wave 4). If a Member selects a report, the Member receives all 9 reports which are produced for each business day.

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

Continuous reporting (CORPT)		
	Creation Cycle	Report ID
Event triggered	**BOD**	RAWCE260/RS810
Time triggered	**RC001 (05:30 hrs)**	RAWCE270/CE570/CE580/RS815/TC755
	RC002 (08:30 hrs)	RAWCE270/CE570/CE580/RS815/TC755
	RC003 (11:00 hrs)	RAWCE270/CE570/CE580/RS815/TC755
	RC004 (12:30 hrs)	RAWCE270/CE570/CE580/RS815/TC755
	RC005 (14:30 hrs)	RAWCE270/CE570/CE580/RS815/TC755
	RC006 (16:00 hrs)	RAWCE270/CE570/CE580/RS815/TC755
	RC007 (16:45 hrs)	RAWCE270/CE570/CE580/RS815/TC755
	RC008 (19:00 hrs)	RAWCE270/CE570/CE580/RS815/TC755
	RC010 (22:00 hrs)	RAWCE270/CE570/CE580/RS815/TC755
	RC011 (01:00 hrs)	RAWCE270/CE570/CE580/RS815/TC755
Event triggered	**EOD**	RAWCE265/CE565/CE280
	DTP1-6, NTP	RAWCE250

3.1.1 Historical reports

The historical reports can be requested up to four CCP business days backwards. For the request and creation of historical reports the CCP calendar should be used. No request is required for the reports provided via the Common Report Engine, when the report has already been selected. All selected reports are kept for at least ten business days in the past. If a historical report, which has not already been selected, is requested for provisioning via the Common Report Engine (CRE), it can be found under the historical date in the CRE directories.

3.1.2 Trade Identification

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

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

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

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

3.1.3 Role Specific Reporting

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

The report ID is defined as follows:

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

3.1.4 Corporate Action Entitlement Day Reporting

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

The corporate action processing for EC-IS (Eurex Clearing International Service) trades takes place at the respective local CSD. ECAG receives feedback on trades impacted by corporate action processing on or after the entitlement day. Till the feedback is received by ECAG the trades will be reported as “cum” and once the updates are received the trades will be reported as “ex”.

For the events having impact on underlying (e.g. ISIN Change), in the reports CE565 and CE570 the field “Corporate Action Indicator” represents whether the trade is “cum” or “ex”. When the indicator is “Y” then the trade is Ex.

Report RAWCA550 EC-IS CA Confirmation contains corporate action entitlement settlement information for income events and events having no impact on underlying (i.e. rights and forward split without ISIN change).

Report ID	Name of the report	Reported … at the entitlement day
RAWCA130	CA130 Compensation Partner	Cum for Re-Run / Ex for Cancel Run
RAWCA140	CA140 Loan Compensation Partner	Cum for Re-Run / Ex for Cancel Run
RAWCA160	CA160 Custody Payment Statement	Cum
RAWCA180	CA180 Capital Adjustment on Trades	Cum/Ex
RAWCA550	CA550 EC-IS CA Confirmation	Ex
RAWCB220	CB220 Daily Fines	N/A
RAWCB230	CB230 Daily Gross Delivery Management	N/A
RAWCB530	CB530 EC-IS Daily Gross Dlv Mgmt	N/A
RAWCD150	CD150 Cash Obligations	Ex
RAWCD250	CD250 Settled Cash Transactions	N/A
RAWCD540	EC-IS Cash Instructions	N/A
RAWCD550	CD550 EC-IS Settled Cash Trans	N/A
RAWCE250	CE250 Partial Delivery Deviating Cash Amount	N/A
RAWCE260	CE260 Pending Delivery	Ex
RAWCE265	CE265 Pending Delivery Before NTP	Ex
RAWCE295	CE295 Net Position Confirmation	Cum
RAWCE595	CE595 EC-IS Net Position Conf	Cum
RAWCE395	CE395 Net Clearing Report	Cum
RAWCE695	CE695 EC-IS Net Clearing Report	Cum
RAWCE565	CE565 EC-IS Pending Dlv Before NTP	Ex / Cum
RAWCE270	CE270 Settled Delivery	N/A

Report ID	Name of the report	Reported … at the entitlement day
RAWCE570	CE570 EC–IS Settled Delivery	Ex / Cum
RAWCE280	CE280 Pending Delivery Instructions	Ex
RAWCE580	CE580 EC–IS Pending Dlv Instructions	Cum
RAWCE290	CE290 Eurex Deliveries	Cum
RAWRS810	RS810 GCPSEL SRLH Pending Delivery	Ex
RAWRS815	RS815 GCPSEL SRLH Settled Delivery	N/A
RAWRS820	RS820 GCPSEL SRLH REPO Contracts	N/A
RAWRS860	RS860 GCPSEL SRLH Settled Cash Transactions	N/A
RAWTC750	TC750 REPO Contracts	N/A
RAWTC755	TC755 REPO Fixings	N/A

3.2 Overview of Risk Margin Calculation Files

3.2.1 Proposed Files for Risk Margin Calculation

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

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

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

3.2.2 Description of Risk Margin Calculation Files

The risk margin calculation files are described in detail in the Eurex Exchange Member interface specifications – File interface layouts and support Members in performing risk margin calculation. These files are not Member-specific, i.e. the same files are sent to all Members and are available on the Internet. The files are sent in complete form, i.e. they do not only contain the changes from the last update.

3.3 Report Extension

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

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

Note: reports created within the CORPT runs (RC001 to RC011) furthermore are numbered accordingly with “001”…”011”.

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

4 Raw Data Files Description

4.1 Corporate Action Raw Data Files

4.1.1 Raw Data File RAWCA130 - Compensation Partner

This raw data file lists trades affected by non-income corporate action events resulting from cancellations/ re-runs that must be handled manually between the CCP and the Clearing Member and/or the Clearing Member and Trading Member respectively. Entries from UK products (CREST) and entries from EC-IS are not considered in this report.

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

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

RAWCA130		Compensation Partner			
No.	Field	Field Length	Data Type	Special Format	Description
9	Entitlement Date	8	N	YYYYMMD D	Entitlement date of corporate action event.
10	ISIN	12	A		ISIN of the event affected security.
11	Currency	3	A		Settlement currency of the trades. See chapter 5.
12	Corporate Action	4	A		Description of corporate action as specified by CBF: “CONV” – Conversion. “SPLF” – Stock split. “PARI” – Pari-Passu. “RHTS” – Rights issue. “BONU” – Bonus issue, “SOFF” - Spin Off “DVOP” - Dividend Option “DVSE” - Stock Dividend “SPLR” - Reverse Stock Split “DECR” - Capital Decrease “MRGR” – Merger “CHAN” - Reclassification
13	Processing Type	1	A		Description of processing as specified in CBF Custody File field “Verarbeitungsart”: “0” – Original Run. “C” – Cancellation. “R” – Re-run.
14	Ex Date	8	N		Ex-date of the event.
15	New ISIN	12	A		ISIN of the right or of the security that is to be changed. Empty in case of a pure change of the nominal value.
16	Ratio Numerator	17	N	9.7	Ratio numerator. (In case of a re-run filled with CBF adjustment ratio enumerator. In case of a cancellation filled with CBF adjustment ratio denominator)
17	Ratio Denominator	17	N	9.7	Ratio denominator. (In case of a re-run filled with CBF

RAWCA130		Compensation Partner			
No.	Field	Field Length	Data Type	Special Format	Description
					adjustment ratio denominator. In case of a cancellation filled with CBF adjustment ratio enumerator)
18	Settlement Status	1	A		Trade delivery status on the level CCP – Clearing Member / Clearing Member – customer at entitlement day: “C” – settled/pending (“closed”). “P” – pending/pending.
19	Member ID of Exchange Member	5	A		Identification of the Exchange Member.
20	Account Type	2	A		Account type. See chapter 5.
21	Trading Location	4	A		Trading location. See chapter 5.
22	Trade Type	1	A		Exchange trade type. See chapter 5.
23	Trade Date	8	N	YYYYMMDD	Trading date.
24	Trade Number	10	A		Trading number as provided from the trading location.
25	Order Number	16	F	16	Order number.
26	C7 Acct. Name	32	A		C7 Account name. If no account information is available, field remains empty.
27	Original Quantity	15	N	±10.3	The original quantity at entitlement day for a re-run. The quantity after the original runs for a cancellation. Note: Sell trades are indicated with a minus sign.
28	Current Quantity Settl./Settl.	15	N	±10.3	The actual quantity of the trade in the state settled/settled on the processing day. Note: Sell trades are indicated with a minus sign.

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

RAWCA130		Compensation Partner			
No.	Field	Field Length	Data Type	Special Format	Description
					settled/settled or settled/pending per current day, the settlement amount is filled with “0”.

4.1.2 Raw Data File RAWCA140 – Loan Compensation Partner

This raw data file lists trades affected by non-income Corporate Action events resulting from cancellations/ re-runs that must be handled manually between the CCP and the Clearing Member and/or the Clearing Member and Trading Member respectively.

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

RAWCA140		Compensation Partner			
No.	Field	Field Length	Data Type	Special Format	Description
1	Report ID Code	8	A		Identification of the raw data stream. Values include: “RAWCA140” – Valid data record. “ENDCA140” – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values are: “20” – Production environment. “21” – Simulation environment.
5	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
6	Settlement Location	5	A		Settlement location. See chapter 5.
7	Settlement Account	12	A		Branch settlement account.

RAWCA140		Compensation Partner			
No.	Field	Field Length	Data Type	Special Format	Description
8	Headquarter Settlement Account	12	A		Headquarter Settlement Account. If no “RegÜber” relation exists the head settlement account is filled as the settlement account
9	Entitlement Date	8	N	YYYYMMDD	Entitlement date of Corporate Action event.
10	ISIN	12	A		ISIN of the event affected security. . In case of a cancel-run the new ISIN after original run
11	Currency	3	A		Settlement currency of the loans. See chapter 5.
12	Corporate Action	4	A		Description of Corporate Action as specified by CBF: “CONV” – Conversion “MRGR” - Merger “SPLF” – Stock split “SPLR” -.Reverse Stock Split “DECR” – Capital Decrease “DVSE” – Stock Dividend “CHAN” – Reclassification “PARI” – Pari-Passu. “RHTS” – Rights issue. “BONU” – Bonus issue. “SOFF” – Spin-Off “DVOP” – Dividend Option
13	Processing Type	1	A		Description of processing as specified in CBF Custody File field “Verarbeitungsart”: “0” – Original Run. “C” – Cancellation. “R” – Re-run.
14	Ex Date	8	N		Ex-date of the event – 1 business day.
15	New ISIN	12	A		ISIN of the right or of the security that is to be changed. Empty in case of a pure change of the nominal value. In case of a cancel-run of type ISIN change or nominal

RAWCA140		Compensation Partner			
No.	Field	Field Length	Data Type	Special Format	Description
					and ISIN change the original ISIN of the loan.
16	Ratio Numerator	17	N	9.7	Ratio numerator. (In case of a re-run filled with CBF adjustment ratio enumerator. Same applies for cancellation of type additional right. In case of a cancellation of type nominal change or nominal and ISIN change filled with CBF adjustment ratio denominator)
17	Ratio Denominator	17	N	9.7	Ratio denominator. (In case of a re-run filled with CBF adjustment ratio denominator. . Same applies for cancellation of type additional right. In case of a cancellation filled with CBF adjustment ratio enumerator)
18	Settlement Status	1	A		Trade delivery status on the level CCP – Clearing Member / Clearing Member – customer at entitlement day: “C” – settled/pending (“closed”). “P” – pending/pending.
19	Member ID of Exchange Member	5	A		Identification of the Exchange Member.
20	Account Type	2	A		Account type. See chapter 5.
21	Trading Location	4	A		Trading location. See chapter 5.
22	Trade Type	1	A		Exchange trade type. See chapter 5.
23	Trade Date	8	N	YYYYMMDD	Trading date.
24	Trade Number	10	A		Trading number as provided from the trading location.
25	Order Number	16	F	16	Order number.

RAWCA140		Compensation Partner			
No.	Field	Field Length	Data Type	Special Format	Description
26	Original Quantity	15	N	±10.3	The original quantity at entitlement day for a re-run. The quantity after the original runs for a cancellation. The quantity to be adjusted for reverse compensations. Note: Sell trades are indicated with a minus sign.
27	Current Quantity Settl./Settl.	15	N	±10.3	The actual quantity of the loan in the state settled/settled on the processing day. Note: Sell trades are indicated with a minus sign.
28	Current Quantity Settl./Pend.	15	N	±10.3	The actual quantity of the loan in the state settled/pending on the processing day. Note: Sell trades are indicated with a minus sign.
29	Current Quantity Pend./Pend. SG	15	N	±10.3	The actual quantity of the loan in the state pending/pending on the processing day (in case of a cancel run of type additional right the quantity of the additional right loan that is currently pending). The quantity to be adjusted for reverse compensations.. Note: Sell trades are indicated with a minus sign.
30	Current Quantity Pend./Pend. OB	15	N	±10.3	The actual quantity of the loan in the state pending/pending on the processing day and is assigned to the offsetting block. Note: Sell trades are indicated with a minus sign.
31	Compensation ID FOP	8	N		Identification of the FOP compensation to link the loans involved in one compensation (filled

RAWCA140		**Compensation Partner**			
No.	Field	Field Length	Data Type	Special Format	Description
					with “00000000” in case of settlement status settled/pending).
32	Compensation ID FOP (R)	8	N		Identification of the compensation to link the loans involved in the FOP reverse instruction (filled with “00000000” if not required). An additional compensation FOP is only required in case the new ISIN after original run is still valid.
33	Reverse Compensation Flag	1	A	Y or N	Defines whether the related record is a reverse compensation or not

4.1.3 Raw Data File RAWCA160 - Custody Payment Statement

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

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

Due to the Securities Lending specific report RPTCL165, that was introduced in order to avoid duplicate information to the clearing Members the loans under the CCP Service for Securities Lending will be deselected from the report.

It is generated during the end-of-day processing. Entries from UK products (CREST) and entries from EC-IS are not considered in this report.

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

RAWCA160		**Custody Payment Statement**			
No.	Field	Field Length	Data Type	Special Format	Description
1	Report ID Code	8	A		Identification of the raw data stream. Values include: “RAWCA160” – Valid data record. “ENDCA160” – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values are: “20” – Production environment. “21” – Simulation environment.
5	Settlement Location	5	A		Settlement location. See chapter 5.
6	Settlement Account	12	A		Branch settlement account.
7	Member ID of Clearing Member	5	A		Identification of the Clearing Member.

RAWCA160		Custody Payment Statement			
No.	Field	Field Length	Data Type	Special Format	Description
8	Member ID of Exchange Member	5	A		Identification of the Exchange Member.
9	Account Type	2	A		Account type. See chapter 5.
10	Cash Stl Account	22	A		Cash account number that is assigned to the corresponding cash settlement location.
11	Value Date	8	N	YYYYMMDD	Value date of the cash bookings.
12	Entitlement Date	8	N	YYYYMMDD	Entitlement date of corporate action event.
13	Settlement Run	4	A		Cash Settlement run at CBF. See chapter 5.
14	Currency	3	A		Currency of the dividend. See chapter 5.
15	ISIN	12	A		ISIN of the event affected security.
16	Trade Date	8	N	YYYYMMDD	Trading date.
17	Trading Location	4	A		Trading location. See chapter 5.
18	Trade Type	1	A		Exchange trade type. See chapter 5.
19	Trade Number	10	A		Trading number as provided from the trading location.
20	SFX	5	N		Trading number suffix.
21	Contract Type	1	A		Contract type. See chapter 5.
22	Order Number	16	F		Order number.
23	C7 Acct. Name	32	A		C7 Account name. If no account information is available, field remains empty.
24	MI Order Number	16	F		Member internal order number.

RAWCA160		Custody Payment Statement			
No.	Field	Field Length	Data Type	Special Format	Description
25	Date Settled	8	N	YYYYMMDD	Date on which the trade was settled; empty, if the trade is still pending.
26	Buy/Sell Indicator	1	A		Buy sell type. See chapter 5.
27	Nominal / Quantity	17	N	±12.3	Nominal / quantity security amount considered for income event.
28	Payment Credit/Debit	15	N	±11.2	Payment credit / debit
29	Cash Stl Location	5	A		Cash settlement location. See chapter 5.
30	Cash Stl Location BIC	11	A		BIC of cash settlement location (e.g. RBOSGB2LXXX)
31	Reverse Compensation Flag	1	A		"R" Reverse Compensation on settled trade due to Corporate Action. " " otherwise.
32	CA Type	1	A		I for Income, T for Tax liquidity[6]

[6] Updated due to UCITS IV Directive (UCITS = Undertakings for Collective Investment in Transferable Securities).

4.1.4 Raw Data File RAWCA180 - Capital Adjustments on Trades

The raw data file contains information about the impact of original runs (and cancellation-/re-runs[7]) of corporate action non-income events on trades. The original trade is always shown first.
The raw data file is generated during the end-of-day processing. Entries from UK products (CREST) and entries from EC-IS are not considered in this report.

With T2S wave 2 (CCP Release 10.0) the report also shows fractions resulting out of corporate actions nominal change / nominal ISIN change and additional rights.

The fractions are reported on the day of their creation. Fractions resulting from surplus and offset quantities are displayed separately; i.e. multiple fraction records can be displayed for one trade. A new value (‘C’) for the action type is introduced to indicate a fraction out of closed part of trade.

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

RAWCA180		**Capital Adjustments on Trades**			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: “RAWCA180” – Valid data record. “ENDCA180” – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values are: “20” – Production environment. “21” – Simulation environment.
5	Settlement Location	5	A		Settlement location. See chapter 5.
6	Settlement Account	12	A		Branch settlement account.

[7] Cancellation-/re-runs of corporate action non-income events are shown on this report if the event was processed by CCP automatically, else the events are shown on report RPTCA130 Compensation Partner.

RAWCA180		Capital Adjustments on Trades			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
7	External Settlement Location	5	A		External Settlement Location (See chapter 5 : field Settlement location) (only filled if corporate action results in a NCSC instrument)
8	External Settlement Account	5	A		External Settlement Account (only filled if corporate action results in a NCSC instrument)
9	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
10	Member ID of Exchange Member	5	A		Identification of the Exchange Member.
11	Account Type	2	A		Account type. See chapter 5.
12	Original ISIN	12	A		ISIN of the original trade.
13	Entitlement Date	8	N	YYYYMMDD	Entitlement date of corporate action event.
14	Trade Date	8	N	YYYYMMDD	Trading date.
15	Trading Location	4	A		Trading location. See chapter 5.
16	Trade Type	1	A		Exchange trade type. See chapter 5.
17	Trade Number	10	A		Trading number as provided from the trading location.
18	SFX	5	N		Trading number suffix.
19[8]	Order Number	16	F		Order number. In case of a Reverse Compensations the Order Number starts with the prefix “CCPREV”.

[8] In case of a Reverse Compensations the Order Number starts with the prefix “CCPREV”.

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

4.2 Trade Raw Data Files

4.2.1 Raw Data File RAWCB230 - Daily Gross Delivery Mgmt.

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

It is generated during the end-of-day processing. Entries from EC-IS are not considered in this report but are included in the CB530 EC-IS Daily Gross Dlv Mgmt.

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

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

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

RAWCB230		Daily Gross Delivery Mgmt.			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
					”BIBL” (buy-in block) ”BIRL” (buy-in release) “IBL” (ISIN block) “IRL” (ISIN release) ”TBBL”[9] (Technical Buy-in block) ”TBRL” (Technical Buy-in release) “TIBL” (Technical ISIN block) ”TIRL” (Technical ISIN release) “CLOS” trade closing for open and open-variable repos “RACH” rate change for pending variable open-variable repos Note: A transaction is “REL” (release) if the released quantity has been increased. It is “BLCK” (block) if the released quantity has been reduced.
21	Quantity	17	N	±12.3	Quantity that has been blocked, released, Buy-In / ISIN / Technical Buy-In / Technical ISIN blocked, Buy-In / ISIN / Technical Buy-In / Technical ISIN released, linked or unlinked.
22	Linked Trade Number	10	A		External Trading ID for (manually) linked trades; empty for automatically linked trades.
23	Performed by	11	A		ID of the Member/user who performed the modification. Special cases: “STL-INS-DAT” if the source was the settlement instruction data carrier. “SYSTEM” – if the source was Eurex Bond or Eurex Repo.
24	Settlement Currency	3	A		Settlement currency. See chapter 5.

[9] Only used for exception handling

4.2.2 Raw Data File RAWCB530 EC-IS Daily Gross Dlv Mgmt

This raw data file contains all gross delivery management transactions performed on the current day by the Clearing Member, Settlement Institution or on behalf of by Clearing Supervision. Only trades relevant to EC-IS are considered in this report.

Since GDM is limited to queries only for EC-IS, RAWCB530 EC-IS Daily Gross Dlv Mgmt includes only activities performed by Clearing Supervision.

Additional field values of the RAWCB530 EC-IS Daily Gross Dlv Mgmt report are presented in chapter 5 Values Overview.

RAWCB530		**Daily Gross Delivery Mgmt.**			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: “RAWCB530” – Valid data record. “ENDCB530” – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values are: “20” – Production environment. “21” – Simulation environment.
5	Settlement Location	5	A		Settlement location. See chapter 5.
6	Settlement Account	35	A		Branch settlement account.
7	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
8	Member ID of Exchange Member	5	A		Identification of the Exchange Member.

RAWCB530		Daily Gross Delivery Mgmt.			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
9	ISIN	12	A		ISIN of the security.
10	Trade Date	8	N	YYYYMMDD	Trading date.
11	Trading Location	4	A		Trading location. See chapter 5.
12	Trade Type	1	A		Exchange trade type. See chapter 5.
13	Trade Number	10	A		Trading number as provided from the trading location.
14	SFX	5	N		Trading number suffix.
15	Leg Number	3	A		Leg. See chapter 5.
16	Order Number	16	F		Order number.
17	Maintenance Time	8	N	HH:MM:SS	Maintenance time; time at which the function was executed.
18	Maintenance Date	8	N		Maintenance date; date at which the modification was executed.
19	Nominal / Quantity	17	N	±12.3	Nominal / quantity security amount. (No quantity is shown in case of an ISIN block / release transaction)
20	Transaction	9	A		Free form text field e.g. “NEW” new trade automatically “DEL” trade deletion on behalf ”BIBL” (buy-in block) ”BIRL” (buy-in release) “IBL” (ISIN block) “IRL” (ISIN release) ”TBBL”[10] (Technical Buy-in block) ”TBRL” (Technical Buy-in release) “TIBL” (Technical ISIN block) ”TIRL” (Technical ISIN release)

[10] Only used for exception handling

RAWCB530		Daily Gross Delivery Mgmt.			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
21	Quantity	17	N	±12.3	Quantity that has been blocked, released, Buy-In / ISIN / Technical Buy-In / Technical ISIN blocked, Buy-In / ISIN / Technical Buy-In / Technical ISIN released, linked or unlinked.
22	Linked Trade Number	10	A		Empty
23	Performed by	11	A		ID of the Member/user who performed the modification. Special cases: “STL-INS-DAT” if the source was the settlement instruction data carrier. “SYSTEM” – if the source was Eurex Bond or Eurex Repo.
24	Settlement Currency	3	A		Settlement currency. See chapter 5.

4.2.3 Raw Data File RAWTC750 - Repo Contracts

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

It is generated during the end-of-day processing. Entries from EC-IS are not considered in this report.

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

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

RAWTC750		**Repo Contract**			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
12	Trade Number	10	A		Trading number as provided from the trading location.
13	Leg Number	3	A		Leg. See chapter 5.
14	Order Number	16	F		Order Number
15	Buy/Sell Indicator	1	A		Buy sell type. See chapter 5.
16	Contractual Settlement Date	8	N	YYYYMMDD	Contractual settlement date. For open and open-variable repos the settlement date of the term leg is set to 31-12-2099, if the term leg is still open.
17	Effective Settlement Date	8	N	YYYYMMDD	Effective Settlement Date
18	Nominal Amount	20	N	±15.3	Nominal / quantity security amount.
19	Payable Amount	19	N	±15.2	Payable amount for the repo trade. For open, variable and open-variable repos, the daily calculated amount is displayed.
20	Repo Rate	13	N	±5.6	Repo interest rate (for open, variable and open-variable repos, the actual rate is displayed).
21	Repo Interest Amount	16	N	±12.2	Repo interest amount (for open, variable and open-variable repos, the actual amount based on repo rate and basis points is displayed).
22	Trade Type Information	4	A		Trade Type Information. See chapter 5. In case of Trade type ‘0XXX’, ‘0’ is fixed and ‘XXX’ is the number of days of the closing periods.
23	CCP-CM Status	4	A		CCP – CM status. See chapter 5.

RAWTC750		Repo Contract			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
24	CM-CUST Status	4	A		CM – Customer status. See chapter 5.
25	+/- Basis Points	7	N	±4.1	Basis Points to adjust the repo interest rate.
26	Reference Rate	5	A		Short name of Repo reference rate: EURIBOR daily: e.g. 'EUB D' or EONIA daily: e.g. 'EON D', otherwise empty.
27	Closing Status	1	A		R: required (beginning from S-5 for open and open-variable repos where closing request is not received); O: Optional (for open and open-variable repos where closing request is still not received); C: closed for all other cases.

4.2.4 Raw Data File RAWTC755 - Repo Fixings

The raw data file contains repo trades (Open, Open-variable and Variable) and their corresponding legs, which have been subject to modifications due to fixing, closing or rate change. It is a report showing the "delta", i.e. the change referring to the last status of the, e.g., settlement date, repo (reference) rate, repo interest amount, settlement amount, in comparison to the last reporting. For every leg the settlement status on the levels CCP-CM and CM-Customer is displayed separately.

It is generated 9 times intraday. Entries from EC-IS are not considered in this report.

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

RAWTC755		**Repo Contract**			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: “RAWTC755” – Valid data record “ENDTC755” – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Data	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values: “20” – Production environment “21” – Simulation environment
5	Clearing Member	5	A		Identification of the Clearing Member
6	ISIN	12	A		ISIN of the security for which the information is shown.
7	Account Type	2	A		Account type. See chapter 5.
8	Settlement Currency	3	A		Security settlement currency. See chapter 5.
9	Trade Date	8	N	YYYYMMDD	Trading date.

RAWTC755		Repo Contract			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
10	Trading Member	5	A		Identification of the Trading Member
11	Trading Location	4	A		Trading location. See chapter 5.
12	Trade Number	10	A		Trading number as provided from the trading location.
13	Leg Number	3	A		Leg. See chapter 5.
14	Order Number	16	F		Order Number
15	Buy/Sell Indicator	1	A		Buy sell type. See chapter 5.
16	Contractual Settlement Date	8	N	YYYYMMDD	Contractual settlement date. For open and open-variable repos the settlement date of the term leg is set to 31-12-2099, if the term leg is still open.
17	Effective Settlement Date	8	N	YYYYMMDD	Effective Settlement Date
18	Nominal Amount	17	N	±12.3	Nominal / quantity security amount.
19	Payable Amount	16	N	±12.2	Payable amount for the repo trade. For open, variable and open-variable repos, the daily calculated amount is displayed.
20	Repo Rate	12	N	±4.6	Repo interest rate (for open, variable and open-variable repos, the actual rate is displayed).
21	Repo Interest Amount	16	N	±12.2	Repo interest amount (for open, variable and open-variable repos, the actual amount based on repo rate and basis points is displayed).

RAWTC755		Repo Contract			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
22	Trade Type Information	4	A		Trade Type Information. See chapter 5. In case of Trade type '0XXX', '0' is fixed and 'XXX' is the number of days of the closing periods.
23	CCP-CM Status	4	A		CCP – CM status. See chapter 5.
24	CM-CUST Status	4	A		CM – Customer status. See chapter 5.
25	+/- Basis Points	5	N	±2.1	Basis Points to adjust the repo interest rate.
26	Reference Rate	5	A		Short name of Repo reference rate: EURIBOR daily: e.g. 'EUB D' or EONIA daily: e.g. 'EON D', otherwise empty.
27	Closing Status	1	A		R: required (beginning from S-5 for open and open-variable repos where closing request is not received); O: Optional (for open and open-variable repos where closing request is still not received); C: closed for all other cases.

4.2.5 Raw Data File RAWRS820 – GCPSEL SRLH Repo Contracts

Report RAWRS820 is specifically for Specific Repo License Holder (SRLH) that use the GC Pooling Select.

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

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

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

RAWRS820		**GCPSEL SRLH Repo Contracts**			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: “RAWRS820” – Valid data record “ENDRS820” – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Data	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values: “20” – Production environment “21” – Simulation environment
5	Clearing Member	5	A		Identification of the Clearing Member
6	ISIN	12	A		ISIN of the security for which the information is shown.
7	Account Type	2	A		Account type. See chapter 5.
8	Settlement Currency	3	A		Security settlement currency. See chapter 5.
9	Trade Date	8	N	YYYYMMDD	Trading date.
10	Trading Member	5	A		Identification of the Trading Member

RAWRS820		GCPSEL SRLH Repo Contracts			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
11	Trading Location	4	A		Trading location. See chapter 5.
12	Trade Number	10	A		Trading number as provided from the trading location.
13	Leg Number	3	A		Leg. See chapter 5.
14	Order Number	16	F		Order Number
15	Buy/Sell Indicator	1	A		Buy sell type. See chapter 5.
16	Contractual Settlement Date	8	N	YYYYMMDD	Contractual settlement date.
17	Effective Settlement Date	8	N	YYYYMMDD	Effective Settlement Date
18	Nominal Amount	20	N	±15.3	Nominal / quantity security amount.
19	Payable Amount	19	N	±15.2	Payable amount for the repo trade.
20	Repo Rate	13	N	±5.6	Repo interest rate
21	Repo Interest Amount	16	N	±12.2	Repo interest amount
22	Trade Type Information	4	A		Trade Type Information. See chapter 5.
23	CCP-CM Status	4	A		CCP – CM status. See chapter 5.
24	CM-CUST Status	4	A		CM – Customer status. See chapter 5.
25	+/- Basis Points	7	N	±4.1	Basis Points to adjust the repo interest rate.
26	Reference Rate	5	A		empty
27	Closing Status	1	A		C

4.3 Cash Raw Data Files

4.3.1 Raw Data File RAWCD150 - Cash Obligations

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

It is generated during the end-of-day processing. Entries from UK products (CREST) and entries from EC-IS are not considered in this report.

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

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

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

RAWCD150		Cash Obligations			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
26	Cash Obligation CM – Customer	15	N	±11.2	Cash amount to be booked internally by the Clearing Member for the cash settlement of the offsetting block on the level CM – Customer, i.e. the cash amount corresponding to a trade quantity, which is pending on level CM – Customer after the NTP.
27	Difference	15	N	±11.2	Difference after the NTP run between the cash amount the Clearing Member pays / receives from the CCP and the cash amount the Clearing Member pays / receives from its customer.
28	Status CM – Customer	8	A		Provides the settlement status of the trade on the level CM – Customer: “PENDING” “SETTLED” “BLOCKED” “RELEASED” “P RELEAS” “M LINKED” “A LINKED” “ASSIGNED” “P ASSIGN” “LATE”
29	Cash Stl. Location BIC	11	A		BIC of the cash settlement location. E.g. RBOSGB2LXXX

4.3.2 Raw Data File RAWCD250 – Settled Cash Transactions

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

It is created during end-of-day processing. Entries from EC-IS are not considered in this report but are included in the CD550 EC-IS Settled Cash Trans.

With T2S wave 2 (CCP Release 10.0) the fractional part that results out of a corporate action processing is compensated in cash. Furthermore, cash transactions are generated for the settlement amount of the trade, if the nominal/quantity of the trade is equal to zero after round down. The respective cash transactions are reported on CD250 “Settled Cash Transactions”.

The cash compensation will be represented by the following four cash transaction types:

- 492 – RETURN SETTLEMENT AMT RCV
- 493 – RETURN SETTLEMENT AMT PAID
- 494 – FRACTION CSH SETTLE RCV
- 495 – FRACTION CSH SETTLE PAID.

The cash transaction types 494 and 495 are created for the cash compensation amount of the fractions. The amount is calculated by fraction quantity and settlement price (494 for the buy side, 495 for the sell side).

If the nominal/quantity of the trade is equal to zero after cutting the fractions, i.e. after round down (here “round down to zero”) cash transactions are required to settle the remaining amount of the trade and to thus transfer the amount from the buyer to the seller since normal DvP settlement is no longer possible. Therefore, the new cash transaction types 492 and 493 are generated (492 to move the amount to the sell side, 493 to remove the amount from the buy side).

With CCP release 12.0 (T2S wave 4) the following two cash transaction types were implemented representing cash deviations resulting from partial settlement at T2S (please refer to 4.4.2 Raw Data File RAWCE250 – Partial Delivery Deviating Cash Amount):

- 490 – DEL INST DEVIAT CSH AMNT RCV
- 491 – DEL INST DEVIAT CSH AMNT PAID.

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

RAWCD250		**Settled Cash Transactions**			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: “RAWCD250” – Valid data record “ENDCD250” – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.

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

RAWCD250		Settled Cash Transactions			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
16	Transaction Time	6	N	HHMMSS	Time when the transaction is created.
17	Reference ID	9	N		Cash transaction number
18	Transaction Type	3	A		Transaction type. See chapter 5.
19	Debit	16	N	±12.2	Debit amount.
20	Credit	16	N	±12.2	Credit amount.
21	Cash Stl Location BIC	11	A		BIC of cash settlement location. E.g. RBOSGB2LXXX
22	ISIN	12	A		ISIN of the underlying trade in case of automatically / manually instructed cash transactions.
23	Trade ID	7	N		Trade ID of the underlying trade in case of automatically instructed cash transactions.
24	Order Number	16	F		Order Number of the underlying trade in case of automatically instructed cash transactions
25	C7 Acct. Name	32	A		C7 Account name. If no account information is available, field remains empty.

4.3.3 Raw Data File RAWCD550 EC-IS Settled Cash Trans

The raw data file represents all cash transactions that have been booked on the current business day relevant for EC-IS.

Additional field values of the RAWCD550 EC-IS Settled Cash Trans report are presented in chapter 5 Values Overview.

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

RAWCD550		EC-IS Settled Cash Transactions			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: “RAWCD550” – Valid data record “ENDCD550” – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values are: “20” – Production environment “21” – Simulation environment
5	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
6	Settlement Currency	3	A		Security Settlement Currency. See chapter 5.
7	Cash Stl Location	5	A		Cash settlement location. See chapter 5.
8	Cash Stl Account	22	A		Bank account number
9	Value Date	8	N	YYYYMMDD	Value Date
10	Settlement Run	4	A		Settlement run. See chapter 5.
11	Settlement Account	35	A		Headquarter Settlement account for automatic generated transaction. For manually entered transactions the settlement account entered by CS is shown.
12	Settlement Location	5	A		Settlement location. See chapter 5.
13	Account Type	2	A		Account type. See chapter 5

RAWCD550		EC-IS Settled Cash Transactions			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
14	Member ID of Exchange Member	5	A		Member ID of the Exchange Member. Empty if no aggregation on Exchange Member level is chosen.
15	Transaction Date	8	N	YYYYMMDD	Date when the transaction is created.
16	Transaction Time	6	N	HHMMSS	Time when the transaction is created.
17	Reference ID	9	N		Cash transaction number
18	Transaction Type	3	A		Transaction type. See chapter 5.
19	Debit	16	N	+12.2	Debit amount.
20	Credit	16	N	+12.2	Credit amount.
21	Cash Stl Location BIC	11	A		BIC of cash settlement location. E.g. RBOSGB2LXXX
22	ISIN	12	A		ISIN of the underlying trade in case of automatically / manually instructed cash transactions.
23	Trade ID	7	N		Trade ID of the underlying trade in case of automatically instructed cash transactions.
24	Order Number	16	F		Order Number of the underlying trade in case of automatically instructed cash transactions

4.3.4 Raw Data File RAWRS860 – GCPSEL SRLH Settled Cash Transactions

Report RAWRS860 is for Specific Repo License Holder (SRLH) that use the GC Pooling Select. The raw data file represents all cash transactions that have been booked on the current business day (value date equals current business day) as well as those that have been initiated during the end-of-day processing with value date for the next business day. Cash transactions initiated for the current business day as value date will be reported as settled. This report is identical to RAWCD250 report in layout.

It is created during end-of-day processing.

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

RAWRS860		GCPSEL SRLH Settled Cash Transactions			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: “RAWRS860” – Valid data record “ENDRS860” – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values are: “20” – Production environment “21” – Simulation environment
5	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
6	Settlement Currency	3	A		Security Settlement Currency. See chapter 5.
7	Cash Stl Location	5	A		Cash settlement location. See chapter 5.
8	Cash Stl Account	22	A		Bank account number
9	Value Date	8	N	YYYYMMDD	Value Date
10	Settlement Run	4	A		Settlement run. See chapter 5.
11	Settlement Account	12	A		Headquarter Settlement account for automatic generated transaction. For manually entered transactions the settlement account entered by CS is shown.
12	Settlement Location	5	A		Settlement location. See chapter 5.

RAWRS860		GCPSEL SRLH Settled Cash Transactions			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
13	Account Type	2	A		Account type SNU. See chapter 5.
14	Member ID of Exchange Member	5	A		Member ID of the Exchange Member. Empty if no aggregation on Exchange Member level is chosen.
15	Transaction Date	8	N	YYYYMMDD	Date when the transaction is created.
16	Transaction Time	6	N	HHMMSS	Time when the transaction is created.
17	Reference ID	9	N		Cash transaction number
18	Transaction Type	3	A		Transaction type. See chapter 5.
19	Debit	16	N	±12.2	Debit amount.
20	Credit	16	N	±12.2	Credit amount.
21	Cash Stl Location BIC	11	A		BIC of cash settlement location. E.g. RBOSGB2LXXX
22	ISIN	12	A		ISIN of the underlying trade in case of automatically / manually instructed cash transactions.
23	Trade ID	7	N		Trade ID of the underlying trade in case of automatically instructed cash transactions.
24	Order Number	16	F		Order Number of the underlying trade in case of automatically instructed cash transactions

4.4 Settlement Raw Data Files

4.4.1 Raw Data File RAWCB220 – Daily Fines

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

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

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

RAWCB220		Daily Fines			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
11	Interest of Delay Percentage Rate	8	N	±2.4	Interest of delay percentage rate per year.
12	Settlement Day	8	N	YYYYMMDD	Next settlement date of cash payments out of fines and interest of delay.
13	ISIN	12	A		ISIN of the security.
14	Volume Late	16	N	±12.2	Net volume of securities late; calculated as number of securities * daily settlement price. If negative, clearer is late to deliver securities. If positive, clearer didn't receive securities in time.
15	Fines Accrued Current Month	15	N	±11.2	Fines accumulated till current business day for the ISIN within current month (exclusive current business day).
16	Interest of Delay Accrued Current Month	15	N	±11.2	IOD (debited and credited) accumulated till current business day for the ISIN within current month (exclusive current business day).
17	Fine Amount Debit	15	N	±11.2	Fine amount debited for the current business day.
18	IOD Amount Debit	15	N	±11.2	Interest of delay amount debited for the current business day.
19	IOD Amount Credit	15	N	±11.2	Interest of delay amount credited for the current business day.

4.4.2 Raw Data File RAWCE250[11] – Partial Delivery Deviating Cash Amount

With CCP release 12.0 (T2S wave 4), partial settlement of deliveries was introduced and it is possible that a delivery does not settle fully on a T2S settlement day. If the unsettled part is cancelled at the end of the T2S business day, deviations of the partially settled amount between the CSDs and the CCP can occur.

The deviation can only occur, if more than one trade is comprised in a delivery instruction. In that case, the CSDs use an average price per unit to calculate the amount for the settled part of the delivery instruction whereas the corresponding trades, which were packed into the delivery instruction, have their own prices. When the trades are settled the amount received in the partially settled feedback and the amount of the trade deviate.

The raw data file RAWCE250 represents the cash transactions for deviations resulting out of partial settlement, which have incurred on the current business day (value date equals current business day). The report shows the cash amount deviation and the resulting cash transaction to correct the bookings.
For the deviating amount the CCP generates a cash transaction. Two different cash transactions are generated depending on whether a member receives or delivers cash.

Creation takes place after the clean-up of the delivery instructions. This clean-up takes place between the cash run DTP6 at 16:30 hrs and the Night Time Processing at 18:00 hrs to enable members to reconcile the payments on the same business day.

Please note that as a result the last 2 digits of the name of the report are now ‘02’ instead of ‘00’.

The cash transactions are represented by the following cash transaction types:

- 490 – DEL INST DEVIAT CSH AMNT RCV
- 491 – DEL INST DEVIAT CSH AMNT PAID

This report is a pipe “|” separated report.

Note: All Quantity and Amount fields contain comma as thousand separator.

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

RAWCE250		**Partial Delivery Deviating Cash Amount**			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: “RAWCE250” – Valid data record “ENDCE250” – End of raw data stream.

[11] For Settlement Institutions the report RAWCE251 is available.

RAWCE250		**Partial Delivery Deviating Cash Amount**			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
2	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
3	Settlement Account	12	A	Trailing spaces are trimmed	Headquarter Settlement account for automatic generated transaction. For manually entered transactions the settlement account entered by CS is shown.
4	Settlement Location	5	A	Trailing spaces are trimmed. Always filled	Settlement location. See chapter 5.
5	Settlement Currency	3	A		Security Settlement Currency. See chapter 5.
6	Settlement Date	8	N	YYYYMMDD	Settlement Date of the delivery instruction.
7	Delivery ID	8	N		Delivery Instruction number identifying the delivery instruction.
8	Feedback Sender Reference	16	A	Trailing spaces are trimmed	Reference as received in the settlement feedback messages. Unique per partial settlement.
9	B/S	1	A		Buy or Sell indicator of the delivery instruction.
10	Dlv. Total Qty	17	N	12.3	Quantity of the delivery instruction.
11	Dlv. Total Amount	17	N	13.2	Payable amount of the delivery instruction.
12	CSD Part. Stl Qty	17	N	12.3	Quantity settled at CSD while partial settlement.
13	CSD Part. Stl Amount	17	N	13.2	Amount settled at CSD while partial settlement.
14	CCP Part. Stl Amount	17	N	13.2	Amount settled at CCP while partial settlement.

RAWCE250		**Partial Delivery Deviating Cash Amount**			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
15	Deviating Amount	16	N	±12.2	Difference between the settled amount at the CSD and the sum of the trade settled amount at CCP. If buy side, CSD settled amount – sum of trade settled amount at CCP. If sell side, sum of trade settled amount at CCP – CSD settled amount.
16	Cash Tran Id	8	N		External cash transaction id.
17	Cash Tran Type	3	A		Cash transaction type code. 490 DEL INST DEVIAT CSH AMNT RCV : cash deviation amount has to be transferred from ECAG to Member account. 491 DEL INST DEVIAT CSH AMNT PAID : cash deviation amount has to be transferred from Member to ECAG account. Deviating amount of 0, field is filled with three spaces – e.g. “ “

5 Values Overview

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

Field Name	Possible Values	Description
Account type	A1, A2, A3, A4, A5, A6, A7, A8, A9 PP	Agent Proprietary
Account type proprietary	 M1 E1 I1 Q1 L1	If a special price calculation takes place in case of Proprietary-Flow the Account Type Proprietary is printed in addition to the Account Type. Otherwise the field is initialized with "NO". Designated Sponsor Best Executor Issuer Liquidity Manager Liquidity Provider
Account type SNU	Blank A1 PP	Used, if trades are netted/aggregated by account type Agent Proprietary
Action Type	A D " " F C	New or replacement trade of deleted trade (i.e. modification) Deleted trade Unmodified trade Fraction Fraction of a closed part of trade
Buy sell type	B S	Buy Sell
Cash settlement location	CBL EOC ESC BBK SNB Short name of a Payment Bank: ANA	Clearstream Banking Luxemburg Euroclear Bank EuroSIC (SNB interface to Euro) Bundesbank Swiss National Bank

Field Name	Possible Values	Description
	ANN BAR BNY BOA CIT CNY DBT DEU HBS HBY HSB JPC JPG RBN RBS SHB SMB TDB UBS XXX (Placeholder)	Australian and New Zealand Bank (AUS) Australian and New Zealand Bank (NZ) Barclays Bank plc BNY Mellon Bank of America NYC Citibank N.A. London Citibank N.A. NYC Deutsche Bank Trust NYC Deutsche Bank AG HSBC Seoul HSBC Bank USA NYC HSBC Bank plc JPMorgan Chase Bank N.A. NYC JP Morgan Chase Bank N.A. London Royal Bank of Scotland / NorthWestBank The Royal Bank of Scotland Shinhan Bank Sumitomo Mitsui Banking Corporation Deutsche Bank AG, Taipei Branch UBS For payment banks settling Swedish Krona, Norwegian Krone, Danish Krone or Polish Zloty.
CCP – CM status	BUYI CASH FRCCASH CLOSED EXTE EXTPROC SETTLED PENDING IBL	Buy-in settled Cash settled Fractions Cash settled (compensated) Closed - settled on level CCP-CM but pending on level CM -Customer for trades within offsetting block Externally settled Externally processed Settled Pending and not late ISIN blocked

Field Name	Possible Values	Description
	TIBL PART LATE CNCL	Technical ISIN blocked Partially settled, partially closed or closed repo trade Not settled, though contractual settlement day is in the past Cancellation of single trades without final contractual settlement date when update with settlement date is received and a new trade is created for the same.
CM – Customer status	BLOC RLSD BIBL TBBL SETL PEND PART LATE EXTPROC FRCCASH	Blocked and not late (only sell trades) Released and not late (only sell trades) Buy-in blocked (only sell trades) Technical buy-in blocked Settled Pending and not late Partially settled, partially closed or closed repo trade Not settled, though contractual settlement day is in the past Externally processed Fractions Cash settled (compensated)
Contract type	L S R	Loan Spot Repo
Contract type SNU	Blank L S R	Used, if trades are netted/aggregated by contract type Loan Spot Repo

Field Name	Possible Values	Description
Currency	AUD CAD CHF CNY DKK EUR GBP JPY KRW NOK NZD PLN RUB SEK TWD USD	Australian Dollar Canadian Dollar Swiss Franc Chinese Renminbi Danish Krone Euro Great Britain Pound Japan Yen Korean Won Norwegian Krone New Zealand Dollar Polish Zloty Russian Rubel Swedish Krona Taiwanese Dollar US Dollar
Exchange trade type	O X	Xetra OTC Eurex Repo Eurex Exchange Loan Trades Xetra on exchange
Leg	Blank 1 2	Spot trade Front leg of a repo / loan Term leg of a repo / loan
Instrument type	ADR GDR BON EQU SUB XTF FUN	American Depository Receipts Global Depository Receipts Bond Equity Subscription Rights Exchange Traded Funds Retaining and Distributing Funds
Service type	GDINB / GDINR GDACB / GDACR GDADB / GDADR RMSRB / RMSRR REPTB / REPTR MSDSB / MSDSR EXECB / EXECR COFEB / COFER	GDM information GDM activities GDM additional services Risk management services Reports Master data service Exceptional effort compensation Communication Fee
Settlement location	APK CBF CBL	Euroclear Finland Clearstream Banking Frankfurt Clearstream Banking Luxemburg

Field Name	Possible Values	Description
	CCO	Euroclear UK & Ireland
	CIK	Euroclear Belgium
	DTC	The Depository Trust and Clearing Corporation
	EOC	Euroclear
	IBC	Iberclear Spain
	MOT	Monte Titoli Italy
	NEC	Euroclear Netherlands
	SIC	Euroclear France
	SIS	SegaInterSettle AG
	HEL	Hellenic Exchanges S.A. Holding, Clearing, Settlement & Registry Greece (for future use)
	ISD	Icelandic Securities Depository (for future use)
	INT	Interbolsa Portugal (for future use)
	OEB	Oesterreichische Kontrollbank Austria (for future use)
	VPC	Euroclear Sweden (for future use)
	VPD	VP Securities Services Denmark (for future use)
	VPS	VP Securities (Norwegian CSD)
	KDP	(Krajowy Depozyt Papierów) (Polish CSD)
Settlement location SNU	CBF	Clearstream Banking Frankfurt
	CBL	Clearstream Banking Luxemburg
	EOC	Euroclear
	SIS	SegaInterSettle AG
	CCO	CRESTCo
	Blank	Used, if trades are netted/aggregated per Settlement location.
Settlement run	DTP1	Day Time Processing 1
	DTP2	Day Time Processing 2
	DTP3	Day Time Processing 3

Field Name	Possible Values	Description
	DTP4 DTP5 DTP6 (cash only) NTP DD1 DD2 Blank	Day Time Processing 4 Day Time Processing 5 Day Time Processing 6 Night Time Processing Direct Debit 1 cash run at CBF Direct Debit 2 cash run at CBF In case of no specific run
Trade Type Information	SP GC SPOP SPOV SPVA GCOP GCOV GCVA 0XXX	Special Euro general collateral pooling Special Open Repo Special Open Variable Repo Special Variable Repo Open Repo GC Pooling Open Variable GC Pooling Variable Repo GC Pooling ‘0’ is fixed and ‘XXX’ is the number of days of the closing periods
Trading location	ECAG XEUM PIRM XERE XEUR XFRA XEEX XETI XETR	Used in cross trading location netted position Eurex Repo Seclend Market Pirum Eurex Repo– Funding and Financing Products Eurex Frankfurt Xetra Frankfurt 2 European Energy Exchange Xetra International Market Xetra
Transaction type	422	PAYMENT EC-IS PAID – Settlement Account
	424	PAYMENT EC-IS RCV– Settlement Account
	426	PAYMENT EC-IS PAID – Clearing Member
	428	PAYMENT EC-IS RCV – Clearing Member

Field Name	Possible Values	Description
	430	BUY-IN CASH AMT EC-IS PAID – Clearing Member
	432	BUY-IN CASH AMT EC-IS RCV – Clearing Member
	434	CASH SETTLEMENT EC-IS RCV – Clearing Member
	436	CASH SETTLEMENT EC-IS PAID – Clearing Member
	410	EUREX ISE CASH COMPENSATION RCV
	412	EUREX ISE CASH COMPENSATION PAID
	414	EUREX ISE CASH COMPENSATION CNCL RCV
	416	EUREX ISE CASH COMPENSATION CNCL PAID
	442	REPO RATE COMPENSATION RECEIVED
	445	REPO RATE COMPENSATION PAID
	446	COUPON ADJUSTMENT COMPENSATION CANCEL RECEIVED
	448	COUPON ADJUSTMENT COMPENSATION CANCEL PAID
	450	BUY-IN CASH AMOUNT PAID
	451	BUY-IN CASH AMOUNT RECEIVED
	452	CASH SETTLEMENT RECEIVED
	454	CASH SETTLEMENT PAID
	456	DIVIDEND COMPENSATION RECEIVED
	458	DIVIDEND COMPENSATION PAID

Field Name	Possible Values	Description
	460	DIVIDEND CORPORATE ACTION EVENT CORRECTIONS RECEIVED
	462	DIVIDEND CORPORATE ACTION EVENT CORRECTIONS PAID
	464	DIVIDEND TRADE CANCELLATION RECEIVED
	466	DIVIDEND TRADE CANCELLATION PAID
	468	PRICE DIFFERENCE RECEIVED
	470	PRICE DIFFERENCE PAID
	472	CASH OFFSETTING SHARES RECEIVED
	474	CASH OFFSETTING SHARES PAID
	476	EQUITY INTEREST OF DELAY RECEIVED
	478	EQUITY FINE AND INTEREST OF DELAY PAID
	480	COUPON COMPENSATION PAID
	482	COUPON COMPENSATION RECEIVED
	484	COUPON COMPENSATION CANCEL RECEIVED
	486	COUPON COMPENSATION CANCEL PAID
	490	DEL INST DEVIAT CSH AMNT RCV
	491	DEL INST DEVIAT CSH AMNT PAID
	492	RETURN SETTLEMENT AMT RCV
	493	RETURN SETTLEMENT AMT PAID
	494	FRACTION CSH SETTLE RCV

Field Name	Possible Values	Description
	495	FRACTION CSH SETTLE PAID
	496	EUREX CASH COMPENSATION RECEIVED
	498	EUREX CASH COMPENSATION PAID
	500	LOAN ICI RCV
	501	LOAN ICI PAID
	502	MARK TO MARKET RCV
	503	MARK TO MARKET PAID
	504	LENDING FEE RCV
	505	LENDING FEE PAID
	506	REBATE FEE RCV
	507	REBATE FEE PAID
	508	MANUF.DIVID RCV
	509	MANUF.DIVID PAID
	510	MANUF.DIVID CA CANC RCV
	511	MANUF.DIVID CA CANC PAID
	512	MANUF.COUPON RCV
	513	MANUF.COUPON PAID
	514	MANUF.COUPON CA CANC RCV
	515	MANUF.COUPON CA CANC PAID
	516	LOAN BUY-IN CSH AMNT RCV
	517	LOAN BUY-IN CSH AMNT PAID
	518	CASH SETTLEMENT RCV
	519	CASH SETTLEMENT PAID
	520	LOAN CANC.RERUN RCV
	521	LOAN CANC.RERUN PAID
	522	RETURN PRINC.COLL RCV
	523	RETURN PRINC.COLL PAID
	524	NCC CASH SETTLEMENT RCV

Field Name	Possible Values	Description
	525	NCC CASH SETTLEMENT PAID
		Note: If there are values shown for the types “456” – “462”, then these have been entered by Clearing Supervision.

6 Appendix

Following abbreviations are used throughout the document:

Abbreviation	Stands for
ADR	American Depository Receipt
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
CCO	CRESTco
CCP	Central Counter Party
CHF	Swiss Franks
CM	Clearing Member
CORPT	Continuous Reporting
CRE	Common Report Engine
CREST	Settlement system of Euroclear UK & Ireland (EUI)
CRP	Continuous reporting
CSD	Central Securities Depository
DD1	Direct Debit1 cash run at CBF
DD2	Direct Debit2 cash run at CBF
DIN	Dual Instruction Netting
DTP	Day Time Processing
DvP	Delivery versus Payment
ECAG	Eurex Clearing AG
EC-IS	Eurex Clearing International Service
EOD	End of Day
EUR	Euro
Euroclear (EOC)	Euroclear
Euroclear Bank	Euroclear Bank
GBP	Great Britain Pound
GC (Pooling)	General Collateral (Pooling)
GDR	Global Depository Receipts
GDM	Gross Delivery Management
IC	Integrated Clearer
ICSD	International Central Securities Depository
IoD	Interest of Delay
ISE	International Securities Exchange
ISI	Immediate Settlement Instruction
LDF	Late Delivery Fine
MSU	Minimum Settlement Unit
NTP	Night Time Processing

NCSC	Non-Collective Safe Custody
PB	Payment Bank
PoA	Power of Attorney
RCM	Restricted Clearing Member
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
SNA	System Network Architecture
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
TM	Trading Member
T2S	TARGET2-Securities
USD	US Dollar
XTF	Exchange Traded Fund