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| CCPA Business Requirements  Reference Data (BRS-RD)  Version 1.3 ● Final |
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# Document history

The following table contains the document revisions, including references to specific comments.

| Version | Notes |
| --- | --- |
| V 0.1 | First draft |
| V 0.4 | Workshop version |
| V 0.5 | * [Margin requirements Items][MTM Datetime]: corrected data type * [Settlement Account Items][Corporate Action ref]: corrected MT548 message reference (field 20C) * Added Position status values to cover ISO messages requirements:"PXFR": Cancelled as consequence of position transfer,"MANU": Position reduced for operational reasons. Changed manual cancellation code to "LIQU" * [Position Account items][Settlement Lock]: changed flag to L/F * [Position Account items][Buy-in]: changed flag to Y/N * [Position Account items][Status]: changed flag to "live" * Added table [Margin account items net] * Changed all the Quantity fields to Decimal type * [Instrument][Margin Interval] renamed to [Risk Factor] and added default to 25%. * [Eligible Assets][Collateral Class]: changed description * [Collateral balance items][Initial Margins]: renamed to [Margin requirements] * [Collateral Balance Items][ISIN]: corrected field length * [External collateral Account transactions][QTY]: added negative sign for outgoing cash flows * [Settlement Account Items][Unsettled QTY]: added description for messages MT544 and MT546. * Added [Segment] table to be used for instrument reference data enrichment * [Instrument][Segment] added field * [Eligible Assets][Liquidity Class]: changed description |
| V 0.6 | * Modified [Margin Requirements][Add-on Margin] to [Margin Requirements][Margin add-in] and added description * [Margin Account][Account Category]: changed description for RC * [Position Account]: field [GCM] modified to [CM ownership] * Added [Position Account item][End Validity Date] and [Position Account item][CM ownership] * [Settlement Account item][Original QTY] and [Settlement Account Item][Original CTV]: modified messages references * [Position Account item][Settlement ref]: data type modified to VARCHAR(20) * [Swift Reporting] table: added field [Reporting BIC H] and set as primary key, [MT202-Cred] and [MT202-Deb] moved to [DF Account] table * [Participant] table: [Reporting BIC H] moved to [Swift Reporting] table, [Payment BIC H] and [Payment BIC B] moved to [DF Account] table, [Settlement BIC H] and [Settlement BIC B] moved to [Settlement Account] table * [Trade] table: added field [Amended] * Added table [Novated Trade] |
| V 1.0 | Final version. Amendments:   * Added table 'Positions logic view' * Added table 'Novated trade' * Position Account items table: added 'Cash Settlement Status' which indicates eligible positions for cash settlement * [Settlement Account items][Settlement Status]: added possible value 'PREA' for positions put on hold * Removed field 'CSD' in the table 'Participant' * Added missing fields in the [Trade] entity (coverage of the entire trade feed) |
| V 1.1 | * Added [Participant][Payment Account] * Add [Participant options][Activate payment]: * Remove: [DF Account][MT202-Deb], [DF Account][MT202-Cred] * Add: [Participant options][Market Group] * Add: [Collateral Account[Account description] * Add: [External Collateral Account[Account description] * Merge [External Collateral Account][External Cash Account] and [External Collateral Account][External Security Account] in [External Collateral Account][External Code] * Add: [Settlement Account][Account description] * Add: [Settlement Account][Settlement owner account] * Removed [Participant type]='Settlement Agent' * Add: [Position Account][Account description] * Add: [Participant options][Payment account] * Add: [DF Participant Account][Account description] * Add: [DF External Account][Account description] * Add: [DF External Account][Currency code] * Rename [DF External Account][External cash account] to [DF External Account][External code] * Add: [Positions][Clearing Currency]/[Haircut]/[Exchange rate]/[MTM Amount]/[Risk Factor]/[MTM Date time] * Add: [Collateral account items][External collateral account id]/[Clearing Currency] * Add: [External Collateral Account transactions][Internal collateral Account]/[Exchange rate] * Add: [Eligible Assets][Initial price]/[Price date] * Add: [DF Account][Rounding precision], [look back period], [LB Period end date], [Month END] |
| V 1.2 | * Add [Swift Reporting][Activation Date] * Add [Swift Reporting][Deactivation Date] * Add [Collateral account][Description] * Add [Position Account][Margin Account ID] * Add [Eligible Currency][Currency Description] * Add: [Trade][Trade Internal ID] * Renamed: [Trade] and [Novated Trade][Member KV BUY/SELL--> Trading Member BUY/SELL] * Add: [Novated Trade][Trade Internal ID] * Add: [Asset type][Liquidity] to support the enrichment phase * Add: [Trade][Cancelled] to cancellation/restore * Refactor: [Swift Reporting]: different messages are now represented with with multiple record. Added the fields [SWIFT Message] and [Status field] * Add: [Default fund][Schedule fixed date] * Add: [Default fund][Frequency] * Add: [Default fund][Fixed execution date] * Add: [External Collateral Account][DeWi] Deposit withdrawal flag * Add: [DF Participant Account][CM ownership] owning CM * Add: [Participant] [ Reporting BIC H] * Add: [Participant] [ Reporting BIC B] * Add: [Swift Reporting ][ Recipient BIC Code] * Remove: [Swift Reporting ] [ Reporting BIC H] * Remove: [Swift Reporting ] [ Reporting BIC B] * Add: [Collateral Account][ CM Ownership] * [Collateral Account] [Act Date, Deact Date]: modified type of the filed from dateTime to date * [DF Account] [Act Date, Deact Date]: modified type of the filed from dateTime to date * [DF External Account][Act Date, Deact Date and requirement date]: modified type of the filed from dateTime to date * Add: [DF External Account] [EXRemove: [Account ID] * Rename [Settlement Account][Part Code Remove] in [CM Ownership] * [Settlement Account][Act Date, Deact Date]: modified type of the filed from dateTime to date * [Participant Account][Act Date, Deact Date]: modified type of the filed from dateTime to date * Remove: [External Collateral Account Transactions][ Participant Code] * Add: [External Collateral Account Transactions][ Transaction Time] * [External Collateral Account Transactions] Transaction Date: modified type of the filed from Integer to date * Remove: [External Collateral Account Transactions] [Notes] * Add: [Collateral Account Balance][CM Ownership] * Add: [DF Participant Contribution][CM Ownership] * Add: [DF Participant Transactions][CM Ownership] * Add: [DF Participant Transactions][DF Account ID] |

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| V 1.3 | * Added [Collateral Account][Update Type] field * Added [DF Participant Account][Update User] field * Added [DF Participant Account][Update Datetime] field * Added [DF Participant Account][Update Type] field * Added [DF External Account][Update User] field * Added [DF External Account][Update Datetime] field * Added [DF External Account][Update Type] field * Added [DF Account][Update User] field * Added [DF Account][Update Datetime] field * Added [DF Account][Update Type] field * Modified [Margin account items][Trade date] date format to YYYY-MM-GG * Modified [Margin account items][Intended settlement date] date format to YYYY-MM-GG * [Margin account items][Risk Factor] renamed to [Risk Factor %] * [Margin account items][Haircut] renamed to [Haircut %] * Added [Margin account items][CM ownership] field * [Margin account net items][Haircut] renamed to [Haircut %] * Added [Margin account net items][CM ownership] field * [Margin account net items][Risk Factor] renamed to [Risk Factor %] * Added [Margin Requirements][CM ownership] field * Added [Margin Requirements Items][CM ownership] field * [Collatera Class Policy][Haircut] renamed to [Haircut %] * [Collatera Class Policy][Limit] renamed to [Limit %] * [Collatera Class Policy][Added Datetime] renamed to [added date] and added the related description * [Collatera Class Policy][Modification Datetime] renamed to [Modification date] and added the related description * Added [Collatera Class Policy][Modification time] field * Added [Collatera Class Policy][Modification user] field * Added [Eligible Currencies][Modification User] field * [Eligible Currencies][Haircut] renamed to [Haircut %] * [Eligible Currencies][Added Datetime] renamed to [added date] and added the related description * [Eligible Currencies][Modification Datetime] renamed to [Modification date] and added the related description * Added [Eligible Currencies][Modification time] field * Added [Eligible assets][Update User] field * Added [Eligible assets][Update Datetime] field * Added [Eligible assets][Update Type] field * Added [Eligible assets][Description] field * Added [Eligible assets][Use Flag Value] field * [Eligible Assets][Haircut] renamed to [Haircut %] * Modified [Eligible Assets][Maturity date] date format to YYYY-MM-GG * [Eligible Assets][Initial Price] renamed to [Eligible Assets][Price] * Added [Issuer Group Policy][Modification time] field * Added [Issuer Group Policy][Modification date] field * Added [Issuer Group Policy][Modification user] field * Added [Issuer Group Policy][Added Date] field * [Issuer Group Policy][Limit] renamed to [Limit %] * Added [Security Concentration Policy][Security Policy ID] field * [Security Concentration Policy][Limit] renamed to [Limit %] * Added [Security Concentration Policy][Modification time] field * Added [Security Concentration Policy][Modification date] field * Added [Security Concentration Policy][Modification user] field * Added [Security Concentration Policy][Added Date] field * Added [External Collateral Account Transactions][Update User] field * Added [External Collateral Account Transactions][Update Datetime] field * Added [External Collateral Account Transactions][Update Type] field * Modified [External Collateral Account Transactions][Maturity date] date format to YYYY-MM-GG * Modified [External Collateral Account Transactions][Transaction Date date] date format to YYYY-MM-GG * Added [External Collateral Account Transactions][CM ownership] field * Added [Collateral Balance Items][Update User] field * Added [Collateral Balance Items][Update Datetime] field * Added [Collateral Balance Items][Update Type] field * Added [Collateral Balance Items][Added Datetime] field * Removed [Collateral Balance Items][Participant Code] field * Removed [Collateral Balance Items][External Collateral Account ID] field * [Collateral Balance Items][Currency Haircut] renamed to [Currency Haircut %] * [Collateral Balance Items][ISIN Haircut] renamed to [ISIN Haircut %] * Added [Collateral Account Balance][Update User] field * Added [Collateral Account Balance][Update Datetime] field * Added [Collateral Account Balance][Update Type] field * Removed [Collateral Account Balance][Participant Code] field * [Collateral Account Balance][Collateral Pledged] renamed to [Sec. Collateral Pledged] * Modified [Collateral Account Balance][Margin evaluation datetime] date format to YYYY-MM-GG-hh.mm.ss * Modified [Collateral Account Balance][Collateral evaluation datetime] date format to YYYY-MM-GG-hh.mm.ss * Added [DF Participant Transactions][Update User] field * Added [DF Participant Transactions][Update Datetime] field * Added [DF Participant Transactions][Transaction Type] field (Dep, Withdr) * Modified [DF Participant Transactions][Transaction date] date format to YYYY-MM-GG * [DF Participant Transactions][Countervalue] renamed to [Amount] * Removed [DF Participant Transactions][Currency] field * Added [DF Participant Contribution][Currency] * Added [DF Participant Contribution][DF Account ID] * Renamed [Asset Type] table to [Asset Type Default] * Renamed [Instrument] table to [Financial Instruments] * Added [Financial Instruments][Update User] field * Added [Financial Instruments][Update Datetime] field * Added [Financial Instruments][Update Type] field * [Financial Instruments][Risk Factor] renamed to [Risk Factor %] * Modified [Financial Instruments][Bond Issue date] date format to YYYY-MM-GG * Modified [Financial Instruments][Bond Expiry date] date format to YYYY-MM-GG   [Financial Instruments][Bond Coupon Rate] renamed to [Bond Coupon Rate %]   * Modified the type of the field [DF Account Table][Rounding precision] * Added [Intraday Margin Call Tolerance] table |

# Overview

This document contains the most relevant business entities used by the Clearing System processes. The following topics have been covered:

* Participant and Account Structure
* Clearing and Settlement positions
* Collateral management
* Default Fund management
* Trade capture

## 

## Participant and Account Structure diagram

This section provides details about reference data concerning the following topics:

* Participant company data
* Participant SWIFT configuration and codes
* Account structure definition and mapping
* Reference to external accounts



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| External Collateral Account | | | | |
| It is a representation of physical accounts where collateral is safe-kept and pledged to the CCP.  The relationship between collateral accounts and external collateral accounts is 1 to many. | | | | |
| Field Name | Type | Prec. | Scale | Description |
| External Collateral Account ID | VARCHAR(9) |  |  | Internal identification code of the external account |
| Account Description | VARCHAR(30) |  |  | Account description |
| External code | VARCHAR(30) |  |  | Clearing member's cash/security account expressed in the Cash/Security Custodian naming convention |
| Collateral Account ID | VARCHAR(9) |  |  | References the connected internal collateral account. |
| Currency | CHAR(3) |  |  | Currency in case of cash account |
| Collateral type | CHAR(1) |  |  | Discriminates between Cash Collateral and Security Collateral.  Possible values are:   * "C": Cash * "S": Securities |
| Status | CHAR(1) |  |  | Whether the account is disabled or active.  Possible values are:   * "A": Activated * "D": Deactivated |
| Activation date | DATE |  |  | Date in which the account was enabled, populated if the status is enabled |
| Deactivation date | DATE |  |  | Date, when the account was disabled, populated if the status is disabled |
| Update User | VARCHAR(10) |  |  | This field represents the user responsible for the last update |
| Update Datetime | TIMESTAMP |  |  | DateTime of the last update |
| Update Type | CHAR(1) |  |  | It is the type of the last update |

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| Collateral account | | | | |
| It is an internal representation of the collateral assets in cash and securities.  It is uniquely identified by a unique ID [Collateral Account ID] which is referenced at Participant Account level.  A Clearing Agent can be configured at Collateral Account level by populating the field [Clearing Agent Code] with the Clearing Agent [Participant code]. | | | | |
| Field Name | Type | Prec. | Scale | Description |
| Collateral account ID | VARCHAR(9) |  |  | This is the unique ID of the account.  Naming convention is: [Participant code] + "-" + [Unique ID]. |
| Account Description | VARCHAR(30) |  |  | Account description |
| Clearing Agent Code | INTEGER |  |  | Reference to the unique identification code of the Clearing Agent that manages the account.  Expressed in four digits (e.g. "5353"). |
| Clearing Currency | CHAR(3) |  |  | Currency in which the collateral call is done in ISO4217 |
| Status | CHAR(1) |  |  | Whether the account is disabled or active.  Possible values are:   * "A": Activated * "D": Deactivated |
| Activation date | DATE |  |  | Date in which the account was enabled, populated if the status is enabled |
| Deactivation date | DATE |  |  | Date in which the account was disabled, populated if the status is disabled |
| CM Ownership | INTEGER |  |  | In case the [Membership type] is NCM or RC this field represent the Participant Code of the linked Clearing Member. In case the participant is a DCM or GCM this field contains its own participant code. |
| Update User | VARCHAR(10) |  |  | This field represents the user responsible for the last update |
| Update Datetime | TIMESTAMP |  |  | It is the date/time of the last update |
| Update Type | CHAR(1) |  |  | It is the type of the last update |

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| DF Participant account | | | | |
| It is the internal representation of the default fund contributions per participant. | | | | |
| Field Name | Type | Prec. | Scale | Description |
| DF Participant Account ID | VARCHAR(9) |  |  | This is the unique ID of the DF account per participant.  Naming convention is: CO-[Participant code] + "-"+Unique code. |
| Account Description | VARCHAR(30) |  |  | Account description |
| DF Account ID | VARCHAR(9) |  |  | Unique identification code of the DF account |
| Minimum Contribution | DECIMAL(20,3) | 20 | 3 | Applicable minimum required contribution per Participant Default Fund |
| Clearing Agent code | INTEGER |  |  | Reference to the unique identification code of the Clearing Agent that manages the account. References the [Participant code] in the [Participant] entity. |
| Status | CHAR(1) |  |  | Whether the account is disabled or active.  Possible values are:   * "A": Activated * "D": Deactivated |
| CM ownership | INTEGER |  |  | In case the [Membership type] is NCM or RC this field represent the Participant Code of the linked Clearing Member. In case the participant is a DCM or GCM this field contains its own participant code. |
| Activation date | DATE |  |  | Date in which the account was enabled, populated if the status is enabled |
| Deactivation date | DATE |  |  | Date in which the account was disabled, populated if the status is disabled |
| Update User | VARCHAR(10) |  |  | This field represents the user responsible for the last update |
| Update DateTime | TIMESTAMP |  |  | It is the date/time of the last update |
| Update Type | CHAR(1) |  |  | It is the type of the last update |

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| DF External account | | | | |
| It is the internal representation of the default fund participant T2 external account. | | | | |
| Field Name | Type | Prec. | Scale | Description |
| DF Participant Account ID | VARCHAR(9) |  |  | This field references the unique ID of the DF account per participant. |
| Account Description | VARCHAR(30) |  |  | Account description |
| External code | VARCHAR(50) |  |  | Reference the participant PM account. |
| Status | CHAR(1) |  |  | Whether the account is disabled or active.  Possible values are:   * "A": Activated * "D": Deactivated |
| Activation date | TIMESTAMP |  |  | Date in which the account was enabled, populated if the status is enabled |
| Deactivation date | TIMESTAMP |  |  | Date in which the account was disabled, populated if the status is disabled |
| EX-Account ID | VARCHAR(9) |  |  | Unique identification code of the external DF account |
| Update User | VARCHAR(10) |  |  | This field represents the user responsible for the last update |
| Update DateTime | TIMESTAMP |  |  | It is the date/time of the last update |
| Update Type | CHAR(1) |  |  | It is the type of the last update |

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| DF Account | | | | |
| This entity represents the default fund account at CCP level. | | | | |
| Field Name | Type | Prec. | Scale | Description |
| DF Account ID | VARCHAR(9) |  |  | Unique identification code of the Default Fund Account (Target2 PM).  Naming convention is: 9 alphanumeric chars uniqueID. |
| DF Account Description | VARCHAR(30) |  |  | Account Description |
| Required amount | DECIMAL(20,3) | 20 | 3 | Actual required default amount (calculated by the risk management system). |
| DF Currency | CHAR(3) |  |  | Currency of the default fund in ISO4217 |
| Requirement date | DATE |  |  | Date of last update of default fund requirement. |
| Rounding precision | CHAR(1) |  |  | Number of decimal positions for the quota calculation. Rounding method is "Nearest". |
| LB Period | INTEGER |  |  | Look back period for the margin average calculation expressed in months. |
| LB Period end date | INTEGER |  |  | Last date of the look back period. E.g. Look period end 30/04/2019 and LB Period=4 months implies that the average is calculated on the first 4 months of 2019. |
| Month end | CHAR(1) |  |  | Can be "Activated" or "Deactivated"  Indicates that the look-back period last date is rolling and is always the last date of the month. When Activated this flag disables the LB Period end flag.  E.g. "Look period End Month" is "Activated", the calculation is executed on 05/05/2019 and LB Period=4 months: the average is calculated on the first 4 months of 2019. |
| Status | CHAR(1) |  |  | Whether the account is disabled or active.  Possible values are:   * "A": Activated * "D": Deactivated |
| Activation date | DATE |  |  | Date in which the account was enabled, populated if the status is enabled |
| Deactivation date | DATE |  |  | Date in which the account was disabled, populated if the status is disabled |
| Schedule Fixed Day | INTEGER |  |  | Parameter used to schedule the automatic default fund calculation.  Day of the month in which the Default Fund Calculation is scheduled. Rule described in the field [Schedule Execution Date]. |
| Schedule Frequency | INTEGER |  |  | Parameter used to schedule the automatic default fund calculation.  It's the waiting period, in months, between two subsequent executions. |
| Schedule Execution Date | DATE |  |  | Date in which the default fund will be calculated.  This value is automatically updated after the calculation using the following rule:  Year-Month: Year-Month of the Last Scheduled Execution + [Frequency] Months  Day: first business day after [Schedule Fixed Day]  E.g.  Last scheduled execution: 04/02/2018  Frequency: 6 months  Fixed Day: 04  [Schedule Execution Date] = 04/08/2018  The value can be manually amended. |
| Update User | VARCHAR(10) |  |  | This field represents the user responsible for the last update |
| Update DateTime | TIMESTAMP |  |  | It is the date/time of the last update |
| Update Type | CHAR(1) |  |  | It is the type of the last update |

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| Margin Account | | | | |
| Logic representation of the margin account created as group of position accounts following the rule described in [Position Account][Margin group] field. | | | | |
| Field Name | Type | Prec. | Scale | Description |
| Margin Account ID | VARCHAR(9) |  |  | The unique ID of the margin account. Generation rules are described in the [Position Account][Margin group] field . |
| Participant Code | INTEGER |  |  | Identifies the participant owning the account. References the [Participant code] in the [Participant] entity. |
| Account Category | CHAR(1) |  |  | The category of the account. Possible values are:   * 'H' : House * 'C' : Client   In case of segregated account (Registered Client) the category is "C" |

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| Participant Account | | | | |
| It contains reference data related to Participants, CSDs, Clearing Agents and CCPs. Each entity is uniquely identified by a [Participant Code] which is internally generated.  The specific entity role is defined by the field [Participant type]. More specific membership options are configurable at position account level (per market) in the field [Membership type].  At Participant level multiple different BIC codes are maintained to achieve higher flexibility. For each BIC code usage further differentiation can be done per header and body of the SWIFT message. | | | | |
| Field Name | Type | Prec. | Scale | Description |
| Participant Code | INTEGER |  |  | Participant unique internal identification number.  Field format is 4 digits (e.g. "5353"). |
| Participant mnemonic | VARCHAR(4) |  |  | Participant symbolic code |
| Participant description | VARCHAR(100) |  |  | Participant company name |
| Participant type | CHAR(3) |  |  | Discriminates among special participants and regular Participants.  "CCP" - CCP  "CSD" - CSD  "PRT" - Participant  "CLA" - Clearing Agent |
| LEI Code | VARCHAR(20) |  |  | ISO 17442 based Legal Entity Identifier |
| BIC Settlement Header | VARCHAR(11) |  |  | ISO 9362 Swift Bank Identification Code used in the HEADER of settlement messages exchanged between CCP and CSD. |
| BIC Settlement Body | VARCHAR(11) |  |  | ISO 9362 Swift Bank Identification Code used in the BODY of settlement messages (PSET) exchanged between CCP and CSD. |
| BIC Payment Header | VARCHAR(11) |  |  | ISO 9362 Swift Bank Identification Code used in the HEADER of payment messages and related confirmations. |
| BIC Payment Body | VARCHAR(11) |  |  | ISO 9362 Swift Bank Identification Code used in the BODY of payment messages and related confirmations. |
| Activation Status | CHAR(1) |  |  | Represents the Participant status. Possible values are:   * 'A' : the status is activated * 'D' : the status is not activated |
| Activation date | DATE |  |  | Date/Time, when the member was activated |
| Deactivation date | DATE |  |  | Date/Time, when the member was deactivated/suspended |
| BIC Reporting Header | VARCHAR(11) |  |  | ISO 9362 Swift Bank Identification Code used in the HEADER of reporting messages. |
| BIC Reporting Body | VARCHAR(11) |  |  | ISO 9362 Swift Bank Identification Code used in the BODY of reporting messages. |

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| Participant Options | | | | |
| It contains parameters to be setup at participant level | | | | |
| Field Name | Type | Prec. | Scale | Description |
| Participant Code | INTEGER |  |  | References the participant unique internal code in the [Participant] entity. |
| Margin add-in % | DECIMAL(7,3) | 7 | 3 | Margin add-in applied to the participant, expressed as percentage. |
| Activate SWIFT reporting | CHAR(1) |  |  | Represents "general" SWIFT reporting activation status. Possible values are:   * 'A' : SWIFT reporting activated * 'D' : SWIFT reporting deactivated |
| Activate settlement | CHAR(1) |  |  | This flag activates/deactivates the settlement position netting and instructing.   * 'A' : settlement positions and connected settlement instruction are generated * 'D' : settlement positions and connected settlement instruction are not generated |
| Activate payment | CHAR(1) |  |  | This flag activates/deactivates the payment messages.   * 'A' : activated * 'D' : deactivated |
| Market group | VARCHAR(10) |  |  | To be used in swift messages with the aim to grant a smooth transition with the previous system (MT503: :70C::AGRE) |

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| Position Account | | | | |
| It contains reference data related the Position Account, including the membership type for the specified market.  In addition this logic structure has a key role for the account structure mapping.  With such objective, the key reference field are the following.   * Collateral Account ID: references the connected collateral account * Settlement Account ID: references the connected settlement account * DF Participant Account ID: references the connected default fund account * Margin group: defines the connected margin group | | | | |
| Field Name | Type | Prec. | Scale | Description |
| Position Account ID | VARCHAR(4) |  |  | The unique ID of the position account expressed in four digits (e.g. "1234"). |
| Participant Code | INTEGER |  |  | Identifies the participant owning the account. References the [Participant code] in the [Participant] entity. |
| Account Category | CHAR(1) |  |  | The category of the account. Possible values are:   * 'H' : House * 'C' : Client   In case of segregated account (Registered Client) the category is "C" |
| Membership type | CHAR(3) |  |  | Defines the membership type for the specified market.  Possible values are:  "DCM" - Direct Client  "GCM" - General Clearing Member  "NCM" - Non Clearing Member  "RC" - Registered Client |
| Market | VARCHAR(4) |  |  | Unique ISO 10383 identifier of the Market (e.g. "XVIE"). |
| Collateral Account ID | VARCHAR(9) |  |  | [Collateral Account ID] of the linked collateral account. |
| Settlement Account ID | VARCHAR(9) |  |  | [Settlement Account ID] of the linked settlement account. |
| DF Participant Account ID | VARCHAR(9) |  |  | Reference to the unique identifier of the linked participant default fund account |
| Margin Account ID | VARCHAR(9) |  |  | [Margin Account ID] of the linked margin account. |
| Margin Group | VARCHAR(4) |  |  | Code used to define the Margin Account ID implementing the following rule  [Participant Code]-[Margin Group]  Positions having the same Margin Account ID concur to the same margin requirement figure.  Example:  Position account ID: "0021" / Market: "XVIE" / Participant code="0001" / Margin group: "H-NT" / Margin account ID: "0001-H-NT"  Position account ID: "0022" / Market: "XPRG" / Participant code="0001" / Margin group: "H-NT" / Margin account ID: "0001-H-NT"  Position account ID: "0023" / Market: "XMIL" / Participant code="0001" / Margin group: "H-MI" / Margin account ID: "0001-H-MI"  In the case described Position Account 0021 and 0022 are enabled for cross margining on Margin Account "0001-H-NT" while Position account 0023 is configured for separated margining on margin account "0001-H-MI"  NB: This naming convention is handled with a workaround in the non-multimarket release: [Participant Code]-[Position Account ID]  Example:  Position account ID: "0021" / Participant code="0001" / Margin account ID: "0001-0021" |
| CM ownership | VARCHAR(4) |  |  | In case the [Membership type] is NCM or RC this field represent the Participant Code of the linked Clearing Member. In case the participant is a DCM or GCM this field contains its own participant code. |
| Status | CHAR(1) |  |  | Whether the account is disabled or active.  Possible values are   * 'A' : activated * 'D' : deactivated |
| Activation date | DATE |  |  | Date, when the account was enabled, populated if the status is enabled. |
| Deactivation date | DATE |  |  | Date/Time, when the account was disabled, populated if the status is disabled |
| Account Description | VARCHAR(30) |  |  | The description of the position account |

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| Settlement Account | | | | |
| It is an internal representation of the Settlement Account. Settlement Agent can be configured at Settlement Account Level by populating the field [Settlement Agent Code] with the Settlement Agent [Participant code]. | | | | |
| Field Name | Type | Prec. | Scale | Description |
| Settlement Account ID | VARCHAR(9) |  |  | The unique ID of the account. Format is SA - [Unique code]. |
| Description | VARCHAR(30) |  |  |  |
| Settlement Agent BIC H | VARCHAR(11) |  |  | Field that allows the overriding of the Settlement BIC H (ISO 9362 Swift Bank Identification Code used in the HEADER of settlement messages exchanged between CCP and CSD), limited to Settlement Agent.  If empty, the default [Settlement Agent] BIC is used. |
| Settlement Agent BIC B | VARCHAR(11) |  |  | Field that allows the overriding of the Settlement BIC B (ISO 9362 Swift Bank Identification Code used in the BODY of settlement messages exchanged between CCP and CSD), limited to Settlement Agent.  If empty, the default [Participant][Settlement BIC B] is used. |
| Settlement Agent Code | INTEGER |  |  | Unique identification code of the participant acting as settlement agent on the specified account. This field references the [Participant code] field in the [Participant] table.  Settlement messages are sent by default using BIC codes assigned to this Participant Code. [Settlement Agent BIC H/B] field overrides this setup. |
| CM Ownership | INTEGER |  |  | In case the [Membership type] is NCM or RC this field represent the Participant Code of the linked Clearing Member. In case the participant is a DCM or GCM this field contains its own participant code. |
| CCP code | INTEGER |  |  | Participant Code of the participant acting as CCP on the settlement account. This field reference the [Participant code] field in the [Participant] table. |
| CSD Code | INTEGER |  |  | Participant Code of the participant acting as CSD on the settlement account. This field reference the [Participant code] field in the [Participant] table. |
| Investor CSD Code | INTEGER |  |  | Participant Code of the participant acting as Investor CSD on the settlement account. This field reference the [Participant code] field in the [Participant] table. |
| Cash Account ID | VARCHAR(50) |  |  | Cash Account number (DCA for T2S members) |
| Security Deposit ID | VARCHAR(50) |  |  | Securities deposit number |
| Status | CHAR(1) |  |  | Whether the account is disabled or active.  Possible values are:   * 'A' : Activated * 'D' : Deactivated |
| Activation date | DATE |  |  | Date, when the account was enabled, populated if the status is enabled. |
| Deactivation date | DATE |  |  | Date, when the account was disabled, populated if the status is disabled |

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| Swift Reporting | | | | |
| This table represent the swift subscription options per participant | | | | |
| Field Name | Type | Prec. | Scale | Description |
| Recipient BIC code | VARCHAR(11) |  |  | ISO 9362 Swift Bank Identification Code used in the HEADER of reporting messages in case of transmission of the message to different recipient users. |
| Participant Code | INTEGER |  |  | References the participant unique internal code in the [Participant] entity. |
| SWIFT Message | VARCHAR(30) |  |  | Contains the CUG supported SWIFT Messages:   * MT503 - Collateral Call Message * MT506 - Collateral Statement * MT536 - EOD Gross Trade Statement * MT536 - Settled Positions Statement * MT537 - Open Postion Statement |
| Activation Status | CHAR(1) |  |  | This flag activates/deactivates the selected SWIFT message for the selected BIC/PARTICIPANT  'A' : SWIFT Message activated  'A' : SWIFT Message deactivated |
| Activation Date | DATE |  |  | Date when the message was activated. |
| Deactivation Date | DATE |  |  | Date when the message was deactivated. |

## Clearing and Settlement positions diagram

This section contains the data fields that describe positions at Position Account, Margin Account and Settlement Account level.

Margin positions are described by different entities that represent four margin calculation stages:

1. Margin Account items: original positions eligible for margin calculation with detail per ACCOUNT/CLASS ID/ISD, multi-currency mark to market applied
2. Margin Account net items: net positions per ACCOUNT/CLASS ID (netted ISD)
3. Margin Requirement items: net positions per ACCOUNT/ISIN, cross margin calculated
4. Margin Requirements: net positions per ACCOUNT/CLEARING CURRENCY, participant add-on applied



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| Margin Account items | | | | |
| It contains positions net positions at MArgin Account level.  At this stage Settlement currencies and Markets are kept separated. Position are enriched with applied exchange rate a haircut. MTM countervalue in Settlement Currency is calculated. | | | | |
| Field Name | Type | Prec. | Scale | Description |
| Margin Position ID | INTEGER |  |  | Unique identification code of the margin position (Range from 1 to 999.999.999). |
| Margin Account ID | VARCHAR(9) |  |  | Unique identification code of the Margin Account. |
| Participant Code | INTEGER |  |  | The code of the participant owing the position. |
| Account category | CHAR(1) |  |  | The category of the particular position.  Possible values:   * C = Client * H = House |
| Trade Date | INTEGER |  |  | Date of the trade from which the position has been created. Expressed in 10 digits "YYYY-MM-GG". |
| Intended Settlement Date | INTEGER |  |  | Applicable intended settlement date for the position expressed in 10 digits "YYYY-MM-GG". |
| Class ID | VARCHAR(6) |  |  | An internally generated unique identification code for the financial instrument. |
| ISIN | VARCHAR(12) |  |  | The ISIN code of the instrument for which the position is tracked. |
| Market | VARCHAR(4) |  |  | The market against which the position is applicable.  Possible values are ISO 10383 Market Identifier Codes |
| Settlement Currency | VARCHAR(3) |  |  | The settlement currency of the position.  Possible values are ISO 4217 standard currency codes. |
| Clearing Currency | VARCHAR(3) |  |  | The clearing currency of the position. Such currency is setup at Collateral account level and inherited at this level.  Possible values are ISO 4217 standard currency codes. |
| Haircut % | DECIMAL(20,5) | 20 | 5 | Haircut applied to the position (in percentage terms) as a consequence of the exchange rate conversion. It is zero in case Settlement Currency and Clearing currency are equal. |
| Exchange Rate | DECIMAL(20,5) | 20 | 5 | Exchange rate applied. It is 1 in case Settlement Currency and Clearing currency are equal. |
| QTY type | CHAR(1) |  |  | Discriminates between quantity types:   * "U" - Units * "F" - Face value |
| QTY | DECIMAL(20,3) | 20 | 3 | Net quantity calculated at margin account level per ISIN/CURRENCY. ISIN with different currencies are kept separated at this level. |
| CTV | DECIMAL(20,8) | 20 | 8 | Position CounterValue. Positive values represent long positions. |
| MTM Price | DECIMAL(20,8) | 20 | 8 | Price used for the MTM countervalue calculation |
| MTM CTV | DECIMAL(20,8) | 20 | 8 | Position CounterValue marked to market. Positive values represent long positions (deliver cash). |
| Accrued Interest | DECIMAL(20,8) | 20 | 8 | The interest rate countervalue for Bond position. |
| Risk Factor % | DECIMAL(6,3) | 6 | 3 | Risk factor applied to the specific ISIN. |
| MTM Datetime | TIMESTAMP |  |  | Timestamp of MTM evaluation. |
| CM ownership | VARCHAR(4) |  |  | In case the [Membership type] is NCM or RC this field represent the Participant Code of the linked Clearing Member. In case the participant is a DCM or GCM this field contains its own participant code. |

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| Positions (logic fields) | | | | |
| It contains position's fields required in the logic view. | | | | |
| Field Name | Type | Prec. | Scale | Description |
| Client ID | INTEGER |  |  | Internal unique identification code of the client. |
| Clearing Member Name | VARCHAR(20) |  |  | Name of the Clearing Member. |
| Instrument description | VARCHAR(20) |  |  | Description of the financial instrument. |
| CSD | VARCHAR(4) |  |  | Indicates the reference CSD. |
| CM Ownership | VARCHAR(4) |  |  | In case the [Membership type] is NCM or RC this field represent the Participant Code of the linked Clearing Member. In case the participant is a DCM or GCM this field contains its own participant code. |
| Source reference | VARCHAR(10) |  |  | Shows the position origin (T: Trading, C: Corporate Actions) |
| Buy-in date | INTEGER |  |  | Date in which the position is eligible for Buy-in |
| Cash Settlement date | INTEGER |  |  | Date in which the position is eligible for Cash Settlement |
| Settlement Agent Code | VARCHAR(4) |  |  | Participant Code of the participant acting as Settlement Agent. |
| POA reference | VARCHAR(20) |  |  | Reference to the linked POA instruction |
| Type Changes | VARCHAR(20) |  |  | Track which shows the result of positions offsetting. |
| User | VARCHAR(10) |  |  | Identification code of the user. |

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| Intraday Margin Call Tolerance | | | | |
|  | | | | |
| Field Name | Type | Prec. | Scale | Description |
| Market | CHAR(3) |  |  | ISO 10383 Market Identifier Codes |
| Absolute Tolerance | DECIMAL(20,3) | 20 | 3 | Minimum threshold in clearing currency |
| Relative Tolerance % | DECIMAL(20,3) | 20 | 3 | Minimum threshold in percentage in respect to the margin requirement |
| Added Date | DATE |  |  | Date related to the record creation |
| Added Time | TIME |  |  | Time related to the record creation |
| Update DateTime | TIMESTAMP |  |  | It is the date/time of the last update |
| Update User | VARCHAR(10) |  |  | This field represents the user responsible for the last update |
| Update Type | CHAR(1) |  |  | It is the type of the last update |

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| Margin Account Net items | | | | |
| It contains net positions at Margin Account level.  At this stage positions with different trade dates are netted. | | | | |
| Field Name | Type | Prec. | Scale | Description |
| Margin Account ID | VARCHAR(9) |  |  | Unique identification code of the Margin Account. |
| Participant Code | INTEGER |  |  | The code of the participant owing the position. |
| Account category | CHAR(1) |  |  | The category of the particular position.  Possible values:   * C = Client * H = House |
| Class ID | VARCHAR(6) |  |  | An internally generated unique identification code for the financial instrument. |
| ISIN | VARCHAR(12) |  |  | The ISIN code of the instrument for which the position is tracked. |
| Market | VARCHAR(4) |  |  | The market against which the position is applicable.  Possible values are ISO 10383 Market Identifier Codes |
| Settlement Currency | VARCHAR(3) |  |  | The settlement currency of the position.  Possible values are ISO 4217 standard currency codes. |
| Clearing Currency | VARCHAR(3) |  |  | The clearing currency of the position. Such currency is setup at Collateral account level and inherited at this level.  Possible values are ISO 4217 standard currency codes. |
| Haircut % | DECIMAL(20,5) | 20 | 5 | Haircut applied to the position (in percentage terms) as a consequence of the exchange rate conversion. It is zero in case Settlement Currency and Clearing currency are equal. |
| Exchange Rate | DECIMAL(20,5) | 20 | 5 | Exchange rate applied. It is 1 in case Settlement Currency and Clearing currency are equal. |
| QTY type | CHAR(1) |  |  | Discriminates between quantity types:   * "U" - Units * "F" - Face value |
| QTY | DECIMAL(20,3) | 20 | 3 | Net quantity calculated at margin account level per ISIN/CURRENCY. ISIN with different currencies are kept separated at this level. |
| CTV | DECIMAL(20,8) | 20 | 8 | Position CounterValue. Positive values represent long positions. |
| MTM Price | DECIMAL(20,8) | 20 | 8 | Price used for the MTM countervalue calculation |
| MTM CTV | DECIMAL(20,8) | 20 | 8 | Position CounterValue marked to market. Positive values represent long positions (deliver cash). |
| Accrued Interest | DECIMAL(20,8) | 20 | 8 | The interest rate countervalue for Bond position. |
| Risk Factor % | DECIMAL(20,8) | 20 | 8 | Risk factor applied to the specific ISIN. |
| MTM Datetime | TIMESTAMP |  |  | Timestamp of MTM evaluation. |
| CM ownership | VARCHAR(4) |  |  | In case the [Membership type] is NCM or RC this field represent the Participant Code of the linked Clearing Member. In case the participant is a DCM or GCM this field contains its own participant code. |

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| Margin Requirements | | | | |
| Contains Margin calculation details per Margin Account. Participant add-on is applied at this stage. | | | | |
| Field Name | Type | Prec. | Scale | Description |
| Margin Account ID | VARCHAR(9) |  |  | Unique identification code of the Margin Account. |
| Participant Code | INTEGER |  |  | The code of the participant owing the position. |
| Account Category | CHAR(1) |  |  | The category of the particular position.  Possible values:   * C = Client * H = House |
| Clearing Currency | VARCHAR(3) |  |  | The clearing currency of the position. Such currency is setup at Collateral account level and inherited at this level.  Possible values are ISO 4217 standard currency codes. |
| Margin add-in | DECIMAL(20,8) | 20 | 8 | Add-in already calculated in the clearing currency. |
| Initial Margin | DECIMAL(20,8) | 20 | 8 | The aggregated sum of all the Initial margin calculated at Margin Requirements Items level |
| Margin Requirement | DECIMAL(20,8) | 20 | 8 | Total margin requirement per margin account, considering the add-on, expressed in clearing currency. |
| CM ownership | VARCHAR(10) |  |  | In case the [Membership type] is NCM or RC this field represent the Participant Code of the linked Clearing Member. In case the participant is a DCM or GCM this field contains its own participant code. |

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| Margin Requirements items | | | | |
| Contains Margin calculation details per ISIN. Cross market is already applied at this stage. | | | | |
| Field Name | Type | Prec. | Scale | Description |
| Margin Account ID | VARCHAR(9) |  |  | Unique identification code of the Margin Account. |
| Participant Code | INTEGER |  |  | The code of the participant owing the position. |
| Account Category | CHAR(1) |  |  | The category of the particular position.  Possible values:   * C = Client * H = House |
| ISIN | VARCHAR(12) |  |  | The ISIN code of the instrument for which the position is tracked. |
| Clearing Currency | VARCHAR(3) |  |  | The clearing currency of the position. Such currency is setup at Collateral account level and inherited at this level.  Possible values are ISO 4217 standard currency codes. |
| MTM Margin | DECIMAL(20,8) | 20 | 8 | MTM calculated per ISIN. This takes into account Up/downside scenarios on exchange rate in case of cross margining. The final amount is expressed in Clearing Currency.  Margin debits are positive. |
| Additional Margin | DECIMAL(20,8) | 20 | 8 | Additional MArgin calculated per ISIN. This takes into account Up/downside scenarios on exchange rate in case of cross margining. The final amount is expressed in Clearing Currency.  Margin debits are positive. |
| Initial Margin | DECIMAL(20,8) | 20 | 8 | Initial Margin calculated as the sum of MTM and Additional Margin:  [Initial Margin]=MAX([Additional Margin] + [MTM] , 0).  Participant Add-on is not taken into account at this level. |
| MTM Datetime | TIMESTAMP |  |  | Timestamp of the last performed MTM process. |
| CM Ownership | VARCHAR(10) |  |  | In case the [Membership type] is NCM or RC this field represent the Participant Code of the linked Clearing Member. In case the participant is a DCM or GCM this field contains its own participant code. |

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| Position Account items | | | | |
| It contains position record attributes. | | | | |
| Field Name | Type | Prec. | Scale | Description |
| Position ID | INTEGER |  |  | Position numeric incremental identification code (Ranges from 1 to 999.999.999). |
| Position Account ID | VARCHAR(4) |  |  | The unique ID of the position account expressed in four digits (e.g. "1234"). |
| Settlement Account ID | VARCHAR(9) |  |  | Unique identification number of the connected Settlement Account ID |
| Participant Code | INTEGER |  |  | Unique internal identification code of the participant owning the position (e.g. "5353"). |
| Account Category | CHAR(1) |  |  | The category of the particular position.  Possible values:   * "C" = Client * "H" = House |
| CM ownership | VARCHAR(4) |  |  | In case the [Membership type] is NCM or RC this field represent the Participant Code of the linked Clearing Member. In case the participant is a DCM or GCM this field contains its own participant code. |
| Trade Date | INTEGER |  |  | Date of the trade from which the position has been created. Expressed in 8 digits "YYYYMMDD". |
| Intended Settlement Date | INTEGER |  |  | Applicable intended settlement date for the position expressed with 8 digits "YYYYMMDD". |
| End Validity Date | DATE |  |  | The final date of validity of the financial instrument. |
| Class ID | VARCHAR(6) |  |  | Internal unique identification code of the financial instrument. |
| ISIN | VARCHAR(12) |  |  | The ISIN code of the instrument for which the position is tracked. |
| QTY type | CHAR(1) |  |  | Discriminates between quantity types:   * "U" - Units * "F" - Face value |
| Unsettled QTY | DECIMAL(20,3) | 20 | 3 | Position quantity which has not been settled yet. Positive values represent long positions (receive securities). |
| Corporate Action fraction | DECIMAL(20,8) | 20 | 8 | Is the fractional quantity remaining as a rest after a CA Transformation. |
| Unsettled CTV | DECIMAL(20,8) | 20 | 8 | Position CounterValue which has not been settled yet. Positive values represent long positions (deliver cash). |
| Original QTY | DECIMAL(20,3) | 20 | 3 | The initial position quantity (may be different from the unsettled quantity after partial or full settlement). Positive values represent long positions (receive securities). |
| Original CTV | DECIMAL(20,8) | 20 | 8 | The initial position countervalue (may be different from the unsettled countervalue after partial or full settlement). Positive values represent long positions (deliver cash). |
| Accrued interest | DECIMAL(20,8) | 20 | 8 | The interest rate countervalue for Bond position. |
| Market | VARCHAR(4) |  |  | The market against which the position is applicable.  Possible values are ISO 10383 Market Identifier Codes's list. |
| Settlement Currency | VARCHAR(3) |  |  | The settlement currency of the position.  Possible values are ISO 4217 standard currency codes. Settlement currency is received from the market in the trade data file and is therefore not result of enrichment. |
| Settlement Lock | CHAR(1) |  |  | Defines if the position has already generated the corresponding settlement instruction and is therefore locked.  Possible values:   * "L" = Position is locked for settlement * "F" = Position is free |
| Buy-In Status | CHAR(1) |  |  | Indicates whether this position is flagged for a buy-in.  Possible values are:   * 'Y' : yes flag, meaning that the position is flagged for a buy in * 'N' : no flag, meaning that the position is not flagged for a buy in |
| Cash Settlement Status | CHAR(1) |  |  | Indicates whether this position is flagged for a cash settlement.  Possible values are:   * 'Y' : yes flag, meaning that the position is flagged for a buy in * 'N' : no flag, meaning that the position is not flagged for a buy in |
| Position Status | CHAR(4) |  |  | Possible values are:   * "LIVE": Live * "CANS": Cancelled by CSD * "LIQU": Cancelled for liquidate positions * "TRSF": Cancelled as consequence of Corporate Action * "CASH": Cancelled as consequence of Cash Settlement * "PXFR": Cancelled as consequence of position transfer * "MANU": Position reduced for operational reasons |
| Position Source | CHAR(2) |  |  | Determines the originating process. Possible values are.  "ST": Standard  "CL": Claim  "TS": Trasformation  "MG": Position Migration |
| Settlement ref | VARCHAR(20) |  |  | The reference to the settlement instruction the position was included before last cancellation. When a position is canceled this field is populated with the value contained in the settlement ref. |
| Previous reference | VARCHAR(20) |  |  | In case of cancellation, this field is populated with the message reference of the instruction which has been cancelled. |
| Offset | CHAR(1) |  |  | Flagged with yes "Y" in case the position has been closed as result of the internal offsetting system. "N" otherwise. |
| Offset Reference | INTEGER |  |  | Populated with the settlement cycle ref in which the position has been closed. Populated only when settlement offset "Y". |
| Adj. Factor | INTEGER |  |  | Adjustment factor applied to positions in case of corporate actions with margin evaluation purposes. |
| MTM Datetime | TIMESTAMP |  |  | Timestamp of MTM evaluation. |
| Risk Factor | DECIMAL(6,3) | 6 | 3 | Risk factor applied to the specific ISIN. |
| MTM CTV | DECIMAL(20,8) | 20 | 8 | Position CounterValue marked to market. Positive values represent long positions (deliver cash). |
| Exchange rate | DECIMAL(20,5) | 20 | 5 | Exchange rate applied. It is 1 in case Settlement Currency and Clearing currency are equal. |
| Haircut | DECIMAL(20,5) | 20 | 5 | Haircut applied to the position (in percentage terms) as a consequence of the exchange rate conversion. It is zero in case Settlement Currency and Clearing currency are equal. |
| Clearing Currency | VARCHAR(3) |  |  | The clearing currency of the position. Such currency is setup at Collateral account level and inherited at this level.  Possible values are ISO 4217 standard currency codes. |
| Added Date | TIMESTAMP |  |  | Date related to the record creation |
| Modification Datetime | TIMESTAMP |  |  | Timestamp related to the last record modification. |

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| Settlement Account items | | | | |
| Contains details about settlement account balances. | | | | |
| Field Name | Type | Prec. | Scale | Description |
| Settlement Position ID | INTEGER |  |  | A unique reference number generated for the specific settlement position (Range from 1 to 999.999.999). |
| Settlement Account ID | VARCHAR(9) |  |  | An internally unique identification code for the settlement account |
| Settlement cycle ref | VARCHAR(20) |  |  | Unique reference number generated for the specific settlement |
| Class ID | VARCHAR(6) |  |  | An internally generated unique identification code for the financial instrument. |
| ISIN | VARCHAR(12) |  |  | The ISIN code of the instrument to be settled.  MT540 reference - Outgoing  Sequence B - Trade Details  Field :35B:ISIN  MT541 reference - Outgoing  Sequence B - Trade Details  Field :35B:ISIN  MT542 reference - Outgoing  Sequence B - Trade Details  Field :35B:ISIN  MT543 reference - Outgoing  Sequence B - Trade Details  Field :35B:ISIN |
| Unsettled QTY | DECIMAL(20,3) | 20 | 3 | The quantity that is still unsettled (may be different from the original quantity after partial or full settlement).  Sign rules:  - Long positions (Receive securities): positive values  - Short positions (Deliver securities): negative values  MT545 reference - Incoming  Sequence C - Financial Instrument/Account  Field :36B::RSTT//UNIT/ (if the quantity is expressed as an amount representing the face amount)  Field :36B::RSTT//FAMT/ (if the quantity is expressed as a number of units, for example a number of shares)  MT547 reference - Incoming  Sequence C - Financial Instrument/Account  Field :36B::RSTT//UNIT/ (if the quantity is expressed as an amount representing the face amount)  Field :36B::RSTT//FAMT/ (if the quantity is expressed as a number of units, for example a number of shares)  MT544 reference - Incoming  Sequence C - Financial Instrument/Account  Field :36B::ESTT//UNIT/ (if the quantity is expressed as an amount representing the face amount)  Field :36B::ESTT//FAMT/ (if the quantity is expressed as a number of units, for example a number of shares)  MT546 reference - Incoming  Sequence C - Financial Instrument/Account  Field :36B::ESTT//UNIT/ (if the quantity is expressed as an amount representing the face amount)  Field :36B::ESTT//FAMT/ (if the quantity is expressed as a number of units, for example a number of shares)  MT548 reference - Incoming  Sequence B - Settlement Transaction Details  Field :36B::SETT//UNIT/ (if the quantity is expressed as an amount representing the face amount)  Field :36B::SETT//FAMT/ (if the quantity is expressed as a number of units, for example a number of shares) |
| Unsettled CTV | DECIMAL(20,3) | 20 | 3 | The unsettled countervalue (may be different from the original countervalue after partial or full settlement).  Sign rules:  - Long settlement value (Receive cash): negative values  - Short settlement value (Deliver cash): positive values  MT545 reference - Incoming  Sequence C - Financial Instrument/Account  :19A::RSTT//  MT547 reference - Incoming  Sequence C - Financial Instrument/Account  :19A::RSTT// |
| Original QTY | DECIMAL(20,3) | 20 | 3 | The original quantity (may be different from the current quantity after partial or full settlement).  Sign rules:  - Long positions (Receive securities): positive values  - Short positions (Deliver securities): negative values  MT540 reference - Outgoing  Sequence C - Financial Instrument/Account  Field :36B::SETT//UNIT/ (if the quantity is expressed as as an amount representing the face amount)  Field :36B::SETT//FAMT/ (if the quantity is expressed as a number of units, for example a number of shares)  MT541 reference - Outgoing  Sequence C - Financial Instrument/Account  Field :36B::SETT//UNIT/ (if the quantity is expressed as as an amount representing the face amount)  Field :36B::SETT//FAMT/ (if the quantity is expressed as a number of units, for example a number of shares)  MT542 reference - Outgoing  Sequence C - Financial Instrument/Account  Field :36B::SETT//UNIT/ (if the quantity is expressed as as an amount representing the face amount)  Field :36B::SETT//FAMT/ (if the quantity is expressed as a number of units, for example a number of shares)  MT543 reference - Outgoing  Sequence C - Financial Instrument/Account  Field :36B::SETT//UNIT/ (if the quantity is expressed as as an amount representing the face amount)  Field :36B::SETT//FAMT/ (if the quantity is expressed as a number of units, for example a number of shares) |
| Original CTV | DECIMAL(20,3) | 20 | 3 | The original countervalue (may be different from the actual countervalue after partial or full settlement).  Sign rules:  - Long settlement value (Receive cash): negative values  - Short settlement value (Deliver cash): positive values  MT541 reference - Outgoing  Sequence E3 - Amount  Field :19A:SETT//  MT543 reference - Outgoing  Sequence E3 - Amount  Field :19A:SETT// |
| QTY type | CHAR(1) |  |  | Discriminates between quantity types:   * "U" - Units * "F" - Face value |
| Settlement currency | VARCHAR(3) |  |  | The currency of the settlement from the list of ISO 4217 standard currency codes.  MT541 reference - Outgoing  Sequence E3 - Amount  Field :19A:SETT//  MT543 reference - Outgoing  Sequence E3 - Amount  Field :19A:SETT// |
| Trade Date | INTEGER |  |  | Trade date/time of the relevant trade for the settlement position.  MT540 reference - Outgoing  Sequence B - Trade Details  Field :98A::TRAD//  MT541 reference - Outgoing  Sequence B - Trade Details  Field :98A::TRAD//  MT542 reference - Outgoing  Sequence B - Trade Details  Field :98A::TRAD//  MT543 reference - Outgoing  Sequence B - Trade Details  Field :98A::TRAD// |
| Intended Settlement Date | INTEGER |  |  | The settlement date/time for which the position is applicable.  MT540 reference - Outgoing  Sequence B - Trade Details  Field :98A:SETT  MT541 reference - Outgoing  Sequence B - Trade Details  Field :98A:SETT  MT542 reference - Outgoing  Sequence B - Trade Details  Field :98A:SETT  MT543 reference - Outgoing  Sequence B - Trade Details  Field :98A:SETT |
| End Validity Date | DATE |  |  | The final date of validity for the instruction. |
| Effective Settlement Date | INTEGER |  |  | Date when a transaction is effectively settled. |
| Cash settlement date | INTEGER |  |  | Cash settlement date;it can be manually amended in case the position is locked for settlement. |
| Buy-in date | INTEGER |  |  | Buy-in date; it can be manually amended in case the position is locked for settlement. |
| CSD BIC Code | VARCHAR(20) |  |  | The CSD that the settlement should be instructed to  Always populated with the CSD BIC code (e.g. OCSDATWW). |
| Place of Settlement | VARCHAR(20) |  |  | BIC Code of the CSD or Investor CSD used to populate the PSET in the SWIFT settlement messages.  Always populated with the CSD PSET BIC code ([Participant][PSET BIC Code]). |
| Market | VARCHAR(4) |  |  | The market against which the position is applicable.  Possible values are ISO 10383 Market Identifier Codes's list |
| Corporate Action ref | VARCHAR(20) |  |  | Reference assigned by the account servicer to unambiguously identify a related corporate action event.  MT548 reference - Incoming  Sequence A1 - Linkages  Field :20C::CORP\\ |
| Position imbalance | DECIMAL(20,8) | 20 | 8 | The difference between the actual quantity at settlement account level and the actual quantity at position account level. |
| Position fraction | DECIMAL(20,8) | 20 | 8 | It is the sum of the fractions of the positions in the position account included in the settlement instruction. May be different from the Transformation Fraction. |
| Transformation Fraction | DECIMAL(20,8) | 20 | 8 | Is the fraction resulting from a transformation instruction. |
| Settlement Status | VARCHAR(4) |  |  | The status of the settlement instruction.  Possible values:   * "UNSE" : Unsent (2) * "MACH": Matched (1) * "NMAT": Unmatched (1) * "PEND": Pending Settlement (1) * "CAND": Cancelled (1) * "PENF": Failing (1) * "REJT": Rejected (1) * "FULL" : Settled (3) * "PREA": On Hold (1)   (1)MT548 reference - Incoming  Sequence A2 - Status  Field :25D:SETT  (2) Set as initial value when settlement position is created  (3) Set in case of allocation complete |
| Settlement instruction source | CHAR(2) |  |  | Determines the originating process. Possible values are.  "ST": Standard  "CL": Claim  "TS": Trasformation |
| Partial Settlement Status | VARCHAR(4) |  |  | Partial settlement indicator. Is null if the position is not a partial settlement.  Possible values are:  "PAIN": Partial Settlement - Confirmation is for partial settlement. Part of the instruction remains unsettled.  "PARC": Partially Confirmed - Confirmation is for partial settlement. No additional settlement will take place.  MT547 reference - Incoming  Sequence A - general information  Field :22F:PARS  MT545 reference - Incoming  Sequence A - general information  Field :22F:PARS |
| Reason code | VARCHAR(4) |  |  | The reason code for the last change in status (e.g.: the reason for cancellation)  MT548 reference - Incoming  Sequence A2a - Reason  Field :24B::CAND// |
| Reason description | VARCHAR(50) |  |  | The reason for the last change in status (e.g.: the reason for cancellation)  MT548 reference - Incoming  Sequence A2a - Reason  Field :70D::REAS// |
| Sender msg ref | VARCHAR(20) |  |  | The reference assigned to unambiguously identify the message.  MT540 reference - Outgoing  Sequence A - General Information  Field :20C::SEME\\  MT541 reference - Outgoing  Sequence A - General Information  Field :20C::SEME\\  MT542 reference - Outgoing  Sequence A - General Information  Field :20C::SEME\\  MT543 reference - Outgoing  Sequence A - General Information  Field :20C::SEME\\ |
| POA instruction msg ref | VARCHAR(20) |  |  | Reference to the linked POA instruction |
| Linked instruction msg ref | VARCHAR(20) |  |  | A reference to a prior settlement instruction, in the case a new instruction is created based on a prior instruction (e.g.: due to a split or claim).  For transformations this field contains the reference of the cancelled underlying instruction.  MT540 reference - Outgoing  Subsequence A1 - Linkages  Field :13A::LINK//  MT541 reference - Outgoing  Subsequence A1 - Linkages  Field :13A::LINK//  MT542 reference - Outgoing  Subsequence A1 - Linkages  Field :13A::LINK//  MT543 reference - Outgoing  Subsequence A1 - Linkages  Field :13A::LINK// |
| Cancel confirmation msg ref | VARCHAR(20) |  |  | Unique reference of the of the 548-"Status Update Message" that has canceled the instruction. It is populated only in case of canceled instructions.  MT548 reference - Incoming  Sequence A - General Information  Field :20C::SEME\\ |
| Market Infrastructure msg ref | VARCHAR(20) |  |  | Unique T2S Reference of the Instruction.  MT548 reference - Incoming  Sequence A1 - Linkages  Field :20C::MITI\\ |
| CA instruction msg ref | VARCHAR(20) |  |  | A reference to the transformation/claim instruction in the case the position is created basing on a transformation/claim (e.g.: due to a split of modification).  MT548 reference - Incoming  Subsequence A1 - Linkages  Field :20C::PREV// |
| Settlement Agent Code | INTEGER |  |  | An internally unique identification code for the Settlement Agent. |
| Settlement Agent BIC | VARCHAR(20) |  |  | The settlement agent identifier code (Defined in the Settlement BIC B in the Participant reference data).  MT540 reference - Outgoing  Subsequence E1 - Settlement Parties  Field :95P::DEAG//  MT541 reference - Outgoing  Subsequence E1 - Settlement Parties  Field :95P::DEAG//  MT542 reference - Outgoing  Subsequence E1 - Settlement Parties  Field :95P::REAG//  MT543 reference - Outgoing  Subsequence E1 - Settlement Parties  Field :95P::REAG// |
| Settlement Agent Cash Account ID | VARCHAR(50) |  |  | The Participant Cash Account Identifier associated with the CSD of settlement.  MT541 reference - Outgoing  Sequence C - Financial Instrument Account  Field :97A::CASH//  MT542 reference - Outgoing  Sequence C - Financial Instrument Account  Field :97A::CASH//  MT543 reference - Outgoing  Sequence C - Financial Instrument Account  Field :97A::CASH// |
| Settlement Agent Security Account ID | VARCHAR(50) |  |  | The Participant Security Account Identifier associated with the CSD of settlement.  MT540 reference - Outgoing  Sequence C - Financial Instrument Account  Field :97A::SAFE//  MT541 reference - Outgoing  Sequence C - Financial Instrument Account  Field :97A::SAFE//  MT542 reference - Outgoing  Sequence C - Financial Instrument Account  Field :97A::SAFE//  MT543 reference - Outgoing  Sequence C - Financial Instrument Account  Field :97A::SAFE// |
| CCP Cash Account ID | VARCHAR(50) |  |  | The CCP Cash Account Identifier associated with the CSD of settlement. |
| CCP Security Account ID | VARCHAR(50) |  |  | The CCP Security Account Identifier associated with the CSD of settlement. |
| CCP BIC Code | VARCHAR(20) |  |  | The CCP BIC Code. |
| Modification datetime | TIMESTAMP |  |  | Timestamp related to the last record modification |
| Added datetime | TIMESTAMP |  |  | Timestamp related to the record creation |

## 

## Collateral management diagram

This section summarizes collateral management and cash call related entities.



|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Collateral Class policy | | | | |
| "Collateral Class" table is used for collateral management purposes whenever the haircut field of the "Eligible instrument list" table is not populated. It contains default values of haircut and concentration limits | | | | |
| Field Name | Type | Prec. | Scale | Description |
| Collateral Class | INTEGER |  |  | Instrument liquidity class. Possible values are integer numbers (E.g. 1,2,3..). Maximum one digit. |
| Haircut % | DECIMAL(4,2) | 4 | 2 | Default class haircut expressed in percentage (1.0 means 1%) |
| Limit % | DECIMAL(4,2) | 4 | 2 | Limit of accepted securities per collateral class expressed in percentage (e.g. 10.0 means 10% maximum of securities in class X) |
| Added date | DATE |  |  | It is the date the default values of haircut and concentration limits have been added |
| Modification date | DATE |  |  | It is the date of the last update |
| Modification Time | TIME |  |  | It is the time of the last update |
| Modification User | VARCHAR(10) |  |  | This field represents the user responsible for the last update |

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| --- | --- | --- | --- | --- |
| Eligible currencies | | | | |
| "Eligible Currencies" table contains the list of currencies accepted as collateral by CCP, along with the haircut to be applied for each currency.  New elements can be inserted manually, by an administrative user, via GUI functionality. | | | | |
| Field Name | Type | Prec. | Scale | Description |
| Currency | CHAR(3) |  |  | Instrument denomination currency expressed following ISO 4217 (3 chars codes) |
| Currency Description | VARCHAR(30) |  |  | Description of the currency |
| Haircut % | DECIMAL(4,2) | 4 | 2 | Haircut applied to collateral posted in the form of cash or security (1.0 means 1%). |
| Status | VARCHAR(1) |  |  | Represents the currency eligibility status. Possible values are:   * "A"=Activated * "D"=Deactivated |
| Modification date | DATE |  |  | Date in which the record has been modified. Automatically handled by the system. |
| Added date | DATE |  |  | Date in which the instrument has been added. Automatically handled by the system. |
| Modification User | VARCHAR(10) |  |  | This field represents the user responsible for the last update |
| Modification time | TIME |  |  | Time in which the instrument has been added. Automatically handled by the system. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Eligible Assets | | | | |
| "Eligible assets" table summarizes financial instruments, uniquely identified by their ISIN code, that can be posted as collateral by the Clearing Participants. It contains all relevant information of each eligible instrument. | | | | |
| Field Name | Type | Prec. | Scale | Description |
| ISIN | VARCHAR(12) |  |  | Security identification code |
| Asset Type | VARCHAR(4) |  |  | Represent the instrument asset type as from ECB classification E.g. "AT02", "AT03"... Used as additional information. |
| Status | CHAR(1) |  |  | Represents the security eligibility status. Possible values are:   * "A"=Activated * "D"=Deactivated |
| Haircut % | DECIMAL(4,2) | 4 | 2 | Haircut assigned to collateral instrument. In case this field is not populated the default haircut of the respective collateral class is used. |
| Collateral Class | INTEGER |  |  | Instrument collateral class as from CCPA collateral policy. Possible values are integer numbers (E.g. 1,2,3..).  Used to reference the default applied haircut in the Collateral Class table. |
| Currency | CHAR(3) |  |  | Instrument denomination currency expressed following ISO 4217 (3 chars codes) |
| Issuer Group | VARCHAR(3) |  |  | Issuer group as from ECB classification.  Examples are "IG1",IG2","IG3". |
| Credit rating | VARCHAR(4) |  |  | Instrument rating provided by external agencies as defined in the CCPA Collateral Policy (stored as additional information only).  Domain samples:"AAA","AA+"... |
| Maturity date | INTEGER |  |  | Represents the instrument maturity date expressed in the format "YYYY-MM-GG". |
| Expiration period | INTEGER |  |  | Offset with respect to maturity date: it defines the limit, in number of days, after which the instruments' is still accepted but an alert is triggered to the user. It is null by default. In case the field is null the default value, which is setup at system level, is used. Possible values are integers number which represent business days. |
| Liquidity class | CHAR(3) |  |  | Liquidity Class as defined in the ECB Classification.  Examples are "L1A","L1B", ... |
| Country | CHAR(2) |  |  | ISO 3166 code representing the issuing country |
| Market | CHAR(4) |  |  | ISO 10383. Market on which the instrument is listed |
| Price | DECIMAL(20,5) | 20 | 5 | Used in the collateral evaluation. This field is populated with the last price received. |
| Price date | INTEGER |  |  | Price date with reference to the initial price |
| Added datetime | TIMESTAMP |  |  | Date/Time in which the instrument has been added. Automatically handled by the system. |
| Update User | VARCHAR(10) |  |  | This field represents the user responsible for the last update |
| Update Datetime | TIMESTAMP |  |  | It is the date/time of the last update |
| Update Type | VARCHAR(10) |  |  | It is the type of the last update |
| Description | VARCHAR(30) |  |  | The description of the asset |
| Use Flag Value | CHAR(1) |  |  |  |

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| --- | --- | --- | --- | --- |
| Issuer Group policy | | | | |
| "Issuer Group Policy" table summarises concentration limits of securities accepted as collateral per each issuer group. | | | | |
| Field Name | Type | Prec. | Scale | Description |
| Issuer group | VARCHAR(10) |  |  | Issuer group as from ECB classification. This field is cross referenced In the ECB eligible asset table. |
| Limit % | DECIMAL(4,2) | 4 | 2 | Limit of accepted securities per issuer group expressed in percentage (e.g. 10.0 means 10% maximum of securities with issuer group X) |
| Modification time | TIME |  |  | It is the time of the last update |
| Modification date | DATE |  |  | It is the date of the last update |
| Modification user | VARCHAR(10) |  |  | This field represents the user responsible for the last update |
| Added Date | DATE |  |  | The date in which the issuer group has been added |

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| --- | --- | --- | --- | --- |
| ECB Eligible assets table | | | | |
| "ECB Eligible assets" table contains the list of eligible marketable assets for Eurosystem operations. It is used to determine if an instrument is eligible to be posted as collateral and summarizes all relevant instrument's information for each ISIN. It is used for validation of ISIN against the Elible Asset entity. | | | | |
| Field Name | Type | Prec. | Scale | Description |
| ISIN | VARCHAR(12) |  |  | Instrument identification code |
| Other reg. number | VARCHAR(10) |  |  | Secondary registration number, if any. |
| Haircut category | CHAR(3) |  |  | Represents the instrument liquidity class. References the field "Liquidity Class" in the Eligible assets table. E.g. "L1D" |
| Asset type | CHAR(4) |  |  | Represents the instrument asset type as from ECB classification E.g. "AT02", "AT03"... |
| Ref. Market | VARCHAR(6) |  |  | Ref. Market as from ECB Classification E.g. "RMEU01" |
| Currency | CHAR(3) |  |  | Instrument denomination currency are expressed following ISO 4217 (3 chars codes) |
| Issuance date | DATE |  |  | Date of issuance |
| Maturity date | DATE |  |  | Date of maturity |
| Coupon rate | DECIMAL(5,3) | 5 | 3 | Coupon rate expressed in percentage (1.875 = 1.875%) |
| Issuer name | VARCHAR(100) |  |  | Name of the financial instrument issuer |
| Issuer other name | VARCHAR(100) |  |  | Secondary issuer name, if any. |
| Issuer residence | VARCHAR(100) |  |  | Address of the financial instrument issuer |
| Issuer group | CHAR(3) |  |  | Issuer group as from ECB classification. This field is used to reference the Issuer Group entity in the Issuer Group policy table. |
| Coupon definition | CHAR(3) |  |  | Coupon definition as from ECB Classification E.g. "CD4" |
| Haircut | DECIMAL(4,2) | 4 | 2 | Instrument haircut expressed in percentage |
| Haircut own use | DECIMAL(4,2) | 4 | 2 | Haircut own use (see ecb specs) |
| Own use of covered bond | VARCHAR(10) |  |  | OWn use of covered bond (see ecb specs) |

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| --- | --- | --- | --- | --- |
| Security concentration policy | | | | |
| "Issuer Group Policy" table summarises concentration limits of securities accepted as collateral per each issuer group. | | | | |
| Field Name | Type | Prec. | Scale | Description |
| Limit % | DECIMAL(20,5) | 20 | 5 | Limit of accepted securities expressed in percentage (e.g. 10.0 means 10% maximum of securities over total margin requirement) |
| Security Policy ID | VARCHAR(3) |  |  | Unique ID of the security policy |
| Modification time | TIME |  |  | It is the time of the last update |
| Modification date | DATE |  |  | It is the date of the last update |
| Modification user | VARCHAR(10) |  |  | This field represents the user responsible for the last update |
| Added Date | DATE |  |  | The date in which the limit has been added |

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| --- | --- | --- | --- | --- |
| External Collateral Account Transactions | | | | |
| The "Transactions" table contains the deposit or withdrawal transactions. | | | | |
| Field Name | Type | Prec. | Scale | Description |
| External Collateral Account ID | VARCHAR(9) |  |  | External collateral account originating the transfer (optional) |
| Collateral Account ID | VARCHAR(9) |  |  | Logical filed representing the connected internal collateral account |
| Transaction code | INTEGER |  |  | Uniquely identifies a transaction |
| Collateral type | CHAR(1) |  |  | Discriminates between Cash Collateral and Security Collateral.  Possible values are:   * "C": Cash * "S": Securities |
| Transaction date | VARCHAR(10) |  |  | Transaction Date expressed as "YYYY-MM-GG" |
| Maturity date | VARCHAR(10) |  |  | Instrument Maturity Date expressed as "YYYY-MM-GG". Populated only in case of security transaction. |
| CTV | DECIMAL(20,3) | 20 | 5 | Transaction value. In case of transaction in security the nominal value is considered. |
| QTY | DECIMAL(20,3) | 20 | 3 | Transaction quantity (Positive values for incoming coming flows). |
| QTY type | CHAR(1) |  |  | Discriminates between quantity types:   * "U" - Units * "F" - Face value |
| ISIN | CHAR(12) |  |  | Identification code of the instrument which is object of the transaction |
| Currency | CHAR(3) |  |  | Currency in which the transaction has been executed in ISO 4217 (3 chars codes) |
| User Notes | VARCHAR(100) |  |  | User free notes |
| Deposit/Withdrawal | CHAR(1) |  |  | Deposit withdrawal flag |
| Transaction Time | TIME |  |  | Time of the transaction |
| Update User | VARCHAR(10) |  |  | This field represents the user responsible for the last update |
| Update Datetime | TIMESTAMP |  |  | It is the date/time of the last update |
| Update Type | CHAR(1) |  |  | It is the type of the last update |
| CM ownership | VARCHAR(4) |  |  | In case the [Membership type] is NCM or RC this field represent the Participant Code of the linked Clearing Member. In case the participant is a DCM or GCM this field contains its own participant code. |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Collateral Balance Items | | | | |
| Contains the evaluation details about each collateral account item. | | | | |
| Field Name | Type | Prec. | Scale | Description |
| Collateral Account ID | VARCHAR(9) |  |  | This is the unique ID of the account.  Naming convention is: [Participant code] + "-" + [Unique ID]. |
| ISIN | VARCHAR(12) |  |  | Security identification code. Not populated in case of cash deposit. |
| Collateral type | CHAR(1) |  |  | Discriminates between Cash Collateral and Security Collateral.  Possible values are:   * "C": Cash * "S": Securities |
| Maturity date | DATE |  |  | Maturity date of the security (if Deposit type='S') |
| Denomination Currency | CHAR(3) |  |  | Denomination currency of the deposit in ISO 4217 |
| Last price | DECIMAL(20,8) | 20 | 8 | Price applied to security. Null in case of cash deposits. |
| Balance MTM | DECIMAL(20,8) | 20 | 8 | It's the result of the application of the MTM process to the position in its own denomination currency before applying haircut and concentration limits. The applied price is reported it the "Last Price" field. |
| Clearing Currency | VARCHAR(3) |  |  | Clearing Currency in which the collateral account is denominated |
| Last Exchange Rate | DECIMAL(20,8) | 20 | 8 | Exchange rate from denominated currency and clearing currency |
| Balance CC | DECIMAL(20,8) | 20 | 8 | Gross balance in clearing currency. The exchange rate used is detailed in the Last Exchange rate field. |
| Currency haircut % | DECIMAL(20,8) | 20 | 8 | Haircut applied to the denomination currency in percentage terms |
| Margin requirements | DECIMAL(20,8) | 20 | 8 | Margin amount used for the calculation of limits |
| ISIN haircut % | DECIMAL(20,8) | 20 | 8 | Haircut applied to security in percentage terms. Null for cash deposits. |
| Balance HCT | DECIMAL(20,8) | 20 | 8 | Balance after application of currency and ISIN haircut |
| Balance CCL | DECIMAL(20,8) | 20 | 8 | Balance after application of class limits |
| Balance IGL | DECIMAL(20,8) | 20 | 8 | Balance after application of issuer group limits |
| Net Balance | DECIMAL(20,8) | 20 | 8 | Final balance after evaluation, haircut and limit application. |
| QTY | DECIMAL(20,3) | 20 | 3 | Quantity of securities. Null in case of cash deposits. |
| QTY type | CHAR(1) |  |  | Discriminates between quantity types:   * "U" - Units * "F" - Face value |
| Collateral ref | VARCHAR(16) |  |  | Reference of the piece of valued collateral.  This field is mapped to the following ISO field: [MT506/20C/Collateral Reference] |
| Update User | VARCHAR(10) |  |  | This field represents the user responsible for the last update |
| Update Datetime | TIMESTAMP |  |  | It is the date/time of the last update |
| Update Type | CHAR(1) |  |  | It is the type of the last update |
| Added Datetime | TIMESTAMP |  |  | Date/time in which the record has been added |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Collateral Account Balance | | | | |
| Collateral account total balances in clearing currency | | | | |
| Field Name | Type | Prec. | Scale | Description |
| Collateral Account ID | VARCHAR(10) |  |  | This is the unique ID of the account.  Naming convention is: [Participant code] + "-" + [Unique ID]. |
| Clearing Currency | VARCHAR(3) |  |  | Currency in which the collateral call is done in ISO4217 |
| Margin requirements | DECIMAL(20,3) | 20 | 3 | Total margin requirements calculated for the connected margin accounts. |
| Sec. Collateral Pledged | DECIMAL(20,3) | 20 | 3 | Post evaluation collateral pledged expressed in clearing currency per collateral account. |
| Cash required | DECIMAL(20,3) | 20 | 3 | Margin requirements in cash after security pledging |
| Cash held | DECIMAL(20,3) | 20 | 3 | Post evaluation cash held in clearing currency. |
| Collateral call | DECIMAL(20,3) | 20 | 3 | Calculated collateral call per collateral account. |
| Cash excess | DECIMAL(20,3) | 20 | 3 | Cash collateral excess per collateral account. |
| Security excess | DECIMAL(20,3) | 20 | 3 | Security collateral excess per collateral account. |
| Margin Evaluation datetime | TIMESTAMP |  |  | Timestamp of the relevant margin calculation in "yyyymmddhhmmss" format |
| Collateral Evaluation datetime | TIMESTAMP |  |  | Timestamp of the relevant collateral evaluation in "YYYY-MM-GG-hh.mm.ss" format. |
| CM Ownership | INTEGER |  |  | In case the [Membership type] is NCM or RC this field represent the Participant Code of the linked Clearing Member. In case the participant is a DCM or GCM this field contains its own participant code. |
| Call | VARCHAR(4) |  |  | It shows if a cash call should be done:  Yes: Cash Call to be performed  No: No cash call  Warn: No cash call below the threshold |
| Update User | VARCHAR(10) |  |  | This field represents the user responsible for the last update |
| Update Datetime | TIMESTAMP |  |  | It is the date/time of the last update |
| Update Type | CHAR(1) |  |  | It is the type of the last update |

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| --- | --- | --- | --- | --- |
| External Collateral Account | | | | |
| It is a representation of physical accounts where collateral is safe-kept and pledged to the CCP.  The relationship between collateral accounts and external collateral accounts is 1 to many. | | | | |
| Field Name | Type | Prec. | Scale | Description |
| External Collateral Account ID | VARCHAR(9) |  |  | Internal identification code of the external account |
| Account Description | VARCHAR(30) |  |  | Account description |
| External code | VARCHAR(30) |  |  | Clearing member's cash/security account expressed in the Cash/Security Custodian naming convention |
| Collateral Account ID | VARCHAR(9) |  |  | References the connected internal collateral account. |
| Currency | CHAR(3) |  |  | Currency in case of cash account |
| Collateral type | CHAR(1) |  |  | Discriminates between Cash Collateral and Security Collateral.  Possible values are:   * "C": Cash * "S": Securities |
| Status | CHAR(1) |  |  | Whether the account is disabled or active.  Possible values are:   * "A": Activated * "D": Deactivated |
| Activation date | DATE |  |  | Date in which the account was enabled, populated if the status is enabled |
| Deactivation date | DATE |  |  | Date, when the account was disabled, populated if the status is disabled |
| Update User | VARCHAR(10) |  |  | This field represents the user responsible for the last update |
| Update Datetime | TIMESTAMP |  |  | It is the date/time of the last update |
| Update Type | CHAR(1) |  |  | It is the type of the last update |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Collateral account | | | | |
| It is an internal representation of the collateral assets in cash and securities.  It is uniquely identified by a unique ID [Collateral Account ID] which is referenced at Participant Account level.  A Clearing Agent can be configured at Collateral Account level by populating the field [Clearing Agent Code] with the Clearing Agent [Participant code]. | | | | |
| Field Name | Type | Prec. | Scale | Description |
| Collateral account ID | VARCHAR(9) |  |  | This is the unique ID of the account.  Naming convention is: [Participant code] + "-" + [Unique ID]. |
| Account Description | VARCHAR(30) |  |  | Account description |
| Clearing Agent Code | INTEGER |  |  | Reference to the unique identification code of the Clearing Agent that manages the account.  Expressed in four digits (e.g. "5353"). |
| Clearing Currency | CHAR(3) |  |  | Currency in which the collateral call is done in ISO4217 |
| Status | CHAR(1) |  |  | Whether the account is disabled or active.  Possible values are:   * "A": Activated * "D": Deactivated |
| Activation date | DATE |  |  | Date in which the account was enabled, populated if the status is enabled |
| Deactivation date | DATE |  |  | Date in which the account was disabled, populated if the status is disabled |
| CM Ownership | INTEGER |  |  | Code of the participant owning the account |
| Update User | VARCHAR(10) |  |  | This field represents the user responsible for the last update |
| Update Datetime | TIMESTAMP |  |  | It is the date/time of the last update |
| Update Type | CHAR(1) |  |  | It is the type of the last update |

## Default Fund management diagram

This section contains the details about the reference data business entities supporting Default Fund Management.

Different entities have been designed to handle default fund at participant level (DF Participant Account) and default fund at CCP level (DF Account).



|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| DF Participant Transactions | | | | |
| The "Transactions" table contains the deposit or withdrawal transactions. | | | | |
| Field Name | Type | Prec. | Scale | Description |
| Transaction code | INTEGER |  |  | Uniquely identifies a transaction |
| DF Participant Account ID | VARCHAR(9) |  |  | Referenced participant account |
| Transaction date | VARCHAR(10) |  |  | Transaction Date expressed as "YYYY-MM-GG" |
| Amount | DECIMAL(20,3) | 20 | 3 | Transaction value. Positive values are deposits, negative are withdrawals. |
| DF Account ID | VARCHAR(9) |  |  | Unique identification code of the DF account |
| CM ownership | VARCHAR(10) |  |  | In case the [Membership type] is NCM or RC this field represent the Participant Code of the linked Clearing Member. In case the participant is a DCM or GCM this field contains its own participant code. |
| Update User | VARCHAR(10) |  |  | This field represents the user responsible for the last update |
| Update Datetime | TIMESTAMP |  |  | It is the date/time of the last update |
| Transaction Type | CHAR(1) |  |  | Deposit withdrawal flag |

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| DF Participant Contribution | | | | |
| Collateral account balance in default fund currency. This entity contains a row for each collateral account having category ("DFF"). | | | | |
| Field Name | Type | Prec. | Scale | Description |
| DF Participant Account ID | VARCHAR(9) |  |  | Unique identification code of the collateral account |
| Min Quota | DECIMAL(20,3) | 20 | 3 | Actual Minimum DF Quota required. |
| Dyn Quota | DECIMAL(20,3) | 20 | 3 | Calculated dynamic contribution. |
| Required Quota | DECIMAL(20,3) | 20 | 3 | Required default fund quota (calculated applying the minimum threshold to the dynamic quota). |
| Account Balance | DECIMAL(20,3) | 20 | 3 | Actual total default fund balance per participant. |
| DF Excess | DECIMAL(20,3) | 20 | 3 | Collateral posted in excess with reference to the required contribution |
| DF Call | DECIMAL(20,3) | 20 | 3 | Additional collateral to request to the Participant with reference to the required contribution. |
| Average margins | DECIMAL(20,3) | 20 | 3 | Average margin value used to calculate the participant DF share. |
| Evaluation datetime | TIMESTAMP |  |  | Datetime of last update of quota evaluation. |
| CM Ownership | INTEGER |  |  | In case the [Membership type] is NCM or RC this field represent the Participant Code of the linked Clearing Member. In case the participant is a DCM or GCM this field contains its own participant code. |
| Currency | CHAR(3) |  |  | Currency in ISO4217 |
| DF Account ID | VARCHAR(9) |  |  | Unique identification code of the DF account |

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| DF Participant account | | | | |
| It is the internal representation of the default fund contributions per participant. | | | | |
| Field Name | Type | Prec. | Scale | Description |
| DF Participant Account ID | VARCHAR(9) |  |  | This is the unique ID of the DF account per participant.  Naming convention is: CO-[Participant code] + "-"+Unique code. |
| Account Description | VARCHAR(30) |  |  | Account description |
| DF Account ID | VARCHAR(9) |  |  | Unique identification code of the DF account |
| Minimum Contribution | DECIMAL(20,3) | 20 | 3 | Applicable minimum required contribution per Participant Default Fund |
| Clearing Agent code | INTEGER |  |  | Reference to the unique identification code of the Clearing Agent that manages the account. References the [Participant code] in the [Participant] entity. |
| Status | CHAR(1) |  |  | Whether the account is disabled or active.  Possible values are:   * "A": Activated * "D": Deactivated |
| CM ownership | INTEGER |  |  | In case the [Membership type] is NCM or RC this field represent the Participant Code of the linked Clearing Member. In case the participant is a DCM or GCM this field contains its own participant code. |
| Activation date | DATE |  |  | Date in which the account was enabled, populated if the status is enabled |
| Deactivation date | DATE |  |  | Date in which the account was disabled, populated if the status is disabled |
| Update User | VARCHAR(10) |  |  | This field represents the user responsible for the last update |
| Update DateTime | TIMESTAMP |  |  | It is the date/time of the last update |
| Update Type | CHAR(1) |  |  | It is the type of the last update |

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| DF External account | | | | |
| It is the internal representation of the default fund participant T2 external account. | | | | |
| Field Name | Type | Prec. | Scale | Description |
| DF Participant Account ID | VARCHAR(9) |  |  | This field references the unique ID of the DF account per participant. |
| Account Description | VARCHAR(30) |  |  | Account description |
| External code | VARCHAR(50) |  |  | Reference the participant PM account. |
| Status | CHAR(1) |  |  | Whether the account is disabled or active.  Possible values are:   * "A": Activated * "D": Deactivated |
| Activation date | TIMESTAMP |  |  | Date in which the account was enabled, populated if the status is enabled |
| Deactivation date | TIMESTAMP |  |  | Date in which the account was disabled, populated if the status is disabled |
| EX-Account ID | VARCHAR(9) |  |  | Unique identification code of the external DF account |
| Update User | VARCHAR(10) |  |  | This field represents the user responsible for the last update |
| Update DateTime | TIMESTAMP |  |  | It is the date/time of the last update |
| Update Type | CHAR(1) |  |  | It is the type of the last update |

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| DF Account | | | | |
| This entity represents the default fund account at CCP level. | | | | |
| Field Name | Type | Prec. | Scale | Description |
| DF Account ID | VARCHAR(9) |  |  | Unique identification code of the Default Fund Account (Target2 PM).  Naming convention is: 9 alphanumeric chars uniqueID. |
| DF Account Description | VARCHAR(30) |  |  | Account Description |
| Required amount | DECIMAL(20,3) | 20 | 3 | Actual required default amount (calculated by the risk management system). |
| DF Currency | CHAR(3) |  |  | Currency of the default fund in ISO4217 |
| Requirement date | DATE |  |  | Date of last update of default fund requirement. |
| Rounding precision | INTEGER |  |  | Number of decimal positions for the quota calculation. Rounding method is "Nearest". |
| LB Period | INTEGER |  |  | Look back period for the margin average calculation expressed in months. |
| LB Period end date | INTEGER |  |  | Last date of the look back period. E.g. Look period end 30/04/2019 and LB Period=4 months implies that the average is calculated on the first 4 months of 2019. |
| Month end | CHAR(1) |  |  | Can be "Activated" or "Deactivated"  Indicates that the look-back period last date is rolling and is always the last date of the month. When Activated this flag disables the LB Period end flag.  E.g. "Look period End Month" is "Activated", the calculation is executed on 05/05/2019 and LB Period=4 months: the average is calculated on the first 4 months of 2019. |
| Status | CHAR(1) |  |  | Whether the account is disabled or active.  Possible values are:   * "A": Activated * "D": Deactivated |
| Activation date | DATE |  |  | Date in which the account was enabled, populated if the status is enabled |
| Deactivation date | DATE |  |  | Date in which the account was disabled, populated if the status is disabled |
| Schedule Fixed Day | INTEGER |  |  | Parameter used to schedule the automatic default fund calculation.  Day of the month in which the Default Fund Calculation is scheduled. Rule described in the field [Schedule Execution Date]. |
| Schedule Frequency | INTEGER |  |  | Parameter used to schedule the automatic default fund calculation.  It's the waiting period, in months, between two subsequent executions. |
| Schedule Execution Date | DATE |  |  | Date in which the default fund will be calculated.  This value is automatically updated after the calculation using the following rule:  Year-Month: Year-Month of the Last Scheduled Execution + [Frequency] Months  Day: first business day after [Schedule Fixed Day]  E.g.  Last scheduled execution: 04/02/2018  Frequency: 6 months  Fixed Day: 04  [Schedule Execution Date] = 04/08/2018  The value can be manually amended. |
| Update User | VARCHAR(10) |  |  | This field represents the user responsible for the last update |
| Update DateTime | TIMESTAMP |  |  | It is the date/time of the last update |
| Update Type | CHAR(1) |  |  | It is the type of the last update |

## Trade capture diagram

This section contains tradable assets and trade capture related business entities.



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| --- | --- | --- | --- | --- |
| Asset Type Defaults | | | | |
| It contains the asset classes and several instrument setup parameters related to them. | | | | |
| Field Name | Type | Prec. | Scale | Description |
| Asset Class ID | VARCHAR(2) |  |  | Possible values are:   * 'ST' : Stock * 'BO' : Bonds * 'FU' : Funds * 'CE' : Certificate * 'RI' : Rights/Subscription rights * 'WA' : Warrants   [Asset Class ID], [Segment] and [Liquidity] are used in the enrichment process as foreign key. |
| Segment | CHAR(4) |  |  | ISO 10383 Identifier of the Market segment. This is the Market code received in the instrument feed.  [Asset Class ID], [Segment] and [Liquidity] are used in the enrichment process as foreign key. |
| Liquidity | CHAR(1) |  |  | Discriminates between liquid instruments and not liquid instruments. Possible values are:   * 'T' - liquid instrument * 'N' - not liquid instrument   [Asset Class ID], [Segment] and [Liquidity] are used in the enrichment process as foreign key. |
| Asset Class Description | VARCHAR(30) |  |  | Description of the Asset Class |
| Def. Settlement period | INTEGER |  |  | Default settlement period represented as number of business days after the trade date. |
| Def. End of Validity period | INTEGER |  |  | Default end of validity period represented as number of business days after the trade date. |
| Def. Buy-In offset | INTEGER |  |  | Default buy-in date represented as number of business days before/after the end of validity date. (Minus sign means before,zero value means EVD). |
| Def. Cash settlement offset | INTEGER |  |  | Default cash settlement date represented as number of business days before/after the end of validity date. (Minus sign means before,zero value means EVD) |
| Default RF | DECIMAL(6,3) | 6 | 3 | RF applied when the instrument is new (not enough price history records) and when the RF is not calculated (flag process='"False" in PAMP) |
| Minimum RF | DECIMAL(6,3) | 6 | 3 | Minimum threshold for the calculated risk factor |
| Maximum RF | DECIMAL(6,3) | 6 | 3 | Maximum threshold for the calculated risk factor |
| Processable | CHAR(1) |  |  | Possible values are   * Y for YES * N for NO |
| Update datetime | TIMESTAMP |  |  | It is the date/time of the last update |
| Update user | VARCHAR(30) |  |  | This field represents the user responsible for the last update |
| Update type | CHAR(1) |  |  | It is the type of the last update |

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| Financial Instruments | | | | |
| It contains the list of ccp eligible instruments and their details | | | | |
| Field Name | Type | Prec. | Scale | Description |
| Class ID | VARCHAR(6) |  |  | Uniquely internally generated number for each financial instrument. Ranges from 1 to 999.999.999 |
| Class Type | CHAR(1) |  |  | The type of the financial instrument.  Possible values are:   * 'E' : Equity * 'B' : BOND |
| ISIN | VARCHAR(12) |  |  | Instrument identification number |
| Description | VARCHAR(35) |  |  | Financial instrument full name |
| Risk Factor % | DECIMAL(15,8) | 15 | 8 | Default value is setup per asset-type. Updated daily by the risk management system. When the instrument is new the default risk factor is 25% (0.25). |
| Currency | CHAR(3) |  |  | Valid ISO code of the trade currency |
| Multiplier | DECIMAL(16,8) | 16 | 8 | Multiplier of the instrument, using '.' as decimal separator (E.g. '1.2') |
| Settlement period | INTEGER |  |  | Specific "Settlement Period" per instrument. This field is not populated by the Instrument Feed. When not populated the default settlement period of the respective Asset Type is used (ref. "Asset type" table / "Def Settlement period" field). |
| End of validity period | INTEGER |  |  | Specific "End of validity period" per instrument. When not populated the default end of validity period of the respective Asset Type is used (ref. "Asset type" table / "Def End of Validity period" field). |
| Buy-in offset | INTEGER |  |  | Buy-in date represented as number of business days before/after the end of validity date. (Minus sign means before,zero value means EVD).  In case it is not populated the default value in the Asset Type table is used. |
| Cash settlement offset | INTEGER |  |  | Cash settlement date represented as number of business days before/after the end of validity date. (Minus sign means before,zero value means EVD).  In case it is not populated the default value in the Asset Type table is used. |
| CFI Code | CHAR(6) |  |  | ISO 10962. Defines the structure and format for classification of financial instrument (E.g. 'DBFSFB') |
| Quantity type | CHAR(1) |  |  | Discriminates between unit and face value.  Possible values are:   * "U" - units * "F" - face value   Automatic mapping is done considering the class type. |
| Liquidity | CHAR(1) |  |  | Discriminates between liquid instruments and not liquid instruments. Possible values are:   * 'T' - liquid instrument * 'N' - not liquid instrument |
| Asset Class ID | CHAR(2) |  |  | Possible values are:  'ST' : Stock  'BO' : Bonds  'FU' : Funds  'CE' : Certificate  'RI' : Rights/Subscription rights  'WA' : Warrants |
| Market | CHAR(4) |  |  | ISO 10383 Market Identifier Codes's list. This code is obtained via enrichment at Clearing System level as look-up of the [Segment] value in the [Segment] table. |
| Segment | CHAR(4) |  |  | ISO 10383 Identifier of the Market segment. This is the Market code received in the instrument feed. |
| Bond Issue Date | VARCHAR(10) |  |  | Represents the bond issue date expressed in the format "YYYY-MM-GG". |
| Bond Expiry Date | VARCHAR(10) |  |  | Represents the bond expiry date expressed in the format "YYYY-MM-GG". |
| Coupon Frequency | INTEGER |  |  | Possible values for the coupon frequency indicator are:  '0' - no coupon  '1' - yearly  '2' - half yearly  '4' - quarterly  '6' - bimonthly  '12' - monthly |
| Zero Coupon | CHAR(1) |  |  | Discriminates between Zero Coupon Bond and Non Zero Coupon Bond.  Possible values are:   * 'Y' : Zero Coupon Bond * 'N' : Non Zero Coupon Bond   Automatically mapped using Bond frequency field |
| Bond Coupon Rate % | DECIMAL(7,5) | 7 | 5 | Bond coupon rate (E.g. '3.500' means 3.5%) |
| Country of registration | CHAR(2) |  |  | ISO 3166-1. Country of registration (E.g. 'AT') |
| Subscription right | CHAR(1) |  |  | 'A' The financial instrument is a subscription right. This instrument instances are not kept in sync with the market feed.  'D' The financial instrument is standard. |
| Price | DECIMAL(20,8) | 20 | 8 | Last received price for the instrument |
| Tradable | VARCHAR(1) |  |  | "Y" if the instrument is activated  "N" if the instrument is not activated |
| Update User | VARCHAR(10) |  |  | This field represents the user responsible for the last update |
| Update Datetime | TIMESTAMP |  |  | It is the date/time of the last update |
| Update Type | CHAR(1) |  |  | It is the type of the last update |

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| --- | --- | --- | --- | --- |
| Segment | | | | |
| It contains the trans-code table between Market Codes and Segment Codes. This table is used to populate the [Market] field having the [Segment] field populated in the Instrument feed. | | | | |
| Field Name | Type | Prec. | Scale | Description |
| Segment | CHAR(4) |  |  | ISO 10383 Identifier of the segment. This field is referenced by the field [Segment] in the [Instrument] table |
| Market | CHAR(4) |  |  | Description of the Asset Class |

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| Novated trade | | | | |
| Contains trade details as they are received from the Market. | | | | |
| Field Name | Type | Prec. | Scale | Description |
| Exchange ID | VARCHAR(3) |  |  | Name of the exchange system where the trade has been generated ("EAE"). |
| Trade generation date | INTEGER |  |  | Date when the corresponding buy and sell orders have been executed in the format 'YYYYMMDD'. |
| Trade generation time | INTEGER |  |  | Time when the corresponding buy and sell orders have been executed in the format 'HHMMSSSS'. |
| Trade number | INTEGER |  |  | Unique system generated trade identifier for a trade. |
| Trade code suffix | INTEGER |  |  | Indicates the actual version number of the trade (e.g., after trade modification). |
| Trade ID | INTEGER |  |  | Unique internal trade identification code. This code reference the original trade. |
| ISIN | VARCHAR(12) |  |  | ISIN number representing the instrument traded. This is the recommended key for the interface. |
| Market status indicator | CHAR(1) |  |  | The code/ identifier of the type of price.  Possible values are:   * "O" Opening Auction * "C" Continuous Trading * "V" Vola Interruption in CT * "A" Auction * "F" Closing Auction * " " Blank for OTC trades. |
| Trade type | VARCHAR(3) |  |  | Indicates that the trade is an exchange trade, always "XP" + " " ('Space'). |
| Trade price | DECIMAL(13,5) | 13 | 5 | Price at which the orders have been executed (assumed currency is settlement currency for instruments listed per unit and denomination currency for instruments listed in percentage). |
| Trade quantity | DECIMAL(15,3) | 15 | 3 | Quantity of equities, warrants or bonds which has to be delivered by the seller. |
| Countervalue | DECIMAL(14,2) | 14 | 2 | Trade quantity multiplied with trade price. |
| Buy\_sell indicator | VARCHAR(1) |  |  | Can bu 'B' or 'S' |
| Denomination currency code | VARCHAR(3) |  |  | ISO code for the currency (e.g., ”DEM” for DM and ”EUR” for EURO). For equities and warrants this field is not filled. |
| Settlement Currency | VARCHAR(3) |  |  | Currency in which the trade has to be settled (i.e., equal to Trading Currency). |
| Settlement currency exchange rate | DECIMAL(10,5) | 10 | 5 | Exchange rate between the Denomination Currency and the Settlement Currency for non EMU currencies, i.e. always 0 for Release 3. |
| Settlement currency conversion | DECIMAL(10,5) | 10 | 5 | Conversion factor between the Denomination Currency and the Settlement Currency for EMU currencies. |
| Settlement amount | DECIMAL(14,2) | 14 | 2 | Amount which has to be paid by the buyer of the trade. |
| Settlement code | VARCHAR(3) |  |  | Blank for on-exchange trades. |
| Settlement period | VARCHAR(1) |  |  | Number of days after the trading date when the trade has to be settled: "2" (because settlement period is T + 2) |
| Settlement date | INTEGER |  |  | Date when the trade has to be settled in the 'YYYYMMDD' format. |
| Instrument subtype | VARCHAR(3) |  |  | Defines the type of the bond, e.g., "ANL" for federal bonds (”Bundesanleihen”). |
| Issuer | VARCHAR(20) |  |  | Issuer of the bond, e.g.,” Bundesbank” for federal bonds (”Bundesanleihen”). |
| Coupon | DECIMAL(9,7) | 9 | 7 | Coupon Rate |
| Maturity date | INTEGER |  |  | Date when the bond is redeemed ('YYYYMMDD'). |
| Rate of interest | DECIMAL(9,7) | 9 | 7 | Percentage of the bonds face value that is paid as interest. |
| Divergent interest payment | INTEGER |  |  | Interest payment date different from standard. |
| Deposit option | VARCHAR(3) |  |  | Deposit option (e.g., Girosammelverwahrung, Streifbandverwahrung, Wertpapierrechnung, AKV) |
| Accrued interest | DECIMAL(12,2) | 12 | 2 | Part of the next interest payment that belongs to the seller. |
| Accrued interest days | INTEGER |  |  | Number of days since the last interest payment. |
| Amended | VARCHAR(1) |  |  | If the trade is amended this field should be populated with 'Y', 'N' otherwise. |
| Order code | VARCHAR(13) |  |  | Generated identifier for the buy order of a trade. For OTC trades this number is filled with a placeholder. |
| User group | VARCHAR(3) |  |  | User group to which the user belongs (e.g., TRD). |
| User id code | VARCHAR(3) |  |  | ID of the user who has entered the order resulting in this trade. (e.g., 001). |
| Mbr Internal order numb | VARCHAR(16) |  |  | Identifier for the order assigned by the member which has entered the order. |
| Text | VARCHAR(12) |  |  | 1. Text field |
| Account type code | VARCHAR(1) |  |  | The Account Type where the trade was booked on (‘A’: Agent, ‘P’: Principal, ‘M’: Betreuer). |
| Account type numb | VARCHAR(1) |  |  | The number pertaining to the Account Type (e.g., 1, 2). |
| Quantity | DECIMAL(12,3) | 12 | 3 | The quantity of the order which has been executed for this trade. |
| Account | INTEGER |  |  | Account number. |
| Trading Member | INTEGER |  |  | Account number of the exchange member. |
| Settlement account | VARCHAR(10) |  |  | Settlement Account |
| Last update date | DATE |  |  | It is the date of the last update |
| Market | CHAR(4) |  |  | ISO 10383 Market Identifier Code |
| Quantity type | CHAR(1) |  |  | Discriminates between unit and face value.  Possible values are:   * "U" - units * "F" - face value |
| GCM Code | VARCHAR(4) |  |  | The code of the General Clearing Member |
| Last trade update date | DATE |  |  | It is the date of the last update |
| Last trade update time | TIME |  |  | It is the time of the last update |

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| --- | --- | --- | --- | --- |
| Trade | | | | |
| Contains trade details as they are received from the Market. | | | | |
| Field Name | Type | Prec. | Scale | Description |
| Trade ID | INTEGER |  |  | Unique internal trade identification code. This code is never reset. A new value is created avery time a new record is created. Record amendments do not imply the generation of new codes. Deleted codes are not re-attributed. |
| Exchange ID | VARCHAR(3) |  |  | Name of the exchange system where the trade has been generated ("EAE"). |
| Trade generation date | INTEGER |  |  | Date when the corresponding buy and sell orders have been executed in the format 'YYYYMMDD'. |
| Trade generation time | INTEGER |  |  | Time when the corresponding buy and sell orders have been executed in the format 'HHMMSSSS'. |
| Trade number | INTEGER |  |  | Unique system generated trade identifier for a trade. |
| Trade code suffix | INTEGER |  |  | Indicates the actual version number of the trade (e.g., after trade modification). |
| ISIN | VARCHAR(12) |  |  | ISIN number representing the instrument traded. This is the recommended key for the interface. |
| Market status indicator | CHAR(1) |  |  | The code/ identifier of the type of price.  Possible values are:   * "O" Opening Auction * "C" Continuous Trading * "V" Vola Interruption in CT * "A" Auction * "F" Closing Auction * " " Blank for OTC trades. |
| Trade type | VARCHAR(3) |  |  | Indicates that the trade is an exchange trade, always "XP" + " " ('Space'). |
| Trade price | DECIMAL(13,5) | 13 | 5 | Price at which the orders have been executed (assumed currency is settlement currency for instruments listed per unit and denomination currency for instruments listed in percentage). |
| Trade quantity | DECIMAL(15,3) | 15 | 3 | Quantity of equities, warrants or bonds which has to be delivered by the seller. |
| Countervalue | DECIMAL(14,2) | 14 | 2 | Trade quantity multiplied with trade price. |
| Denomination currency code | VARCHAR(3) |  |  | ISO code for the currency (e.g., ”DEM” for DM and ”EUR” for EURO). For equities and warrants this field is not filled. |
| Settlement currency code | VARCHAR(3) |  |  | Currency in which the trade has to be settled (i.e., equal to Trading Currency). |
| Settlement currency exchange rate | DECIMAL(10,5) | 10 | 5 | Exchange rate between the Denomination Currency and the Settlement Currency for non EMU currencies, i.e. always 0 for Release 3. |
| Settlement currency conversion | DECIMAL(10,5) | 10 | 5 | Conversion factor between the Denomination Currency and the Settlement Currency for EMU currencies. |
| Settlement amount | DECIMAL(14,2) | 14 | 2 | Amount which has to be paid by the buyer of the trade. |
| Settlement code | VARCHAR(3) |  |  | Blank for on-exchange trades. |
| Settlement period | VARCHAR(1) |  |  | Number of days after the trading date when the trade has to be settled: "2" (because settlement period is T + 2) |
| Settlement date | INTEGER |  |  | Date when the trade has to be settled in the 'YYYYMMDD' format. |
| Instrument subtype | VARCHAR(3) |  |  | Defines the type of the bond, e.g., "ANL" for federal bonds (”Bundesanleihen”). |
| Issuer | VARCHAR(20) |  |  | Issuer of the bond, e.g.,” Bundesbank” for federal bonds (”Bundesanleihen”). |
| Coupon | DECIMAL(9,7) | 9 | 7 | Coupon Rate |
| Maturity date | INTEGER |  |  | Date when the bond is redeemed ('YYYYMMDD'). |
| Rate of interest | DECIMAL(9,7) | 9 | 7 | Percentage of the bonds face value that is paid as interest. |
| Divergent interest payment | INTEGER |  |  | Interest payment date different from standard. |
| Deposit option | VARCHAR(3) |  |  | Deposit option (e.g., Girosammelverwahrung, Streifbandverwahrung, Wertpapierrechnung, AKV) |
| Accrued interest | DECIMAL(12,2) | 12 | 2 | Part of the next interest payment that belongs to the seller. |
| Accrued interest days | INTEGER |  |  | Number of days since the last interest payment. |
| Buy Trading Member | INTEGER |  |  | Account number of the buyer exchange member. |
| Account buy | INTEGER |  |  | Account number of the buyer clearing member. |
| Sell Trading Memeber | INTEGER |  |  | Account number of the seller exchange member. |
| Account sell | INTEGER |  |  | Account number of the seller clearing member. |
| Amended | CHAR(1) |  |  | If the trade is amended this field should be populated with 'Y', 'N' otherwise. |
| Buy order code | VARCHAR(13) |  |  | Generated identifier for the buy order of a trade. For OTC trades this number is filled with a placeholder. |
| Buy user group | VARCHAR(3) |  |  | User group to which the user belongs (e.g., TRD). |
| Buy user id code | VARCHAR(3) |  |  | ID of the user who has entered the order resulting in this trade. (e.g., 001). |
| Buy mbr internal order | VARCHAR(16) |  |  | Identifier for the order assigned by the member which has entered the order. |
| Buy text | VARCHAR(12) |  |  | Text field |
| Buy account type code | VARCHAR(1) |  |  | The Account Type where the trade was booked on (‘A’: Agent, ‘P’: Principal, ‘M’: Betreuer). |
| Buy account type numb | VARCHAR(1) |  |  | The number pertaining to the Account Type (e.g., 1, 2). |
| Buy quantity | DECIMAL(12,3) | 12 | 3 | The quantity of the order which has been executed for this trade. |
| Sell order code | VARCHAR(13) |  |  | Generated identifier for the sell order of a trade. For OTC trades this number is filled with a placeholder. |
| Sell user group | VARCHAR(3) |  |  | User group to which the user belongs (e.g., TRD). |
| Sell user id code | VARCHAR(3) |  |  | ID of the user who has entered the order resulting in this trade. (e.g., 001). |
| Sell mbr internal order | VARCHAR(16) |  |  | Identifier for the order assigned by the member which has entered the order. |
| Sell text | VARCHAR(12) |  |  | Text field |
| Sell account type code | VARCHAR(1) |  |  | The Account Type where the trade was booked on (‘A’: Agent, ‘P’: Principal, ‘M’: Betreuer). |
| Sell account type numb | VARCHAR(1) |  |  | 1. The number pertaining to the Account Type (e.g., 1, 2). |
| Sell quantity | DECIMAL(12,3) | 12 | 3 | The quantity of the order which has been executed for this trade. |
| Market | CHAR(4) |  |  | ISO 10383 Market Identifier Code |
| Quantity type | CHAR(1) |  |  | Discriminates between unit and face value.  Possible values are:   * "U" - units * "F" - face value |
| Buy GCM Code | VARCHAR(4) |  |  | General clearing member of the buy side |
| Sell GCM Code | VARCHAR(4) |  |  | General clearing member of the sell side |
| Update user | VARCHAR(10) |  |  | This field represents the user responsible for the last update |
| Update Type | VARCHAR(10) |  |  | It is the type of the last update |
| Update datetime | VARCHAR(10) |  |  | It is the date/time of the last update |