# Deutsche Börse

## Bilateral Processing Report Description

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# 1 Introduction

This document describes the reports used for the bilateral aggregation service. The reports contain information about the aggregated positions, contained single trades and about gross processed trades.

Only for trading participants that have opted in for bilateral aggregation are these reports filled with content.

Two different types of reports are provided. The first report type (SWIFT MT512 format) contains all aggregated positions of a trading member for a specific trading day. Besides to the information about aggregated positions the trading member can choose if the not aggregated trades (i.e., gross processed trades) should be contained in these reports. Selection is done via forms provided by Member Services & Admission.

The second report type (SWIFT MT518 format) contains all aggregated positions of a trading member for a specific trading day. Additionally, all single trades are reported with reference to the aggregated position the trade is contained in. No gross processed trades are printed on this report.

Both report types are offered as selectable reports. The trade information is printed in SWIFT format (MT512 or MT518). Each report type is offered per trading location, i.e., a separate report is created for Deutsche Börse Xetra (Xetra), Deutsche Börse Frankfurt (Frankfurt), Börse Hamburg, Börse Hannover, Börse Düsseldorf and Börse München (MICs XETR, XFRA, XHAM, XHAN, XDUS and XMUN, respectively). Each trading participant can decide which report type (MT512 and / or MT518) he wants to receive and for which trading location. Please note that only one report for both trading participant roles (Trading Participant or Settlement Institute) is provided, i.e., trades / positions for both roles can be contained in the report. Selection is done via forms provided by the respective Key Account Manager.

Both report types are created in the end of day processing of the according trading location. After creation, the reports are transferred to the member's directory of the Common Report Engine. The following report IDs are used:

- BA100 "AGGR. POS. CONFIRMATION XETR" (MT512)
- BA200"AGGR. POS. CONFIRMATION XFRA" (MT512)
- BA300 "AGGR. POS. CONFIRMATION XHAM" (MT512)
- BA400 "AGGR. POS. CONFIRMATION XHAN" (MT512)
- BA500 "AGGR. POS. CONFIRMATION XDUS" (MT512)
- BA600 "AGGR. POS. CONFIRMATION XMUN" (MT512)
- BA105 "AGGR. PROCESSING REPORT XETR" (MT518)
- BA205 "AGGR. PROCESSING REPORT XFRA" (MT518)
- BA305 "AGGR. PROCESSING REPORT XHAM" (MT518)
- BA405 "AGGR. PROCESSING REPORT XHAN" (MT518)
- BA505 "AGGR. PROCESSING REPORT XDUS" (MT518)
- BA605 "AGGR. PROCESSING REPORT XMUN" (MT518)

With the completion of the migration from the XONTRO system to Deutsche Börse's T7 trading architecture (expected in 2026), the German stock exchanges Hamburg (MIC XHAM), Hannover (MIC XHAN) and Düsseldorf (MIC XDUS) will be integrated into the T7 system for on-exchange trading. Additionally, trading participants of these exchanges – including München (MIC XMUN) and Frankfurt (XFRA) – will be able to submit off-exchange trades via the OTC Trade Upload functionality in T7. Unlike the other exchanges, Börse München will not be integrated for on-exchange trading but will participate exclusively in off-exchange (OTC) trading. These trades may occur between participants of the same exchange or across different exchanges (PUEV[1]).

[1] PUEV (Platzüberschreitender Effektenverkehr) refers to OTC trades between participants of different German bilateral stock exchange trading venues. In the context of the OTC Trade Upload functionality, such trades are flagged with MIC XFRA, processed identically to other bilateral XFRA trades and included in respective reports.

# 2 Aggregated Position Confirmation (SWIFT MT512 format)

## 2.1 Report Structure

Each report starts with one header message and ends with one trailer message using MT598. Header and trailer message (described in chapter 4) encapsulate the MT512 messages. Each message consists of three blocks: blocks 1, 2 and 4. Block 3 is optional and is not printed.

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

### 2.1.1 Block 1 (Basic Header)

| Field | Format | Content |
|---|---|---|
| Block Starting Point & Identification | 3!x | Always: “{1:” |
| Application Identification | 1!x | Always: “F” |
| Service Identification | 2!n | Always: “01” |
| LT Address | 12!x | SWIFT address of the recipient. |
| Session Number | 4!n | Always: “0000” |
| Sequence Number | 6!n | Always: “999999” |
| Block End | 1!x | Always: “}” |

### 2.1.2 Block 2 (Application Header)

| Field | Format | Content |
|---|---|---|
| Block Starting Point & Identification | 3!x | Always: “{2:” |
| Output Identification | 1!x | Always: “O” |
| Message Type | 3!n | Always: “512” |
| Input Time | 4!x | Local time of the sender (HHMM). |
| Input Date | 6!x | Date (YYMMDD) |
| SWIFT Address | 12!x | SWIFT address of the sender, always “DWZXDEFFBBGA” |
| Session Number | 4!x | Always: “0000” |
| Sequence Number | 6!x | Always: “999999” |
| Output Date | 6!n | Local date (YYMMDD) |
| Local Time of the Output | 4!n | Local time (HHMM) |
| Message Priority | 1!x | Always: “N” |
| Block End | 1!x | Always: “}” |

### 2.1.3 Block 4 (Text Block)

Fields that are optional have a grey background. Additionally, an explanation is given, when the field can be omitted.

| Tag | Field Name | Format | Example |
|---|---|---|---|
| | Block Starting Point & Identification | 3!x | Always: “{4:” |
| 20 | Trade Identifier<br><br>Consists of:<br>**Exchange** filled with<br>“194” for Xetra (XETR),<br>“130” for Frankfurt (XFRA),<br>“140” for Börse Hamburg (XHAM),<br>“150” for Börse Hannover (XHAN),<br>“120” for Börse Düsseldorf (XDUS),<br>or<br>“160” for Börse München (XMUN)<br><br>**Trade Date** in format YYMMDD<br><br>**Trade Number** | 3!n6!n7!n | :20:130120307999999<br>9 |
| 21 | Order Number<br><br>Filled with the T7 order number for single trades or “BILAGG” and the generated number for aggregated positions. | 16x | Single trade::21:1234567<br><br>Aggregated position:<br>:21:BILAGG9999999 |
| 23 | Transaction Type<br><br>Consists of:<br>**Buy/Sell Indicator**:<br>”BOUGHT” or “SOLD”<br><br>**Record Type**:<br>Buy – “412”<br>Sell – “422”<br><br>**Account Type**:<br>”A1” or “PP” | 6a/3!n///2!x | :23:BOUGHT/412///A1 |

| Tag | Field Name | Format | Example |
|---|---|---|---|
| 31P | Transaction Details<br><br>Consists of:<br>**Trade Date** in format YYMMDD<br><br>**Originators Exchange**: Filled with<br>“194” for Xetra (XETR),<br>“130” for Frankfurt (XFRA),<br>“140” for Börse Hamburg (XHAM),<br>“150” for Börse Hannover (XHAN),<br>“120” for Börse Düsseldorf (XDUS),<br>or<br>“160” for Börse München (XMUN) | 6!n3!x//// | :31P:120307130//// |
| 30 | Further Transaction Details<br><br>Filled with contractual settlement date in format YYMMDD | 6!n//// | :30:120309//// |
| 35A | Type and number of units / nominal value of security<br><br>Consists of:<br>**Type of Security**, filled with:<br>- “SHS” for all products in unit notation.<br>- ”FMT” for all products in per cent notation.<br><br>**Nominal / Quantity** | 3!a10n,3n | :35A:SHS6666, |
| 35B | 1st row – ISIN<br><br>2nd row – securities short name<br><br>3rd row<br>Consists of:<br>- **Custody Type**, filled with “000”<br>- **Unit of Quotation**:<br>”1” for all products in unit notation or<br>”2” for all products in per cent notation. | ISIN!e!12!c<br><br>30x<br><br>3!n1!n/// | 35B:ISIN US88025U1097<br><br>10X Genomics<br><br>0001/// |
| 82D | Counterparty<br><br>Filled with the 4-digit CBF settlement account of the counterparty. | /4!n | :82D:/1235 |

| Tag | Field Name | Format | Example |
|---|---|---|---|
| 87F | Buyer<br><br>Consists of:<br>"**APMT**" - against payment<br><br>"**C**" for buyer<br><br>**4-digit CBF account (Member KV number)** | 4!a/1!x/4!x | :87F:APMT/C/1234 |
| 87F | Seller<br><br>Consists of:<br>"**APMT**" - against payment<br><br>"**D**" for seller<br><br>**4-digit CBF account (Member KV number)** | 4!a/1!x/4!x | :87F:APMT/D/6789 |
| 33T | Contract Price<br><br>Consists of:<br>a) unit notation<br>**Settlement Currency**<br><br>**Trade Price**,<br><br>if single (original) trade is reported else calculated by clean settlement amount divided by quantity.<br><br>b) per cent notation<br>**Denomination Currency**<br><br>**Trade Price**<br>in percentage quotation.<br>Trade price of an aggregated position is calculated as the weighted average. | 3!a6n,4n | : 33T:EUR537,01 |

| Tag | Field Name | Format | Example |
|---|---|---|---|
| 34 G/H | Interest Accrued<br>**Interest days**<br>**Currency**<br>**Accrued Interest**<br>In case of a positive amount 34G is used (label 34 shows G)<br>In case of a negative amount 34H is used (label 34 shows H)<br>Filled for aggregated positions with the sum of the accrued interest amounts of the single trades. | 3!n3a10n,2n | :34G:023EUR560534,22<br>Only used for trades / aggregated positions in per cent notation. |
| 36 | Exchange rate | [7n,11n] | Only used if settlement is in non-EUR currencies. Rate is related to one Euro. |
| 34B | Settlement Details<br>**Settlement Currency**<br>**Settlement Amount** | 3!a12n,2n | :34B:EUR671266,2 |
| 72 | Information sender to recipient<br>Consists of:<br>1st row:<br>– **Originator**; filled with<br>“7501” for Xetra (XETR),<br>“7540” for Frankfurt (XFRA),<br>“3798” for Börse Hamburg(XHAM)<br>“8798” for Börse Hannover (XHAN),<br>“4798” for Börse Düsseldorf (XDUS), or<br>“2798” for Börse München (XMUN)<br>2nd row:<br>– **Recipient of trade confirmation**; filled with 4-digit CBF settlement account<br>- **WKN** (if available)<br>3rd row:<br>- **Trade Date** in format YYMMDD<br>- **Trade Time** in format HHMMSSHS | 4!n<br><br><br><br><br><br><br><br><br><br>4!n/6!x<br><br><br><br>6!n8!n | <br><br><br>:72:7501<br><br><br><br><br><br><br><br>1236/123456<br><br><br><br>12030712320000 |

| Tag | Field Name | Format | Example |
|---|---|---|---|
| | 4th row:<br>- **Settlement Location** (Default “CBF”)<br>- **Settlement Account** (CBF settlement account + 4 zeroes + 4 spaces)<br>- **Aggregation Flag** (only for aggregated positions) Default “AGGR” plus 10 spaces. | 3!x12!x5!x5!x5!x | CBF12360000<br>AGGR |
| | Block End | 1!x | Always: “-}” |

# 3 Aggregation Processing Report (SWIFT MT518 Format)

## 3.1 Report Structure

Each report starts with one header message and ends with one trailer message using MT598 (described in chapter 4). Header and trailer message encapsulate the MT518 messages.

Each MT518 message consists of three blocks that are described in the following: blocks 1, 2 and 4. Block 3 is optional and is not printed.

### 3.1.1 Block 1 (Basic Header)

| Field | Format | Content |
|---|---|---|
| Block Starting Point & Identification | 3!x | Always: “{1:” |
| Application Identification | 1!x | Always: “F” |
| Service Identification | 2!n | Always: “01” |
| LT Address | 12!x | Member’s SWIFT address. |
| Session Number | 4!n | Always: “0000” |
| Sequence Number | 6!n | Always: “999999” |
| Block End | 1!x | Always: “}” |

### 3.1.2 Block 2 (Application Header)

| Field | Format | Content |
|---|---|---|
| Block Starting Point & Identification | 3!x | Always: “{2:” |
| Output Identification | 1!x | Always: “O” |
| Message Type | 3!n | Always: “512” |
| Input Time | 4!x | Local time of the sender (HHMM). |
| Input Date | 6!x | Date (YYMMDD) |
| SWIFT Address | 12!x | SWIFT address of the sender, always “DWZXDEFFBBGA” |
| Session Number | 4!x | Always: “0000” |
| Sequence Number | 6!x | Always: “999999” |
| Output Date | 6!n | Local date (YYMMDD) |
| Local Time of the Output | 4!n | Local time (HHMM) |
| Message Priority | 1!x | Always: “N” |
| Block End | 1!x | Always: “}” |

### 3.1.3 Block 4 (Text Block)

Fields that are optional have a grey background. Additionally an explanation is given, when the field can be omitted.

| Tag | Field Name | Format | Comment |
|---|---|---|---|
| | Block Starting Point & Identification | 1!x | Always: “{4:” |
| 16R | Start of Block | GENL | GENL |

| Tag | Field Name | Format | Comment |
|---|---|---|---|
| 20C | Sender's message reference<br><br>Consists of:<br>**Exchange**: Filled with<br>"7501" for Xetra (XETR),<br>"7540" for Frankfurt (XFRA),<br>"3798" for Börse Hamburg (XHAM),<br>"8798" for Börse Hannover (XHAN),<br>"4798" for Börse Düsseldorf (XDUS),<br>or<br>"2798" for Börse München (XMUN)<br><br>**Trade Date** in format YYMMDD<br><br>**Trade Number** | :SEME//16x | :SEME//1301203079000001 |
| 23G | Function of Message | 4!c | NEWM |
| 98C | Preparation Date/Time of aggregated positions<br><br>YYYYMMDD (date)<br>HHMMSS (time) | :4!c//8!n6!n | :PREP//20120307064601 |
| 22F | Trade Transaction Type Indicator<br><br>Default "TRAD" | :4!c/[8c]/4!c | :TRTR//TRAD |
| 16R | Start of Block | LINK | LINK |
| 20C | Master Reference<br><br>This field is filled with the generated order number of the aggregated position. | :4!c//16x | :MAST//BILAGG9999991<br><br>Only shown for single trades, not for aggregated positions. |
| 16S | End of Block | LINK | LINK |
| 16R | Start of Block | LINK | LINK |
| 20C | Related Reference<br><br>Consists of:<br>**Exchange**: Filled with<br>"194" for Xetra (XETR),<br>"130" for Frankfurt (XFRA),<br>"140" for Börse Hamburg (XHAM),<br>"150" for Börse Hannover (XHAN),<br>"120" for Börse Düsseldorf (XDUS),<br>or<br>"160" for Börse München (XMUN)<br><br>**Trade Date** in format YYMMDD<br><br>**Trade Number** | :4!c//16x | :RELA//1301203079999991<br><br>Only shown for single trades, not for aggregated positions. |

| Tag | Field Name | Format | Comment |
|---|---|---|---|
| 16S | End of Block | LINK | LINK |
| 16R | Start of Block | LINK | LINK |
| 20C | Program Reference<br><br>Aggregation flag:<br>“AGGR” for aggregated positions or<br>“SING” for single trades. | :4!c//16x | :PROG//AGGR<br><br>Or<br><br>:PROG//SING |
| 16S | End of Block | LINK | LINK |
| 16S | End of Block | GENL | GENL |
| 16R | Start of Block | CONFDET | CONFDET |
| 98C | Trade Date/Time<br><br>YYYYMMDD (date)<br>HHMMSS (time) | :TRAD//8!n6!n | :TRAD//20120307064526 |
| 98A | Settlement Date YYYYMMDD | :SETT//8!n | :SETT//20120309 |
| 90A<br><br>or<br><br>90B | Deal Price<br><br>For all products in per cent notation: Calculated average clean price for aggregated positions. Trade clean price for single trades.<br><br>or<br><br>For all products in unit notation: Calculated average price for aggregated positions. Trade price for single trades. | :4!c//4!c/15d<br><br>or<br><br>:4!c//4!c/3!a15d | :DEAL//PRCT/102,55<br><br>or<br><br>:DEAL//ACTU/EUR12,34 |
| 94B | Place of Trade<br>This field is filled with trading location:<br>“XETR” for Xetra,<br>“XFRA” for Frankfurt,<br>“XHAM” for Börse Hamburg,<br>“XHAN” for Börse Hannover,<br>“XDUS” for Börse Düsseldorf, or<br>“XMUN” for Börse München | :4!c/[8c]/4!c[/30x] | :TRAD//EXCH/XFRA |

| Tag | Field Name | Format | Comment |
|---|---|---|---|
| 19A | Settlement Amount<br>Consists of:<br>Currency<br>Amount: Accumulated amount for aggregated positions or settlement amount for single trades. | :4!c//[N]3!a15d | :SETT//EUR5123123, |
| 22H | Buy/Sell Indicator<br><br>This field is filled with:<br>“BUYI” for buyer<br>“SELL” for seller | :4!c//4!c | :BUSE//BUYI |
| 22H | Payment Indicator<br><br>This field is filled with:<br>“APMT” against Payment | :4!c//4!c | :PAYM//APMT |
| 16R | Start of Block | CONFPRTY | CONFPRTY |
| 95P | Selling Party<br><br>This field is filled with the seller’s BIC. | :4!c//4!a2!a2!c[3!c] | :SELL//COBADEFFXXX |
| 97A | Safekeeping Account<br><br>This field is filled with the seller’s settlement account at CBF (8 digits with trailing zeroes). | :4!c//35x | :SAFE//70040000 |
| 70E | Declaration Details Narrative<br><br>In case of a single (original) trade this field is filled with the original order number.<br><br>In case of an aggregated position this field is filled with “BILAGG” and the system generated order number. | :4!c//10*35x | :DECL//123456789<br><br>Or<br><br>:DECL//BILAGG9999991 |
| 22F | Party Capacity Indicator<br><br>This field is filled with<br>“PRIN” for trading as principal or<br>“AGEN” for trading as agent | :4!c/[8c]/4!c | :TRCA//PRIN<br><br>Or<br><br>:TRCA//AGEN |
| 16S | End of Block | CONFPRTY | CONFPRTY |
| 16R | Start of Block | CONFPRTY | CONFPRTY |
| 95P | Buying Party<br><br>This field is filled with the buyer’s BIC. | :4!c//4!a2!a2!c[3!c] | :BUYR//ABCCDEFFXXX |

| Tag | Field Name | Format | Comment |
|---|---|---|---|
| 97A | Safekeeping Account<br><br>This field is filled with the buyer's settlement account at CBF (8 digits with trailing zeroes). | :4!c//35x | :SAFE//74560000 |
| 70E | Declaration Details Narrative<br><br>In case of a single trade this field is filled with the original order number.<br><br>In case of an aggregated position this field is filled with "BILAGG" and the system generated order number. | :4!c//10*35x | :DECL//1234567<br><br>Or<br><br>:DECL//BILAGG9999991 |
| 22F | Party Capacity Indicator<br><br>This field is filled with<br>"PRIN" for trading as principal or<br>"AGEN" for trading as agent. | :4!c/[8c]/4!c | :TRCA//PRIN<br><br>Or<br><br>:TRCA//AGEN |
| 16S | End of Block | CONFPRTY | CONFPRTY |
| 36B | Quantity of Financial Instrument<br><br>This field is filled with the quantity for the single trade respective the calculated quantity for an aggregated position.<br><br>The type is filled with the value"/UNIT" (unit number) for trades in unit notation and with the value "/FAMT" (face amount) for trades in per cent notation. | :4!c//4!c/15d | :CONF//UNIT/5420,<br><br>Or<br><br>:CONF//FAMT/5420, |
| 35B | Financial Instrument<br><br>This field is filled with the ISIN and the long name of the instrument. | [ISIN1!e12!c]<br>[4*35x] | ISIN US88025U1097<br>10X Genomics |
| 16S | End of Block | CONFDET | CONFDET |
| 16R | Start of Block | SETDET | SETDET |
| 22F | Type of Settlement Transaction<br><br>Default "TRAD" | :4!c/[8c]/4!c | :SETR//TRAD |
| 16R | Start of Block | AMT | AMT |

| Tag | Field Name | Format | Comment |
|---|---|---|---|
| 19A | **Accrued Interest currency code** from T7 – SettlCurrency<br><br>**Accrued Interest Amount**<br>Field is optional and only shown for trades / aggregated positions in percentage notation.<br>Accrued interest of single trade or aggregated accrued interest for aggregated position | :4!c//[N]3!a15d | :ACRU//EUR123,45<br><br>Field is optional and only shown for trades / aggregated positions in percentage notation. |
| 92B | Exchange rate | :4!c//3!a/3!a/15d | :EXCH//EUR/USD/1,294522<br><br>For the calculation of the rate itself, the First Currency Code will be the base currency and the Second Currency Code will be the quoted currency (1,00 of First Currency Code = [Rate] of Second Currency Code). Field is optional and only shown if settlement is in non-EUR currencies. |
| 16S | End of Block | AMT | AMT |
| 16S | End of Block | SETDET | SETDET |
| | Block End | 1!x | Always: “-}” |

# 4 MT598 Header / Trailer message

This chapter describes the MT598 Header and Trailer messages.

The message consists of three blocks that are described in the following.

**Basic Header:**

| Field | Format | Description |
|---|---|---|
| Block Starting Point & Identification | 3!x | Always: “{1:” |
| Application Identification | 1!x | Always: “F” |
| Service Identification | 2!n | Always: “01” |
| LT Address | 12!x | SWIFT address of the recipient. |
| Session Number | 4!n | Always: “0000” |
| Sequence Number | 6!n | Always: “999999” |
| Block End | 1!x | Always: “}” |

**Application Header**:

| Field | Format | Content |
|---|---|---|
| Block Starting Point & Identification | 3!x | Always: “{2:” |
| Output Identification | 1!x | Always: “O” |
| Message Type | 3!n | Always: “512” |
| Input Time | 4!x | Local time of the sender (HHMM). |
| Input Date | 6!x | Date (YYMMDD) |
| SWIFT Address | 12!x | SWIFT address of the sender, always “DWZXDEFFBBGA” |
| Session Number | 4!x | Always: “0000” |
| Sequence Number | 6!x | Always: “999999” |
| Output Date | 6!n | Local date (YYMMDD) |
| Local Time of the Output | 4!n | Local time (HHMM) |
| Message Priority | 1!x | Always: “N” |
| Block End | 1!x | Always: “}” |

**Text Block**

In the header message the text block has the following format:

| Tag | Field Name | Format | Example |
|---|---|---|---|
| | Block Starting Point & Identification | 3!x | Always: “{4:” |
| 20 | Transaction Reference Number | 14x | :20:99991203079999<br>The field is composed of 9999 (default) – trade date (YYMMDD) – 9999 (default) |
| 12 | Sub Message Type | 3!n | Always: “:12:001” |
| 77E | Narrative Description of the Original Message | | |
| | - Default value | 4!x1!x16!x | Always: “:77E:/TREF XXXXXXXXXXXXXXX” |
| | - Default value | 12!x | Always: “/NOIM 000000” |
| | - Default value | 12!x | Always: “/NOII 000000” |
| | - Default value | 12!x | Always: “/NOVM 000000” |
| | - Default value | 12!x | Always: “/NOVI 000000” |
| | - “/TRNA ” + Report ID | 14!x | /TRNA RPTBA105 |
| | Block End | 1!x | Always: “-}” |

In the trailer message the text block has the following format:

| Tag | Field Name | Format | Example |
|---|---|---|---|
| | Block Starting Point & Identification | 3!x | Always: “{4:” |
| 20 | Transaction Reference Number | 14x | :20:99991203079999<br>The field is composed of 9999 (default) – trade date (YYMMDD) – 9999 (default) |
| 12 | Sub Message Type | 3!n | :12:099 |
| 77E | Narrative Description of the Original Message | 4!x1!x6!n | :77E:/NOMS 000002<br>The number shows the sum of all records including header and footer record |
| | Block End | 1!x | Always: “-}” |

# 5 Change Log

| Date | Changes |
|---|---|
| 17 May 2013 | Initial Release Version |
| 21 August 2023 | Bilateral Routing Service - Migration of post-trade processing of bilateral trades to a new technical infrastructure (no functional changes) |
| 25 July 2024 | Editorial changes |
| 7 March 2025 | Editorial changes |
| 18 August 2025 | References to the XONTRO to T7 migration (scheduled for early 2026), minor editorial improvements |
| 9 March 2026 | Editorial changes due to Deutsche Börse rebranding and other minor adjustments |