Equity and Fixed Income Segments

FIXML Interface Specifications

November 11, 2022

Revision History

Date	Version	Description	Author
December 20, 2013	1.0	Initial Version	BME Clearing IT
July 4, 2014	1.1	Change Requests June 2014	BME Clearing IT
November 21, 2014	1.2	Change Requests October 2014	BME Clearing IT
March 23, 2015	1.3	Change Requests March 2015	BME Clearing IT
May 18, 2015	1.4	Minor changes May 2015	BME Clearing IT
November 13, 2015	1.5	Minor changes November 2015	BME Clearing IT
September 23, 2016	1.6	September 2016 Production Release	BME Clearing IT
November 24, 2016	1.7	Addition of fields regarding the Fixed. Income Segment and changes in Equity segment for adaptation to T2S	BME Clearing IT
May 18, 2017	1.8	Change in terminology: rating is replaced by solvency. Additional changes due to adaptation to T2S.	BME Clearing IT
December 1, 2017	1.9	Changes in valued values of trading capacity field.	BME Clearing IT
February 1, 2018	1.10	Inflation-linked Debt in the Fixed. Income segment.	BME Clearing IT
February 6, 2018	1.11	Changes due to the new account structure.	BME Clearing IT
July 12, 2018	1.12	Messages CH, CJ are given at collateral account level.	BME Clearing IT
November 5, 2018	1.13	Message CQ at Clearing Member Level: Cash Movements Group is added.	BME Clearing IT
March 15, 2019	1.14	Message CQ at Clearing Member Level: Payment Agent is not informed.	BME Clearing IT
February 15, 2020	1.17	Changes in messajes 'y', 'AE' and 'AP' for the Fixed Income segment.	BME Clearing IT
March 1, 2021	1.19	Change in Message Trade Capture Report (AE) for the Fixed Income segment.	BME Clearing IT
November 11, 2022	1.24	Change in Message 'BA'.	BME Clearing IT

Changes made in the latest revision

Outlined below are the main changes from the documentation v1.19 published on March 1, 2021:

- Change in Message 'BA': new values for fields StipulationType[233] and StipulationType[234].

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Table of Contents

1. INTRODUCTION

1.1. Scope of this manual

This document contains the definition of the interface provided by BME CLEARING to develop applications in connection with the scope of the CCP. The interface is based on the FIX Protocol (Financial Information eXchange) standard, version 5.0 (FIXML 5.0 SP2 Extension pack 178). For further information on the standard, consult reference document 1 (see 1.5) or the website www.fixprotocol.org.

The interface adheres to the FIX 5.0 specifications as far as possible. In most cases the structure and semantics of the messages are identical to the standard.

Extensions have been made to the protocol in some cases - for example, to address functions that have not been considered by the standard. These extensions are clearly set out in the document.

In other cases the standard is ambiguous, or states that details must be mutually agreed between the parties.

In these cases the manual contains a detailed description to remove any ambiguities.

All the standard annotations and adaptations were drawn up on the basis of the recommendations laid down in the standard.

To prevent any duplications as a source of information, this document does not provide any explanations of aspects that fully comply with the standard. For any issues not explicitly addressed in this manual, the standard's documentation must be considered as a source of information.

BME Clearing's own implementation is described in the schema included in the BMEClearing_FIXML.5.0_v1.25.7z file. Developers must base on this schema for in-house implementation.

The purpose of this document is to define the functioning of the CCP's FIXML interface for Equity and Fixed Income Instruments segments.

1.2 Public information and private information

The functions covered by the CCP's FIXML interface are categorised as public information and private information.

The table below sets out public functions and the messages relating to them.

Public function	Related messages	Msg Type
General Information	Security List	y
	Market Data – Snapshot / Full Refresh	W

The table below sets out private functions and the messages relating to them.

Private Function	Related messages	Msg Type
Monitoring of trades	Trade Capture Report	AE
	Position Report	AP
Trade Allocation	Allocation Instruction	J
	Allocation Report	AS
	Trade Capture Report	AE
Supervision Information	News	B
Management of References, Filters and Parameterisation Module for Account Allocation	Registration Instructions	o
	Registration Instructions Response	p
Margins/Collateral and Cash Movements	Account Summary Report	CQ
	Margin Requirement Inquiry	CH
	Margin Requirement Report	CJ
	Collateral Report	BA
Holding / Release of Securities	Allocation Instruction	J
	Allocation Report	AS
Generation of Settlement Instructions	Trade Capture Report	AE
Notification of Corporate Actions	Trade Capture Report	AE

1.3 Structure of the manual

This manual is in two parts. The four chapters of the first part provide a description of the general aspects of this interface.

This first chapter describes the scope of the document, presents its structure and introduces related documents.

Chapter 2 “Implementation Decisions” presents any annotations or restrictions arising from deployment of the protocol defined in this manual.

Chapter 3 “General conventions in application messages” provides a detailed description of specific aspects concerning most of the messages described in this manual.

Since their general content concerns all messages, chapters 2 and 3 should be read before the other chapters.

The other chapters in the second part of the manual describe the various functions of the CCP FIXML interface.

Each chapter addresses a specific function, and describes its relevant functions.

Each chapter contains the following sections, among others:

- **Introduction**. This provides a brief description of the function addressed in the chapter.
- **List of messages**. This lists the various messages implementing the function addressed in the chapter.
- **Message flow**. This describes the various message exchange scenarios that may arise. It includes
  the message flow charts.
- **Annotations and adaptations of FIX 5.0.** This sets out the standard protocol's annotations and adaptations to adapt it to the requirements.
- **Definition of messages**. This contains a table for each message in the chapter, which provides a detailed description of the fields of which it is composed.

Finally, by way of an appendix, a table describes the FIX user fields employed in the protocol.

1.4 Format of tables defining messages

As explained in the preceding section, where necessary certain chapters have a table for each message, providing a detailed description of the fields of which it is composed.

The tables contain one field per row, with the following columns:

Column	Meaning
Tag	Field number. Fields added to the message in this implementation have an asterisk ("*") after the number
Name	Name of the field according to the FIX standard
Req	"S" indicates that the field is required, and "N" means that the field is optional. "S*" means that the field is required for this usage, but is optional in the FIX 5.0 standard
Valid values	Valid values for the field in the context of the message. This can be a list of values, or a range of numerical values, e.g. ">=3, <= 10". This column also shows the field's default value To prevent any confusions with terms, the description of the original FIX value has been maintained for values associated with references, and has not been translated for this reason
Format	Type of field data. This is one of the types defined by FIX, or one such type with further restrictions. String(n) is a String type with a maximum of n characters, or in some cases with exactly n characters. For more information on String types, see 2.4
Description	Description of the field in the context of the message

1.5 Related documents

#	Title	Author	Version
1	Financial Information Exchange Protocol (FIX) 5.0 Service Pack 3: EP178 enhancing FIX 5.0 SP2	FIX Committee	28 January 2014
2	Financial Information Exchange Protocol (FIX) 5.0 Service Pack 2	FIX Committee	April 2009
3	Equity Instruments CCP V3.0	BME CLEARING	3 December 2013

2. Implementation Decisions

2.1. Description

This chapter presents the implementation decisions taken by BME CLEARING. It sets out aspects left open by the standard that have been defined in this implementation.

2.2 Fields ignored

Occasionally the contents of some fields in incoming messages may be ignored by the interface. In these circumstances, it is made explicit in the description of the field.

2.3 Unsupported fields

Unsupported fields in a message have not been included in the field description.

Messages sent to the interface must not contain unsupported fields. Messages sent by the interface never contain unsupported fields.

No mandatory fields have been declared as unsupported.

2.4 Length of String type

The FIX standard does not impose any maximum length restriction on the String type. The maximum length is 255 characters in this implementation.

A maximum length of less than 255 characters has been established in some fields. In some cases the type is presented as String(n), where “n” is the maximum number of characters in the field. In some cases “n” indicates the exact length of the field, and in this case it will be explicitly stipulated in the valid values column.

2.5 Maximum message length

The maximum length of messages sent or received by the interface is 32000 bytes.

3. General conventions in application messages

3.1 Identification of Trades

3.1.1 TrdMatchID [880]

The TrdMatch field contains the trading register number. This is the reference allocated by the trading platform to the Trade stipulated in the message. The period in which the uniqueness of this field is guaranteed is determined by each platform. In the case of SIBE SMART, it is a single number for each session date.

3.1.2 TradeID

The TradeID contains the CCP register identifier. This is the reference allocated by BME CLEARING's central system to the Trade stipulated in the message.

Each Trade in the trading system has a corresponding Trade in the CCP system, although certain types of Trade are specific to the CCP system, such as account allocations, Transfer Trades etc.

The OrigTradeID and SecondaryTradeID fields also contain a CCP register identifier, and are used to refer to the Previous Trade and the Initial Trade respectively.

The format of the CCP register identifier is YYMMDDNnnnnnnOSC. Its components have the following meanings:

- **YYMMDD**. This is the registration date
- **Nnnnnnn**. This is a unique sequential number relating to the date of registration
- **O**. This is the CCP's Trade reference
- **S**. The direction of the Trade (Buy/Sell)
- **C**. Open/Close

3.2 Parties block

The Parties block is used in several application messages to identify the parties involved in the trade.

The block is incorporated in the detailed definition of messages containing this block as shown below. The list of possible values is restricted in accordance with the specific characteristics of the message.

Tag	Name	FIXML	Req	Valid values	Format	Description
/xxx/ Pty						(n times)
→ 448	PartyID	ID	N		String	Member Code allocated by BME CLEARING
→ 447	PartyID Source	Src	N	D = Proprietary/ Custom code	Char	Indicates the reference employed in the PartyID field. BME CLEARING's own references are always used
→ 452	PartyRole	R	N		Int	Indicates the role taken up by the party stipulated in the PartyID field

A number of roles are used in the messages in this manual. Interpretation of the PartyID field depends on the PartyRole value as explained below:

- **1 (Executing Firm)**. When this value is specified, the PartyID field corresponds to the CCP Member code
- **4 (Clearing Firm)**. When this value is specified, the PartyID field corresponds to the code of the Member acting as Clearer for the account concerned
- **10 (CSD Code)**. When this value is specified, the PartyID field corresponds to the CSD code
- **11 (Order Origination Trader).** When this value is specified, the PartyID field corresponds to the platform user code
- **12 (Executing Trader)**. When this value is specified, the PartyID field corresponds to the user that requested the Transfer or Account Allocation referred to in the message or the Parameterisation Module
- **13 (Order Origination Firm)**. When this value is specified, the PartyID field corresponds to the platform Member code
- **16 (Executing System)**. When this value is specified, the PartyID field corresponds to the trading platform code

- **21 (Clearing Organization)**. When this value is specified, the PartyID field corresponds to the CCP code

- **30 (Payment Agent)**. When this value is specified, the PartyID field corresponds to the user of the Payment Agent for Cash Movements

- **36 (Clearing Broker Trader)**. When this value is specified, the PartyID field corresponds to the user of the Destination Member that accepted or rejected the Account Allocation

- **38 (Position Account)**. When this value is specified, the PartyID field corresponds to the account holder

- **45 (CCV seller / buyer)**. When this value is specified, the PartyID field corresponds to the CCV seller / buyer

- **90 (Settlement Firm)**. When this value is specified, the PartyID field corresponds to the Settlement Participant

- **91 (Settlement Account)**. When this value is specified, the PartyID field corresponds to the Settlement Account code

- **95 (Give-up Trading Firm)**. When this value is specified, the PartyID field corresponds to the reference of the Origin Member of the Account Allocation concerned

- **96 (Take-up Trading Firm)**. When this value is specified, the PartyID field corresponds to the reference of the Destination Member of the Account Allocation concerned

- **97 (Give-up Clearing Firm).** When this value is specified, the PartyID field corresponds to the reference of the Member acting as Clearer of the origin of the Account Allocation concerned

- **98 (Take-up Clearing Firm)**. When this value is specified, the PartyID field corresponds to the reference of the Member acting as Clearer of the destination of the Account Allocation concerned

3.3 Error Format (Text field)

The Text field is used in a number of messages to provide a description of an error. In this case the format of the field is:

%MFsXXXXXX

Where **s** indicates the gravity of the error (I: information, W: warning, E: Error), **XXXXXX** is the error code, with an explanatory text following. “%MF” is a fixed text.

3.4 Synchronisation at application level

When a client starts a FIXML session (Logon message accepted), it receives a series of unsolicited information related with the current session. These messages are:

- Registration Instructions Response (Management of current External Allocation References and Filters and Parameterisation Module)

- Allocation Report (external allocation requests not yet accepted / rejected)

4. General Application Level Messages

4.1 Rejection of application messages

When the interface receives an incorrect message, the general Business Message Reject message can be used.

4.2 List of messages

Message	Description
Business Message Reject (MsgType = j)	Message rejection at application level

4.3 Annotations and adaptations of FIX 5.0

No annotations or adaptations have been applied to the messages addressed in this chapter.

4.4 Definition of messages

4.4.1 Contents of the Header block

The Header block is included in all the messages described in this document. The details of the block may be found in each of these messages.

The following are two of the major functions implemented:

- In messages sent by entities to the CCP, a single issuer may send messages on behalf of several Members, provided it has been authorised to do so. The Header block has fields

that provide information concerning the sender of the messages and also concerning the Member on behalf of which each message is sent. Specifically:

- –The SenderCompID [49] and SenderSubID [50] fields provide information on the codes of the entity and user sending the message.
- –The OnBehalfOfCompID [115] field provides information concerning the code of the Member on behalf of which the sender has sent the message.

–A message generated by the CCP may have a number of recipients:

- –In this case, the TargetCompID [56] field will have several entity codes separated by commas (,).

4.4.2 Business Message Reject (MsgType = j)

Message sent by the interface when it receives an incorrect message.

Tag	Name	FIXML	Req	Valid values	Format	Description
BusinessMessageReject/ BizMsgRej						
372	RefMsg Type	Ref Msg Typ	S		String	MsgType of the rejected message
379	Business Reject RefID	Biz Rej RefID	N		String	Identifier of the rejected message
380	Business Reject Reason	BizRejRsn	S	0 = Other 3 = Unsupported Message Type 5 = Rejected by Gate	Int	Reason for rejection
58	Text	Txt	N		String	Explanatory text
/BizMsgRej/ Hdr						
35	MsgType	MsgTyp	S	j	String	Identifies the type of message
49	Sender CompID	SID	S	BMCL	String	Identifier of the entitysending the message Contains “BMCL”
56	Target CompID	TID	S		String	Identifier of the entity to which the message is sent
50	Sender SubID	SSub	S*	See Tables 1 and 6 in the “Codification Tables ” document	String	Contains the code of the CCP Segment with which the connection was established or the CCP Code
57	Target SubID	TSub	N		String	Contains the code of the user to which it is sent
52	Sending Time	Snt	S		UTC Timestamp	Time at which the message was sent

5. General Information

5.1 Introduction

Several functions concerning public information form part of general information. This information is divided into two groups:

– Information concerning securities. Definition of the securities

–Prices of securities. Closing Price

Each of these groups is addressed in a separate section of this chapter. Section 5.4 sets out the format of the messages.

5.2 General Information: Securities

5.2.1 Description

This function provides information concerning the securities that may be registered at the CCP.

5.2.2 Reception of the definition of Securities

Information concerning the definition of Securities is received via Security List messages.

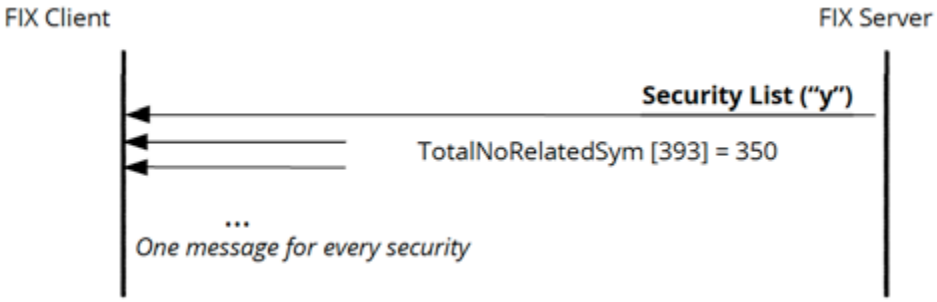
5.2.3 List of messages

Message	Description
Security List (Msg Type = y)	Sent by the server to provide information concerning the definition of Securities at the beginning of the day

5.2.4 Message flow

Reception of the definition of securities

Security List messages are received in relation to the definition of Securities.



5.2.5 Annotations and adaptations of FIX 5.0

No annotations or adaptations have been applied to the messages addressed in this chapter.

5.3 General Information: Prices of Securities

5.3.1 Description

This function provides information in connection with closing prices of Securities.

5.3.2 Reception of information

The interface returns the information requested in Market Data Snapshot Full Refresh messages.

Whenever a change occurs, a new Market Data Snapshot Full Refresh message is received for each Security.

In all fields, if no information is received for a given field, it must be considered that this has not changed since the last update.

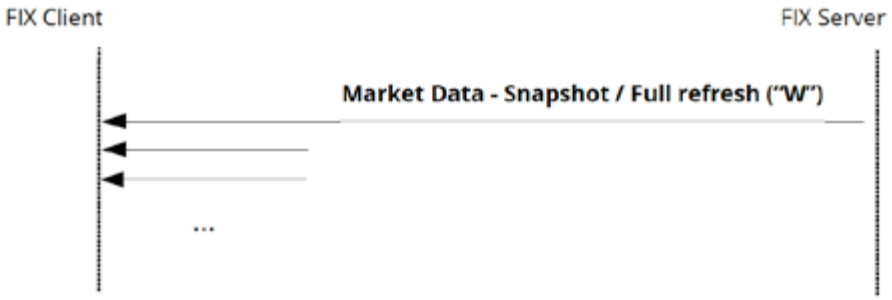
5.3.3 List of messages

Message	Description
Market Data Snapshot Full Refresh (Msg Type = W)	Sent by the server to return information concerning closing prices

5.3.4 Message flow

Reception of information concerning prices

A Market Data Snapshot Full Refresh message is received every time a Security undergoes a change.



5.3.5 Annotations and adaptations of FIX 5.0

No annotations or adaptations have been applied to the messages addressed in this chapter.

5.4 Definition of messages

5.4.1 Security List (Msg Type = y)

Message sent by the server to provide information concerning the definition of securities at the beginning of the day

Tag	Name	FIXML	Req	Valid values	Format	Description
Security List/ SecList/						
/SecList/ Hdr						
35	MsgType	MsgTyp	S	y	String	Identifies the type of message
49	Sender CompID	SID	S	BMCL	String	Identifier of the entity sending the message Contains "BMCL"
56	Target CompID	TID	S	"????"	String	Identifier of the entity to which the message is sent "????" indicates that all entities are recipients of the message
50	Sender SubID	SSub	S*	See Table 1 in the "Codification Tables" document	String	Contains the code of the CCP Segment with which the connection was established

Tag	Name	FIXML	Req	Valid values	Format	Description
52	Sending Time	Snt	S		UTC Timestamp	Time at which the message was sent
/SecList/ SecL						(1 time)
→15	Currency	Ccy	N		Currency	Currency code. Expressed as per ISO 4217 standard
→58	Text	Txt	N		String	Description of security
/SecList/ SecL/ Instrmt						
→55	Symbol	Sym	N	[N/A] or Security Code	String(5)	
→48	SecurityID	ID	N		String(12)	ISIN CODE
→22	Security IDSource	Src	N	4 = ISIN number	String	
→1151	Security Group	SecGrp	N	See Table 2 in the "Codification Tables" document	String	Group of securities
→167	Security Type	SecTyp	N	See Table 3 in the "Codification Tables" document	String	Product type
→200	Maturity Month Year	MMY	N	AAAAMM	Month-Year	Maturity of security
→541	Maturity Date	MatDt	N		Local MktDate	Maturity date
→225	IssueDate	Issued	N		UTCDate	Date of security issuance
→202	Strike Price	StrkPx	N		Price	Exercise price Only for assets of Equity segment
→968	StrikeValue	StrkValu	N		Float	Trading unit Number of shares equivalent to each security Only for assets of Equity segment
→206	Opt Attribute	OptAt	N	A = American E = European B =Bermudas O = Other	Char	Type of exercise option Only for assets of Equity segment

Tag	Name	FIXML	Req	Valid values	Format	Description
→231	Contract Multiplier	Mult	N		Float	Indicates the multiplier factor to convert price units into monetary units Only for assets of Equity segment
→201	PutOrCall	PutCall	N	0 – Put 1 - Call	Int	Indicates whether the security is call or put Only for assets of Equity segment
→106	Issuer	Issr	N		String	Issuer code of a security or in case of ETFS, SICAVs Fund Manager code
→223	Coupon Rate	CpnRt	N		Percentage	Coupon of a Bond or TNote (% notional) Only for Fixed Income securities.
→874	Interest Accrual Date	IntAcrl	N		Local MktDate	Date when the security begins the coupon accrual. Only for Fixed Income securities.
→1639*	Margin Class	Clss	N		String	Offsetting group of the security Only for Fixed Income securities.
→461	CFICode	CFI	N		String	Classification of the value used as collateral (standard ISO 10692, CFI Code, 6 alphabetic characters). Only for Fixed Income securities.
→470	Country OfIssue	IssuCtry	N		String	Jurisdiction of the issuer (country code based on standard ISO 3166). Only for Fixed Income securities.
/SecList/ SecL/ Instrmt/ AID						(n times)
→→455	Security AltID	AltID	N		String(22)	Short name of the security
→→456	Security AltIDSource	AltIDSrc	N	8 = Exchange Symbol	String	
/SecList/ SecL/ Instrmt/ Evnt						(n times)

Tag	Name	FIXML	Req	Valid values	Format	Description
				100 = Barrier (turbo warrants) / Lower barrier (Inlines) Only for Equity securities. 101 = Last trading day 104 = Upper barrier (inlines). Only for Equity securities. 105 = Lower activation barrier (turbo pro). Only for Equity securities. 106 = Upper activation barrier (turbo pro). Only for Equity securities.		
→→865	EventType	EventTyp	N	114 = Number of decimals in the price of the security 120 = Settlement System Code 122 = Barrier (bonus). Only for Equity securities. 201 = Coupon regularity 215 = Accrued Interest calculation method 216 = Basic Reference 217 = Quality of collateral 218 = Issuer's LEI 219 = Type of collateral	Int	
→→866	Event Date	Dt	N		LocalMkt Date	Last trading day, when EventType = 101

Tag	Name	FIXML	Req	Valid values	Format	Description
→→867	EventPx	Px	N		Price	Barrier price of warrant (turbowarrants) or lower barrier (warrant inline), when EventType = 100 Upper barrier price (warrant inline) when EventType = 104 Trigger lower barrier price (turbo pro), when EventType = 105 Trigger upper barrier price (turbo pro), when EventType = 106 Barrier price of the bonus warrant, when EventType = 122

Tag	Name	FIXML	Req	Valid values	Format	Description
→→868	EventText	Txt	N		String	' If Event Type = 114, it contains the number of decimals in the price for this security If EventType = 120, it contains the CSD Code (same coding as for Party Role [452]=10) In the Fixed Income Segment: If EventType [865] = 201, it contains the number of coupons per year. If Event Type [865] = 215, it contains the method of the accrued Interest calculation: 1= Actual/Actual 2= Actual/360 3= Actual/365 If Event Type [865] = 216, contains the Basic Reference If Event Type [865] = 217, it contains the quality of collateral: 'INVG' - Investment grade 'NIVG' - Non-investment grade 'NOTR' - Non-rated 'NOAP' - Not applicable If EventType [865] = 218, it contains the issuer's LEI. If Event Type [865] = 219, it contains the collateral type: 'GOVS' - Government securities 'SUNS' – Supra nationals and agencies securities 'FIDE' - Debt securities issued by banks and other financial institutions 'NFID' - Corporate debt securities issued by non - financial institutions 'SEPR' - Securitized products 'MEQU' - Main index equities 'OEQU' - Other equities 'OTHR'- Other assets 'NA' - Not aplicable
/SecList/ SecL/ Undly						(n times)
→→313	Underlying Symbol	Sym	N		String(5)	Symbol of the security acting as the underlying
→→309	Underlying SecurityID	ID	N		String	ISIN code of the underlying security

Tag	Name	FIXML	Req	Valid values	Format	Description
→→305	Underlying SecurityID Source	Src	N	4 = ISIN number	String	
→→318	Underlying Currency	Ccy	N		Currency	Code of the currency used to express the underlying and the strike. Expressed as per ISO 4217 standard

5.4.2 Market Data Snapshot Full Refresh (Msg Type = W)

Used by the interface to notify information concerning prices.

Tag	Name	FIXML	Req	Valid values	Format	Description
Market Data Snapshot Full Refresh / MktDataFull						
/MktDataFull/ Hdr						
35	MsgType	MsgTyp	S	W	String	Identifies the type of message
49	Sender CompID	SID	S	BMCL	String	Identifier of the entity sending the message Contains "BMCL"
56	TargetCompID	TID	S	"????"	String	Identifier of the entity to which the message is sent "????" indicates that all entities are recipients of the message
50	SenderSubID	SSub	S*	See Table 1 in the "Codification Tables" document	String	Contains the code of the CCP Segment with which the connection was established
52	SendingTime	Snt	S		UTC Timestamp	Time at which the message was sent
/MktDataFull/ Instrmt						
55	Symbol	Sym	N	[N/A] or Security Code	String(5)	
48	SecurityID	ID	N		String(12)	ISIN Code
22	SecurityID Source	Src	N	4 = ISIN number	String	
/MktDataFull/ Full						(n times)

Tag	Name	FIXML	Req	Valid values	Format	Description
→269	MDEntry Type	Typ	S	5 = Closing Price		Type of information this entry contains 5: For the closing price (of the current session or the preceding session). Equal to the reference price in the Fixed Income Segment
→270	MD Entry Px	Px	N			
→286	Open Close SettleFlag	OpenCls SettlFlag	N	1 = Session Open / Close/ Settlement entry 4 = Entry from previous business day	Multiple Value String	When MDEntryType = 5, values 1 and 4 are used to indicate whether the closing price is that of the preceding session (value 4) or of the current session (value 1)
→158*	Accued InterestRate	AcrIntRt	N		Percentage	Accrued Interest Percentage. Only for the Fixed Income Segment.

6. Monitoring of Trades

6.1 Introduction

This chapter describes information provided concerning Trades registered and outstanding balances.

6.2 Obtaining information

BME CLEARING provides this information separately in two parts:

- Balances by Position Account, Security, Trading Date (only Equity) and Settlement Date, at the beginning of the session

- All trades carried out after the session has started

Balances at the beginning of the day and the end of the day are provided in Position Report messages. Information is only supplied in Position Account / Security / Settlement Date combinations the balance of which is not zero.

Information on trades carried out since the start of the day is provided in Trade Capture

Report messages.

6.3 Information by Trading Members and/or Clearers and/or Settlement Participants

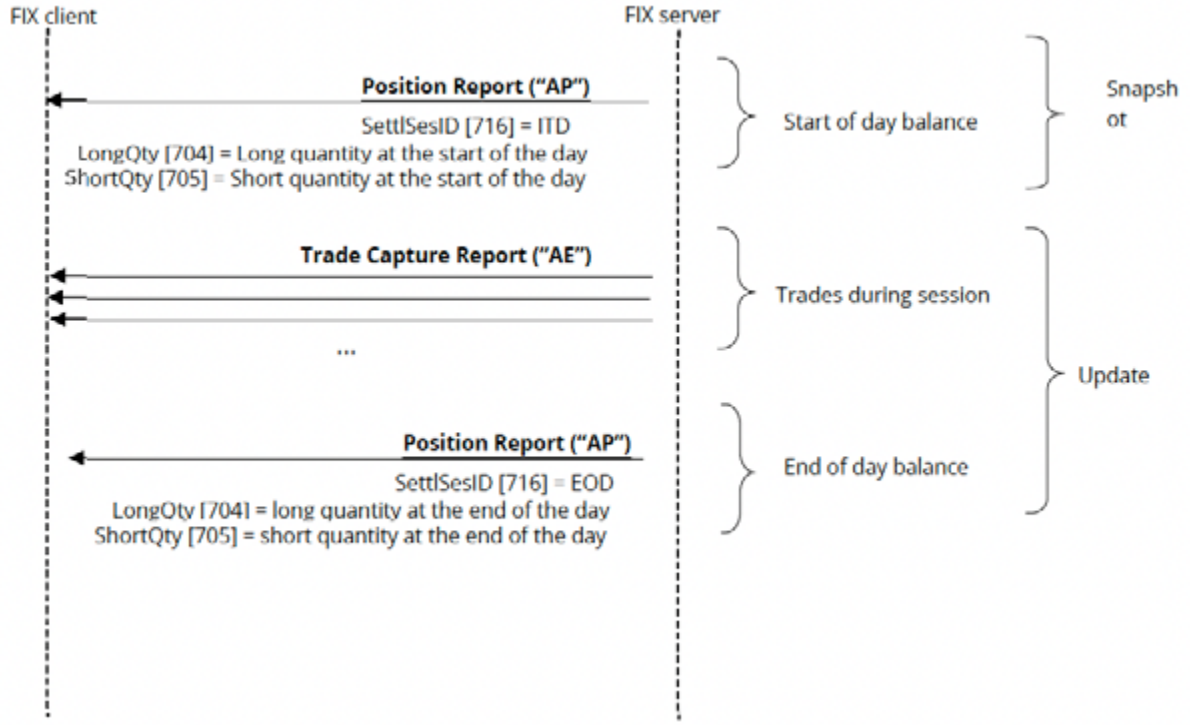
Information is sent to the entities in the Parties block, specifically those defined by PartyRole 4 (Clearing Firm: Clearing Member), PartyRole 1 (Executing Firm: Non Clearing Member) and PartyRole 90 (SettlementFirm: Settlement Participant).

6.4 List of messages

Message	Description
Trade Capture Report (Msg Type = AE)	Information concerning a Trade registered at the CCP
Position Report (Msg Type = AP)	Information concerning outstanding balances at the CCP for a Security, Trading Date (Equity), Settlement Date and Position Account

6.5 Message flow

Reception of Trades and balances



6.6 Annotations and adaptations of FIX 5.0

– The LeavesQty [151], FirmMnemonic [1729] and AllocText [161] fields have been added to the Trade Capture Report message.

– The ExchangeTradeType [5681] user field has been added to the Trade Capture Report message.

–The block Qty has been moved in message Trade Capture Report, so now it is within block RptSide

–The TradeDate [75] field has been added to the PositionAmountDate block in the Position Report message.

6.7 Field TransferReason of Trade Capture Report message

When the execution coming from the trading platform contains instructions for internal or external Allocation, it's possible that the Allocation cannot be done.

In this case, the Trade Capture Report message will contain relevant information in field TransferReason [830]:

– If the ECC account is informed and it's not a valid account: the filed will contain "ERRA" + the account informed in the execution.

–If the ECC account is not informed, but the Allocation mnemonic is informed and it's not a valid mnemonic: the field will contain "ERRN" + the mnemonic informed in the execution.

–If the ECC account and the Allocation mnemonic are not informed, but the destination Member is informed (and the Allocation reference) and the destination Member is not valid: the field will contain "ERRD" + the destination Member informed in the execution.

6.8 Definition of messages

6.8.1 Trade Capture Report (Msg Type = AE)

Message containing data for a CCP Trade.

Tag	Name	FIXML	Req	Valid values	Format	Description
Trade Capture Report/ TrdCaptRpt						
1003	TradeID	TrdID			String	CCP register identifier. This field is always present in the message

Tag	Name	FIXML	Req	Valid values	Format	Description
1040	Secondary Trade ID	TrdID2			String	Contains the CCP register identifier for the initial Trade
487	TradeReport TransType	TransTyp	N	0 = New 2 = Replace	Char	Identifies whether the message contains a new trade or updates an existing one
828	TrdType	TrdTyp	N	See Table 4 in the "Codification Tables" document	Int	Type of FIX Trade. This value is used along with TrdSubType [829]
829	TrdSub Type	Trd Sub Typ	N	See Table 4 in the "Codification Tables" document	Int	This value is used along with TrdType [828]
1126	OrigTradeID	OrigTrdID	N		String	Contains the CCP register identifier for the Previous Trade
150	ExecType	ExecTyp	N	F = Trade	Char	
820	Trade LinkID	LinkID	N		String	Original primary reference of the Trade. For a Netting / Aggregation trade it contains the CCP register identifier (TradeID [1003]) of the Settlement Instruction. For Fixed Income segment: It contains the common reference of trades linking the return of the repo.
880	Trd MatchID	MtchID	N		String	Trading register number Matches the Execution Report message's TrdMatchID field Only apply for Equity segment.
17	ExecID	ExecID	N		String	Original secondary reference of the Trade
1300	Market SegmentID	MktSegID	N	See Table 5 in the "Codification Tables" document	String	Trading Segment Code
32	LastQty	LastQty	S	>= 0, without decimals	Qty	Trade quantity / nominal amount
151*	LeavesQty	Leaves Qty	N		Qty	Outstanding quantity / nominal amount of the trade
31	LastPx	LastPx	S		Price	Price of the Trade when it is a Buy/sell trade

Tag	Name	FIXML	Req	Valid values	Format	Description
15	Currency	Ccy	N		Currency	Currency code Expressed as per ISO 4217 standard
75	TradeDate	TrdDt	N		Local MktDate	Trading date
60	Transact Time	TxnTm	N		UTC Time Stamp	Date and time when transaction was carried out in CCP, in UTC format
64	SettlDate	SettlDt	N		Local Mkt Date	Intended Settlement Date
381	Gross Trade Amt	GrossTrd Amt	N		Amt	Cash Amount of the trade Can be negative, depending on the result of netting on net Accounts
*5681	Exchange TradeType	ExchTrd Typ	N	See Table 4 in the "Codification Tables" document	String	CCP Trade Type
830	Transfer Reason	TrnsfrRsn	N		String	Additional register information of the Trade
/TrdCaptRpt/ Hdr						
35	MsgType	MsgTyp	S	AE	String	Identifies the type of message
49	Sender CompID	SID	S	BMCL	String	Identifier of the entity sending the message. Contains "BMCL"
56	Target CompID	TID	S		String	Identifier(s) of the entity(-ies) to which the message is sent The entity codes are separated by commas (,)
50	Sender SubID	SSub	S*	See Table 1 in the "Codificatio Tables" document	String	Contains the code of the CCP Segment with which the connection was established
52	Sending Time	Snt	S		UTC Time stamp	Time at which the message was sent
/TrdCaptRpt/ Instrmt						
55	Symbol	Sym	N	[N/A] or Security Code	String(5)	
48	SecurityID	ID	N		String(12)	ISIN code
22	Security IDSource	Src	N	4 = ISIN number	String	
/TrdCaptRpt/ Amt						(n times)

Tag	Name	FIXML	Req	Valid values	Format	Description
→708	PosAmt	Amt	N		Amt	If PosAmtReason[1585]= 100, it can be negative, depending on the result of netting on net accounts If PosAmtReason[1585]= 1001, it refers to the Cash Amount of securities held by the Settlement Entity
→1585	PosAmt Reason	Rsn	N	1000 = Cash Amount outstanding on the Trade 1001 = Cash Amount of Securities held Only apply for Equity segment.	Int	
/TrdCaptRpt/ TrdRegTS						(1 time)
→769	TrdReg Time stamp	TS	N		UTC Time stamp	Day and time of the initial Trade in the Trading System
→770	TrdReg Time stamp Type	Typ	N	3 = Time Out	Int	
/TrdCaptRpt/ RptSide						(1 time)
						Always 1, since it only includes the buyer or the seller, depending on the status of the recipient of the message
→54	Side	Side	S	1 = Buy 2 = Sell	Char	Side of the Securities position
→1	Account	Acct	N		String	Client reference entered in the order Only apply for Equity segment.
→581	Account Type	AcctTyp	N	Before MIFIDII: 1 = Thirdparty 3 =Proprietary 7 = Specialist WIth MIFID-II: 1 – AOTC 3 – MTCH 4 – DEAL	Int	Trading Capacity Only apply for Equity segment.
→77	Position Effect	PosEfct	N	"O" = Open "C" = Close		Indicates whether the Trade opens or closes a position

Tag	Name	FIXML	Req	Valid values	Format	Description
→58	Text	Txt	N		String	If it is a Market Trade, it contains the Reference allocated in the order. Only apply for Equity segment. If it is an Internal Account Allocation or a Transfer, it contains the Reference of the previous Trade. Only apply for Equity segment.
/TrdCaptRpt/ RptSide/ Pty						(n times)
→→448	PartyID	ID	N		String	If PartyRole[452]=1, it contains the CCP's Member code If PartyRole[452]=4, it contains the Clearing Member code If PartyRole[452]=10, it contains the CSD code If PartyRole[452]=11, it contains the platform user code If PartyRole[452]=13, it contains the platform Member code If PartyRole[452]=16, it contains the trading platform code If PartyRole[452]=38, it contains the code of the Position Account associated with the Trade If PartyRole [452] = 45: If Side [54] = 1 (Buy), it contains the CCV buyer If Side [54] = 2 (Sell), it contains the CCV seller If PartyRole[452]=90, it contains the code of the Settlement Participant If PartyRole[452]=91, it contains the Settlement Account code
→→447	PartyID Source	Src	N	D = Proprietary/ Custom code	Char	

Tag	Name	FIXML	Req	Valid values	Format	Description
→→452	Party Role	R	N	1 = Executing Firm 4 = Clearing Firm 10 = CSD Code 11 = Order Origination Trader 13 = Order Origination Firm 16 = Executing System (platform reference) 38 = Position Account 45 = CCV seller / buyer 90 = Settlement Firm 91 = Settlement Account	Int	Indicates the role taken up by the code specified in PartyID
/TrdCaptRpt/ RptSide/ Stip						(n times)
→→233	Stipulation Type	Typ	N	CLIQ ILIQDCV TINST ICORPDCV TOPEM QTYM AMTM UTI SFTTYPE FINTRATE UTIPRIOR	String	

Tag	Name	FIXML	Req	Valid values	Format	Description
→→234	Stipulation Value	Val	N		String	For Settlement Instructions: - If StipulationType [233] = CLIQ, it contains the number of the Aggregation window to which the Settlement Instruction is sent - If StipulationType [233] = ILIQDCV, it contains the identifier of the Settlement Instruction in the CSD - If StipulationType [233] = TINST, it contains the Instruction Type: - DVP = Delivery versus payment - RVP = Receive versus payment - DWP = Delivery with payment - DFP = Delivery free of payment - RFP = Receive free of payment - PWD = Payment / collection without delivery of securities - ROC = Nor delivery or payment - RWP = Receive with payment For Corporate Actions: - If StipulationType [233] = ICORPDCV, it contains the identifier of the Event in the CSD For buy/sell trades: - If StipulationType [233] = TOPEM, it contains the trade type of the execution on the trading platform - If StipulationType [233] = QTYM, it contains the quantity / nominal amount of the execution on the trading platform - If StipulationType [233] = AMTM, it contains the Cash Amount of the execution on the trading platform For the Fixed Income Segment: - If StipulationType [233] = UTI, it contains the Unique Trade Identifier -If StipulationType [233] = SFTTYPE, it contains the SFT type: - B: buy/sell trade - R: repo trade - N: Not applicable

Tag	Name	FIXML	Req	Valid values	Format	Description
						If Stipulation Type [233] = FINTRATE, it contains the fixed interest rate. If Stipulation Type [233] = UTIPRIOR, it contains the UTI PRIOR of the trade.
/TrdCaptRpt/ RptSide/ MiscFees						(1 time)
→→137	Misc Fee Amt	Amt	N		Amt	Brokerage fee of the trade Only apply for Equity segment.
→→139	Misc Fee Type	Typ	N	12 = Agent	String	
/TrdCaptRpt/ RptSide/ TrdRptOrdDetl						(1 time) Only apply for Equity segment.
→→198	Secondary OrderID	OrdID2	N		String	Single identifier composed by the order date plus the order umber of the initial Trade as allocated by the trading platform
→→586	Orig Ord Mod Time	Orig Ord ModTm	N		UTC Time stamp	Date and time of the order of the initial Trade as allocated by the trading platform
→→1729*	Firm Mnemonic	Firm Mnem	N		String(10)	Allocation Mnemomic defined by the Origin Member (Give-up Trading Firm) or Allocation Mnemomic defined by the Destination Member (Take-up Trading Firm)
→→161*	AllocText	Txt	N		String(18)	Allocation Reference
/ TrdCaptRpt/ RptSide/ Qty*						(n times)
→→703*	PosType	Typ	N	RCV = Received Quantity	String	RCV indicates the number of securities held by the Settlement Entity. Only apply for Equity segment.
→→705*	ShortQty	Short	N	>= 0, without decimals	Qty	

6.8.2 Position Report (Msg Type = AP)

Message notifying the outstanding balance for a Position Account, Security, Trading Date (only for Equity) and Settlement Date.

Tag	Name	FIXML	Req	Valid values	Format	Description
Position Report/ PosRpt						

Tag	Name	FIXML	Req	Valid values	Format	Description
721	PosMaint RptID	RptID	S		String	Single identifier for each Position Report message in a session
715	Clearing Business Date	BizDt	S		LocalMkt Date	The contents of this field must not be taken into account: the standard requires it to be present
716	SettlSesID	SetSesID	N	ITD = Intraday EOD = End of day	String	Identifies the status of the session The ITD value refers to the beginning of the session
15	Currency	Ccy	N		Currency	Currency code Expressed as per ISO 4217 standard
64	SettlDate	SettlDt	N		LocalMkt Date	Intended Settlement Date
58	Text	Txt	N		String	For the Fixed Income Segment, it contains the SFT type: B: buy/sell trade R: repo trade N: Not applicable
/PosRpt/ Hdr						
35	MsgType	MsgTyp	S	AP	String	Identifies the type of message
49	Sender CompID	SID	S	BMCL	String	Identifier of the entity sending the message Contains “BMCL”
56	Target CompID	TID	S		String	Identifier(s) of the entity(-ies) to which the message is sent The entity codes are separated by commas (,)
50	Sender SubID	SSub	S*	See Table 1 in the “Codification Tables” document	String	Contains the code of the CCP Segment with which the connection was established
52	Sending Time	Snt	S		UTC Time stamp	Time at which the message was sent
/PosRpt/ Pty						(n times)

Tag	Name	FIXML	Req	Valid values	Format	Description
→448	PartyID	ID	S		String	If PartyRole[452]=1, it contains the CCP's Member code If PartyRole[452]=10, it contains the CSD code If PartyRole[452]=38, it contains the code of the Position Account If PartyRole[452]=90, it contains the code of the Settlement Participant If PartyRole[452]=91, it contains the code of the Settlement Account
→447	PartyID Source	Src	S	D = Proprietary/ Custom code	Char	
→452	Party Role	R	S	1 = Executing Firm 4 = Clearing Firm 10 = CSD Code 38 = Position Account 90 = Settlement Firm 91 = Settlement Account	Int	Indicates the role taken up by the code specified in PartyID
/PosRpt/ Instrmt						
55	Symbol	Sym	N	[N/A] or Security Code	String(5)	
→1639 *	Margin Class	Clss	N		String	Offsetting group of the security. It applies on the Fixed Income Segment.
48	SecurityID	ID	N		String(12)	ISIN code
22	Security IDSource	Src	N	4 = ISIN number	String	
/PosRpt/ Qty						(n times)

Tag	Name	FIXML	Req	Valid values	Format	Description
→703	PosType	Typ	N	NET GRS RCV TRF CAA PNTN DLV	String	NET indicates the net position of buy/ sell trades pending settlement for each date GRS indicates the gross position of buy/ sell trades pending settlement for each date.Apply for Equity segment. RCV indicates the position held (short) for each date. Apply for Equity segment. TRF indicates the failed position for each date CAA indicates the position resulting from Adjustments due to Events for each date PNTN indicates position due to special trades with execution date in the session date. Apply for Equity segment. DLV indicates expected deliveries in futures and options expiry dates. Apply for Equity segment.
→704	LongQty	Long	N	>= 0, without decimals	Qty	Indicates the number of securities making up the balance due to reception of securities
→705	ShortQty	Short	N	>= 0, without decimals	Qty	Indicates the number of securities making upthe balance due to delivery or securities
→976	Quantity Date	QtyDt	N		Local Mkt Date	Trading date. Apply for Equity segment.
/PosRpt/ Amt						(n times)
→708	PosAmt	Amt	N		Amt	Can be negative, depending on the result of netting on net accounts
→707	PosAmt Type	Typ	N	NET GRS RCV TRF CAA PNTN DLV PA	String	Same comments as in PosType[703] in group Qty PA indicates cash positions not yet settled

Tag	Name	FIXML	Req	Valid values	Format	Description
				1001 = Cash Amount of Securities held (position associated with LongQty 1002 = Cash Amount of Failed Sell positions (position associated with ShortQty) 1005 = Buy Current Cash Value (position associated with LongQty) It applies on the Fixed Income Segment 1006 = Sell Current Cash Value (position associated with ShortQty It applies on the Fixed Income Segment 1050 = Pending Cash Settlements		
→1585	Pos Amt Reason	Rsn	N		Int	
→75*	Trade Date	TrdDt	N		Local MktDate	Trading date. Apply for Equity segment.

7. Trade Allocation

7.1 Introduction

This chapter addresses the functions associated with total or partial Transfer of a Trade from one account to another.

BME CLEARING classifies these trades in accordance with the type of origin and destination accounts.

BME CLEARING term	Origin	Destination
Internal Account Allocation	Daily Account	Ordinary Account (same Member)
Transfer	Ordinary Account	Ordinary Account (same Member)
External Account Allocation	Daily or Ordinary Account	Another Member

BME CLEARING only allows Transfers of executed orders, i.e. transfer of trades.

The following sections below describe the features of the various operations.

This chapter only applies for the Equity segment.

7.2 Internal Account Allocation and Transfer

From the point of view of the FIX interface, an Internal Account Allocation and a Transfer operate in the same way. The only difference is the type of Origin Account - as this attribute is implicit in the account, it is not necessary to specify it in the message.

The request is made via the Allocation Instruction message, stating the data concerning the Trade to be transferred and the Destination Account.

In the event of any errors the interface will provide information for the user that made the request, using the Business Message Reject message.

When the request has been accepted and carried out, all Member users receive an Allocation Report message with data on the Transfer performed.

7.3 External Account Allocation (Origin Member – Give-up Trading Firm)

The External Account Allocation procedure is always initiated by the Member to which the account associated with the Trade to be transferred belongs. It is referred to as the Origin Member in this document.

The Origin Member may request an External Allocation using the Allocation Instruction message. The message must contain the data of the Trade to be transferred, the Destination Member and a Reference for the Destination Member.

Before the External Allocation is accepted by the Destination Member, any Origin Member user may cancel the request via another Allocation Instruction message.

In the event of any errors the interface provides information for the user that made the request, using the Business Message Reject message.

The interface also informs all Origin Member users, including the user that began the operation, as to the data for the Allocation and the various stages of the Allocation, via Allocation Report messages.

7.4 Acceptance/rejection of an External Allocation (Destination Member – Take-up Trading Firm)

The receiver party of the Trade to be transferred is known as the Destination Member, and is selected by the Origin Member via its request message.

When the External Allocation request has been processed by central systems, it may be accepted automatically or await acceptance by the Destination Member.

Automatic acceptance of an External Allocation will depend on the regulations of the CCP and any Filters that the Destination Member has established.

If the External Allocation is pending acceptance, the interface sends an Allocation Report message to all Destination Member users to notify the Allocation data and request acceptance or rejection. If the Destination Member has a Destination Account defined for the Reference entered in the request message, this Account will be present in the message.

An External Allocation is accepted or rejected with an Allocation Instruction message. If the Allocation is accepted, the message must state its Destination Account, regardless of whether any information was received concerning the account associated with the Reference.

If the Destination Member is the Clearer of the account it has chosen as the Destination

Account, its acceptance is sufficient for the Allocation to be carried out. If the Destination Member is not the Clearer of the account, acceptance by the Clearing Member is necessary for the Allocation to be carried out.

If acceptance by the Destination Account's Clearing Member is necessary, when the Clearing Member has done so the interface sends an Allocation Report message to notify the Allocation status.

If the Clearing Member rejects the Allocation, the Allocation awaits action by the Destination Member, which may reject it definitively or specify an account again. Both these actions are carried out via the Allocation Instruction message, as already explained in this section.

7.5 Acceptance/rejection of an External Allocation (Destination Account Clearer – Take-upClearing Firm)

When an External Allocation Destination Member is not the Clearer of its trades, acceptance by the Destination Account's Clearing Member will be necessary for the Allocationto be carried out.

As in the case of the Destination Member, acceptance may be issued automatically by BME CLEARING's central systems through any Filters the Clearing Member has defined.

When an Allocation is awaiting acceptance by the Destination Account's Clearing Member, the interface sends an Allocation Report message to all this Member's users to notify the Allocation data and request acceptance or rejection. The Allocation is accepted or rejected with an Allocation Instruction message.

When the Allocation is rejected by the Clearing Member, it awaits action to be taken by the Destination Member. The Clearing Member will only receive another message in connection with this Allocation when the Destination Member again decides to choose an account that it cleared by it.

7.6 Detailed explanation about some relevant fields of Allocation Instruction and Allocation Report messages

7.6.1 Identifiers used in Allocation Instruction and Allocation Report messages

Field AllocID [70]:

–Allocated by the client user in every Allocation Instruction message

- It has a maximum length of 10 characters
- It relates the request to the Allocation Report messages notifying the status of Transfers or External Allocations

Field SecondaryAllocID [793]:

- This is a single identifier for each Transfer carried out at BME CLEARING, whether this is an Internal Account Allocation, an External Account Allocation or a Transfer

- It has a maximum length of 10 characters

- This field is present in the Allocation Report messages that client applications receive notifying them of the status of a Transfer. In addition it should be informed in the Allocation Instruction message of External Allocation acceptance / rejection sent by the Destination Member and/or its Clearing Member. It also should be used in the Allocation Instruction used of External Allocation cancellation sent by the Origin Member

- In this way, all messages relating to the same External Allocation will have the same value in this field, regardless of the role taken up by the receiver party. This value therefore unequivocally identifies the Allocation by the CCP and the other participants.

Field AllocReportID [755]:

- Generated by the CCP, it contains the various stages of the Allocation via Allocation Report messages

- It has a maximum length of 9 characters

Field RefAllocID [72]:

- It should contain the value of the field AllocReportID [755] in Allocation Instruction message of External Allocation acceptance / rejection sent by the Destination Member and/or its Clearing Member. It also should be used in the Allocation Instruction used of External Allocation cancellation sent by the Origin Member

- It has a maximum length of 9 characters

In short, from the perspective of different messages sent and received, we have:

- Allocation Instruction message sent by the Origin Member:

– Field AllocID [70] assigned by the client user. It has a maximum length of 10 characters

– Allocation Report message sent to the Origin Member:

–Field AllocID [70] contains the same value sent in Allocation Instruction message. It has a maximum length of 10 characters
– Field SecondaryAllocID [793], generated by the CCP, contains a unique identifier of the allocation request. It has a maximum length of 10 characters
–Field AllocReportID [755], generated by the CCP, contains the various stages of the Allocation. It has a maximum length of 9 characters

Origin Member links field campo AllocID [70] in Allocation Instruction message request with field AllocID [70] in Allocation Report response message. Also tracking of the various stages of the Allocation can be done via field SecondaryAllocID [793] (in each stage, field AllocReportID [755] changes)

–Allocation Report message sent to the Destination Member and its Clearing Member, if applicable:

– Field SecondaryAllocID [793], generated by the CCP, contains a unique identifier of the allocation request. It has a maximum length of 10 characters
– Field AllocReportID [755], generated by the CCP, contains the various stages of the Allocation. It has a maximum length of 9 characters

– Allocation Instruction message of cancellation request sent by the Origin Member, or acceptance/rejection sent by the Destination Member and its Clearing Member, if applicable:

–Field AllocID [70] allocated by the client user. It has a maximum length of 10 characters
–Field SecondaryAllocID [793] contains the same value received in Allocation Report message.It has a maximum length of 10 characters
–Field RefAllocID [72] contains the same value received in field AllocReportID [755] in Allocation Report message. It has a maximum length of 9 characters

Destination Member and/or its Clearing Member receive an initial Allocation Report message which contains an unqiue identifier of the allocation request in field SecondaryAllocID [793]. From there, tracking of the various stages of the Allocation can be done via field SecondaryAllocID [793] (in each stage, field AllocReportID [755] changes).

7.7 Monitoring trades through Trade Capture Report messages

Total or partial transfers of Trades from one account to another at BME CLEARING are carried out via two new trades. The first trade is carried out in the Original Account, and its sign is the opposite of the original Trade. The second trade is carried out on the Destination Account, with the same sign as the original Trade. The volume of both trades is the number of securities transferred from the original Trade.

When the Transfer process has been carried out, regardless of whether this is an Internal Account Allocation, a Transfer or an External Account Allocation, the users will receive Trade Capture Report messages for the Trade or Trades concerned.

If the Trade arises from an Internal Account Allocation, a Transfer or an External Account Allocation, the Trade Capture Report message contains a number of relevant fields to reconcile the information and monitor trades:

- **PositionEffect**. Indicates whether the Trade opens or closes a position. In the case of trades arising from a Transfer, the trade carried out on the Original Account will contain a "C" (Close), and that carried out on the Destination Account will contain an "O" (Open).

- **OrigTradeID.** This contains the CCP register identifier for the previous Trade.

- **TradeID**. This contains the CCP register identifier for the new Trade. This field is found in related Allocation Report messages notifying acceptance.

- **SecondaryTradeID.** This contains the CCP register identifier for the initial Trade.

7.8 List of messages

Message	Description
Allocation Instruction (Msg Type = J)	Request for a Transfer, an Internal Account Allocation or an External Account Allocation. It is also used to accept or reject an External Allocation
Allocation Report (Msg Type = AS)	Report on the status of a Transfer, an Internal Account Allocation or an External Account Allocation
Trade Capture Report (Msg Type = AE)	Report on the execution of a Trade. Sent to the clients involved

7.9 Message flow

This section will use the term “Allocation” to refer to the Internal Account Allocation and also to the Transfer itself, as the Message flow is the same in both cases.

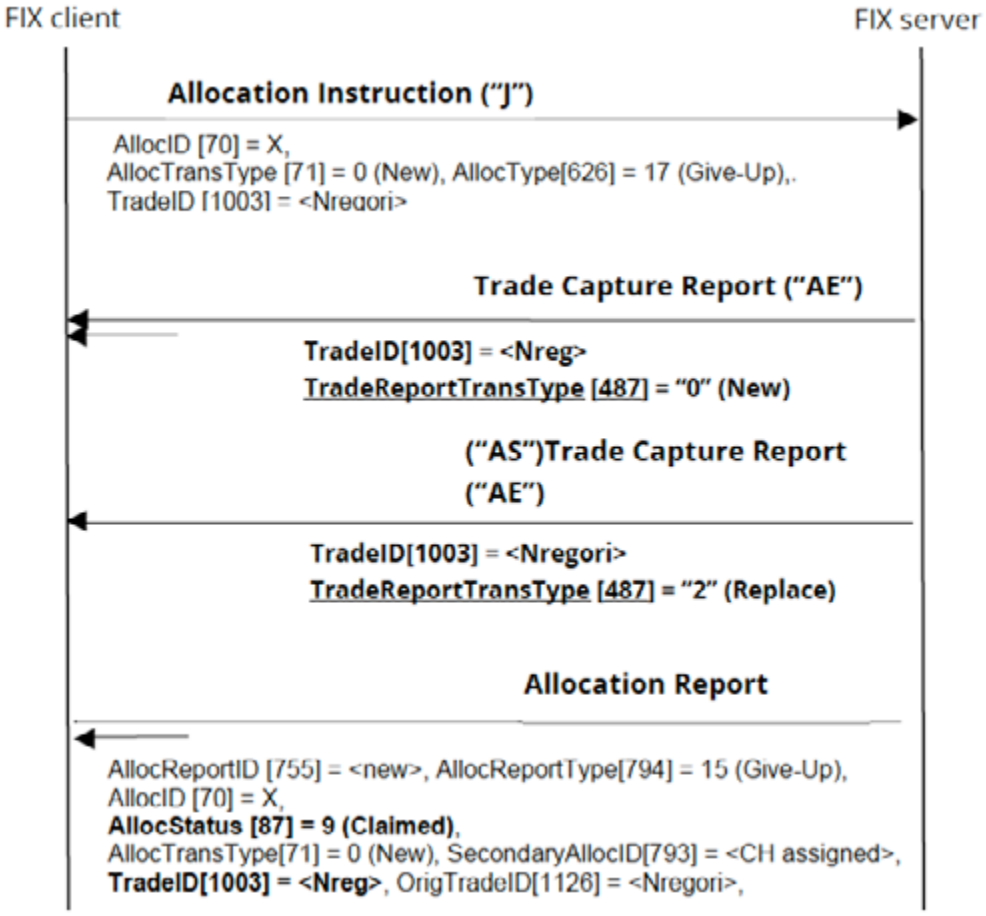
Two arrows used in the diagrams in this section mean that the message is sent to all users of the Member concerned.

When the allocation is completely accepted, a Trade Capture Report message will be sent in order to update the original trade.

Allocation request accepted

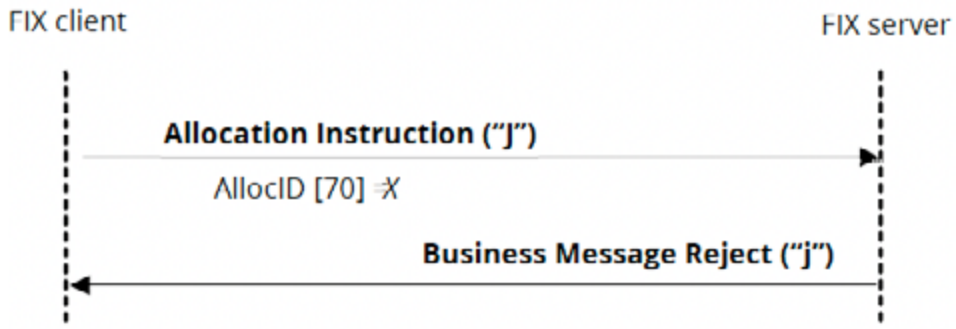
The client issues the request in an Allocation Instruction message. When the Allocation has been made, an Allocation Report message is sent to all the Member's client applications to notify the request data.

A Trade Capture Report message is also sent for all Trades arising from the Allocation carried out.

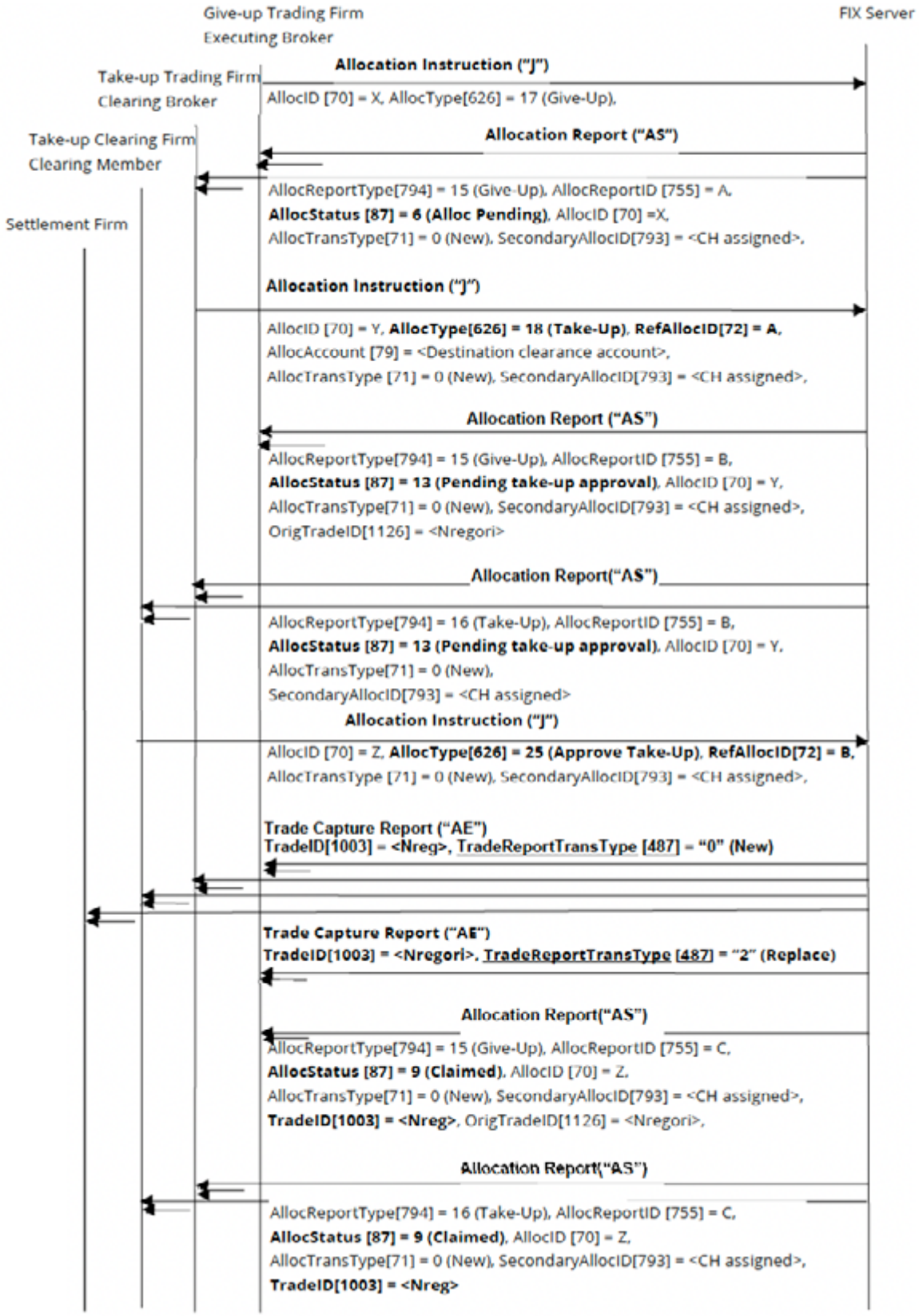


Allocation request rejected

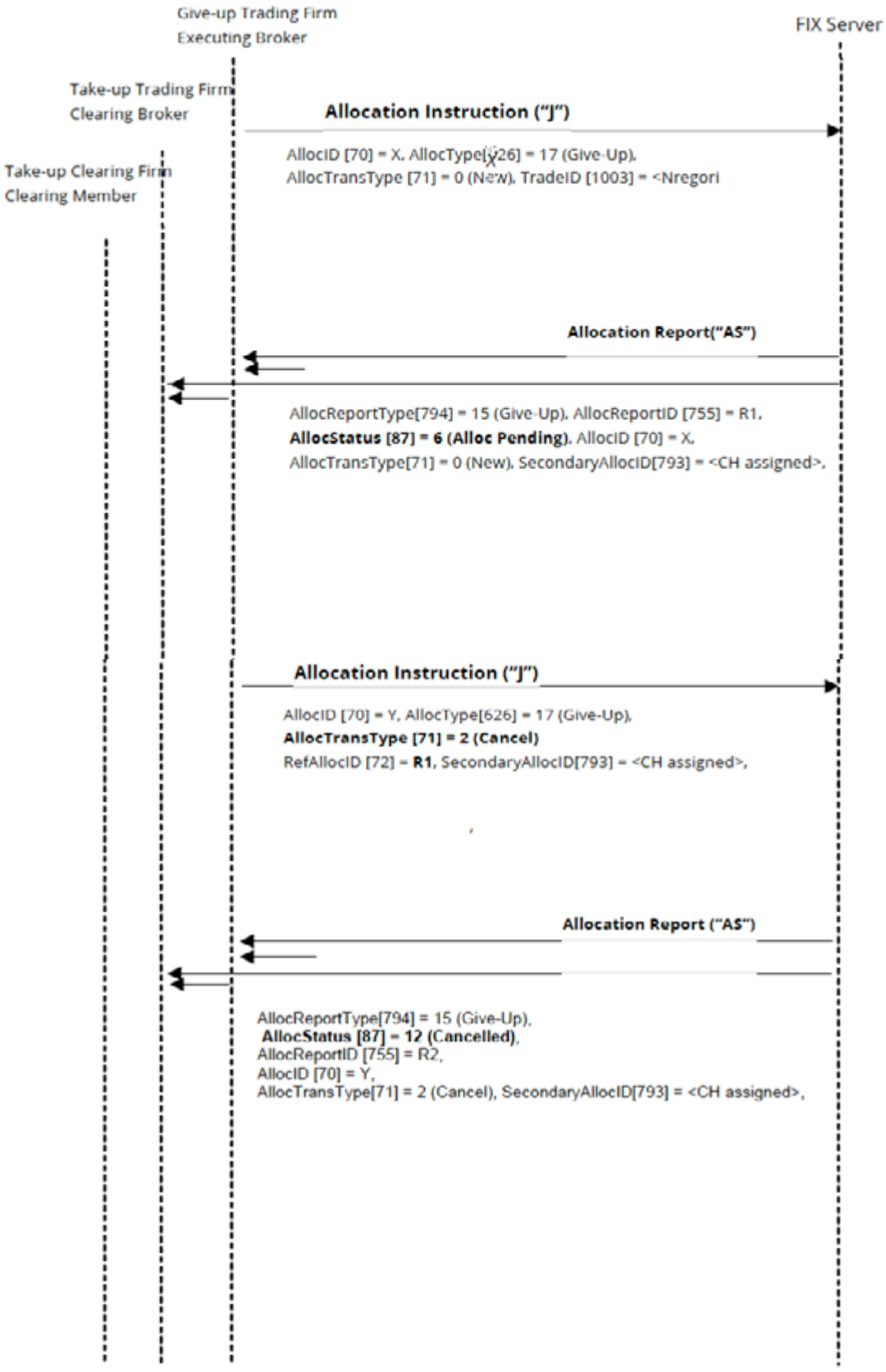
The client issues the request in an Allocation Instruction message. The message is rejected with a Business Message Reject message.



External Allocation request accepted, where the Destination Member is not the Clearer of its own trades



Cancellation of the External Allocation by the Origin Member



7.10 Annotations and adaptations of FIX 5.0

–The OrigTradeID [1126] field has been added to the Allocation Report message.

–The MarketSegmentID [1300] and TrdMatchID [880] fields have been added to the AllExc (ExecAllocGrp) block in the Allocation Report message.

–The Stip (Stipulations) block has been added to the AllExc (ExecAllocGrp) block in the Allocation Report message.

–The MiscFees (MiscFeesGrp) block has been added to the AllExc (ExecAllocGrp) block in the Allocation Instruction and Allocation Report messages.

–The Account [1], Text [58] and AccountType [581] fields have been added to the OrdAlloc (OrdAllocGrp) block in the Allocation Report message.

7.11 Definition of messages

7.11.1 Allocation Instruction (Msg Type = J)

Message sent by the client to request a Transfer or an Internal Account Allocation, or to initiate, accept or reject an External Allocation request.

The term “transfer” will be used in the description of the fields in this message to refer to the Internal Account Allocation, the External Allocation or the Transfer itself.

Tag	Name	FIXML	Req	Valid values	Format	Description
Allocation Instruction/ AllocInstrctn						
70	AllocID	ID	S		String(10)	Single identifier for each Allocation Instruction message
71	Alloc TransType	TransTyp	S	0 = New 2 = Cancel	Char	Indicates whether the message is a request for a transfer or a cancellation A cancellation may only be carried out on an External Allocation that is awaiting acceptance at the destination

Tag	Name	FIXML	Req	Valid values	Format	Description
626	AllocType	Typ	S	17 = Initiate or Cancel an External Allocation, request a Transfer or an Internal Account Allocation 18 = Acceptance of an External Allocation by the Take-up Trading Firm 19 = Rejection of an External Allocation by the Take-up Trading Firm 10 = Rejection of an External Allocation by the Take-up Clearing Firm 25 = Acceptance of an External Allocation by the Take-up Clearing Firm	Int	
793	Secondary Alloc ID	ID2	N		String(10)	Single identifier of the Transfer assigned by the CCP Required if AllocTransType [71] = 2 (Cancel) or AllocType [626] is other than 17
72	Ref AllocID	RefID	N		String(9)	Identifier of the External Allocation request to be cancelled, accepted or rejected. It should contain the value of the field AllocReportID [755] received in Allocation Report message. Required when AllocTransType [71] = 2 (Cancel) or AllocType [626] is other than 17.
796	AllocCanc Replace Reason	CxlRplcRsn	N	99 = Other	Int	Ignored by the interface
54	Side	Side	S	1 = Buy 2 = Sell	Char	Side corresponding to the whole trade to be allocated. Ignored when AllocType [626] is other than 17.

Tag	Name	FIXML	Req	Valid values	Format	Description
53	Quantity	Qty	S		Qty	Ignored by the interface
75	TradeDate	TrdDt	S		LocalMkt Date	Intended Settlement Date. Ignored when AllocType [626] is other than 17.
/AllocInstrctn/ Hdr						
35	MsgType	MsgTyp	S	J	String	Identifies the type of message
49	Sender CompID		S		String	Identifier of the entity sending the message
56	Target CompID		S	BMCL	String	Identifier of the entity to which the message is sent Must contain “BMCL”
115	On BehalfOf CompID		N		String	Code of the entity on behalf of which the message is sent. If this is omitted, it is assumed to be SenderCompID
50	Sender SubID		S*		String	Must contain the code of the user with which the FIX session started
57	Target SubID		S*	See Table 1 in the “Codification Tables” document	String	Contains the code of the CCP Segment with which the connection was established
52	Sending Time		S		UTC Timestamp	Time at which the message was sent
/AllocInstrctn/ OrdAlloc						Indicates that all trades in this order will be allocated In this case <AllExc> block can't be used (1 time)
→198	Secondary OrderID	OrdID2	N		String	Single identifier composed by the order date plus the order umber of the initial Trade as allocated by the trading platform
/AllocInstrctn/ AllExc						Required unless OrdAllocGrp is notified or AllocTransType [71] = 2 (Cancel) Always for trades with same security, same Intended Settlement Date and same side (n times)
→1003	TradeID	TrdID	N		String	CCP register identifier of the Trade to be transferred
/AllocInstrctn/ AllExc/ MiscFees*						(1 time)
→→ 137*	Misc Fee Amt	Amt	N		Amt	Brokerage fee of the Trade to be transferred

Tag	Name	FIXML	Req	Valid values	Format	Description
→→ 139*	Misc Fee Type	Typ	N	12 = Agent	String	
/AllocInstrctn/ Instrmt						
55	Symbol	Sym	N	[N/A]	String	
/AllocInstrctn/ Pty						(n times)
→448	PartyID	ID	N		String	If PartyRole[452]=96, it contains the Destination Member (external account allocation only)
→447	PartyID Source	Src	N	D = Proprietary/ Custom code	Char	
→452	Party Role	R	N	96= Take-up Trading Firm	Int	Indicates the role taken up by the code specified in PartyID
/AllocInstrctn/ Alloc						Required unless AllocTransType [71] = 2 (Cancel) (1 time)
→79	Alloc Account	Acct	N		String	Destination Position Account Ignored by the interface when AllocType [626] = 10, 19 or 25. It is also ignored when AllocType [626] = 17 to initiate or cancel an External Allocation
→80	AllocQty	Qty	N		Qty	Total quantity of the securities to be allocated When multiple allocations it must be the total of the alive volumes of the trades to be allocated When single allocations, a partial allocation is allowed. So, it is possible a value less than or equal to the alive volume trade
→1729	FirmMnemonic	FirmMne m	N		String(10)	Allocation Mnemomic defined by the Origin Member (Give-up Trading Firm) or Allocation Mnemomic defined by the Destination Member (Take-up Trading Firm)
→161	AllocText	Txt	N		String(18)	External Allocation Reference
→1732	Firm Alloc Text	FirmTxt	N		String(18)	Allocation Reference allocated by the Origin Member (Give-up Trading Firm) for internal usage

7.11.2 Allocation Report (Msg Type = AS)

Message used by the interface to notify the status of an Internal Account Allocation, a Transfer or an External Allocation. The term "transfer" will be used in the description of the fields in this message to refer to the Internal Account Allocation, the External Allocation or the Transfer itself.

Tag	Name	FIXML	Req	Valid values	Format	Description
Allocation Report/ AllocRpt						
755	AllocReportID	RptID	S		String	Single identifier for each Allocation Report message in a session
70	AllocID	ID	N		String	Identifier of the related Allocation Instruction message
71	Alloc TransType	TransTyp	S	0 = New 2 = Cancel	Char	
796	Alloc Canc Replace Reason	CxlRplcRsn	N	99 = Other	Int	Present when AllocTransType [71] = 2 (Cancel)
793	Secondary AllocID	ID2	N		String	Single identifier of the transfer assigned by the CCP
794	Alloc Report Type	RptTyp	S	15 = Give-up 16 = Take-up	Int	
87	Alloc Status	Stat	S	5 = Rejected by intermediary 6 = Allocation pending 9 = Claimed 12 = Cancelled 13 = Pending take-up approval	Int	For more information, see "7.9 - Message flow"
54	Side	Side	S	1 = Buy 2 = Sell	Char	Indicates whether the Trade to be transferred is buy or sell side
53	Quantity	Qty	S		Qty	Total quantity of securities of the Allocation/ Transfer
6	AvgPx	AvgPx	S		Price	Trade price. It contains 0 when a multiple allocation.

Tag	Name	FIXML	Req	Valid values	Format	Description
75	Trade Date	TrdDt	S		Local MktDate	Intended Settlement Date
381	Gross TradeAmt	Gross Trd Amt	N		Amt	Total Cash amount of the Allocation / Transfer
/AllocRpt/ Hdr						
35	MsgType	MsgTyp	S	AS	String	Identifies the type of message
49	SenderCompID	SID	S	BMCL	String	Identifier of the entity sending the message Contains "BMCL"
56	TargetCompID	TID	S		String	Identifier(s) of the entity(-ies) to which the message is sent The entity codes are separated by commas (,)
50	SenderSubID	SSub	S*	See Table 1 in the "Codification Tables" document	String	Contains the code of the CCP Segment with which the connection was established
52	Sending Time	Snt	S		UTC Timestamp	Time at which the message was sent
/AllocRpt/ OrdAlloc						OrdAlloc block with order data: - when multiple allocations, from an order - when single allocation, from the order data related to the AllExc trade (1 time)
→198	SecondaryOrderID	OrdID2	N		String	Single identifier composed by the order date plus the order umber of the initial Trade as allocated by the trading platform
→1*	Account	Acct	N		String	Client reference entered in the order Not informed when multiple allocations
→58*	Text	Txt	N		String	If it is a Market trade, it contains the Reference allocated in the order If it is a bilateral Trade, it is the Reference allocated by the member who enters the trade If it is an Internal Account Allocation or a Transfer, it contains the Reference of the previous Trade Not informed when multiple allocations

Tag	Name	FIXML	Req	Valid values	Format	Description
→581*	Account Type	AcctTyp	N	Before MIFID-II: 1 = Thirdparty 3 = Proprietary 7 = Specialist WIth MIFID-II: 1 – AOTC 3 – MTCH 4 – DEAL	Int	Trading Capacity Not informed when multiple allocations
/AllocRpt/ AllExc						(n times)
→32	LastQty	LastQty	N		Qty	Trade quantity
→31	LastPx	LastPx	N		Price	Trade price
→1003	TradeID	TrdID	N		String	CCP register identifier of the new Trade It is only present when AllocStatus [87] = 9 (Claimed).
→1126*	OrigTradeID	OrigTrdID	N		String	CCP register identifier of the Trade to be transferred
1300*	Market SegmentID	MktSegID	N	See Table 5 in the "Codification Tables" document	String	Trading Segment Code
880*	TrdMatchID	MtchID	N		String	CCP register identifier of the initial Trade
/AllocRpt/ AllExc/ Stip*						
→→ 233*	Stipulation Type	Typ	N	TOPEM QTYM MEMM	String	

Tag	Name	FIXML	Req	Valid values	Format	Description
→→ 234*	StipulationValue	Val	N		String	If StipulationType [233] = TOPEM, it contains the trade type of the execution on the trading platform If StipulationType [233] = QTYM, it contains the quantity of the execution on the trading platform If StipulationType [233] = MEMM, it contains the member code of the execution on the trading platform
/AllocRpt/ AllExc/ MiscFees*						(1 time)
→→ 137*	MiscFeeAmt	Amt	N		Amt	Brokerage fee of the initial Trade
→→ 139*	MiscFeeType	Typ	N	12 = Agent	String	
/AllocRpt/ Instrmt						Not informed when multiple allocations
55	Symbol	Sym	N	[N/A] or Security Code	String(5)	Not informed when multiple allocations
48	SecurityID	ID	N		String(12)	ISIN code
22	SecurityIDSource	Src	N	4 = ISIN number	String	
/AllocRpt/ Pty						(n times)

Tag	Name	FIXML	Req	Valid values	Format	Description
→448	PartyID	ID	N		String	If PartyRole[452]=11, it contains the platform user code If PartyRole[452]=13, it contains the platform Member code If PartyRole[452]=16, it contains the platform code If PartyRole[452]=12, it contains the user that initiated the request If PartyRole[452]=36, it contains the user of the Destination Member that accepted or rejected the Assignement If PartyRole[452]=95, it contains the Origin Member If PartyRole[452]=96, it contains the Destination Member If PartyRole[452]=98, it contains the Position Account's Clearing Member
→447	PartyIDSource	Src	N	D = Proprietary/ Custom code	Char	

Tag	Name	FIXML	Req	Valid values	Format	Description
→452	PartyRole	R	N	11 = Order Origination Trader 12 = Executing Trader 13 = Order Origination Firm 16 = Executing System (platform code) 36 = Clearing Broker Trader 95 = Give-up Trading Firm 96= Take-up Trading Firm 98 = Take-up Clearing Firm	Int	Indicates the role taken up by the code specified in PartyID Value 11 is present in messages for the Destination Member, when OrdAllocGrp is informed, informing it of the platform user code Value 13 is present in messages for the Destination Member, when OrdAllocGrp is informed, informing it of the platform Member code Value 16 is present in messages for the Destination Member, when OrdAllocGrp is informed, informing it of the platform code Value 12 is present in messages for users of the Member that issued the Transfer request, and for users of the Allocation Destination Member, if this is the case, notifying them of the user that initiated the request When value 36 is present, it informs the user of the Destination Member that accepted or rejected an Allocation Value 95 is present in messages for the Origin Member and the Destination Member of an Allocation, informing them of the Origin Member Value 96 is present in all messages relating to an External Allocation, providing information on the Destination Member Value 98 is present in messages for the Destination Member when the message contains an account in the AllocAccount [79] field, informing it of the Clearing Member for this account. This value is also present in messages sent to the Clearing Member
/AllocRpt/ Alloc						(1 time)
→ 79	Alloc Account	Acct	N		String	Destination Position Account In an External Allocation, information is provided concerning this field only when the message is received as Destination or Clearer (never as Original). In any other case this field is not present.

Tag	Name	FIXML	Req	Valid values	Format	Description
→ 80	AllocQty	Qty	N		Qty	Quantity of securities of the Allocation/ Transfer
→ 1729	FirmMnemonic	FirmMnem	N		String	When it is present, it provides information on the Allocation Mnemomic defined by the Origin Member (Give-up Trading Firm) or Allocation Mnemomic defined by the Destination Member (Take-up Trading Firm)
→ 161	AllocText	Txt	N		String	When it is present, it provides information on the Allocation Reference
→ 1732	Firm AllocText	FirmTxt	N		String	When it is present, it provides information on the Allocation Reference allocated by the Origin Member (Give-up Trading Firm) for internal usage

8. Supervision Information

8.1 Introduction

This chapter describes the function for dissemination of information from the CCP supervisor on the basis of the News message.

The information transferred is a free-format text.

There is no mechanism to ascertain whether a message has been delivered to recipients.

When a communication connection is established, if the client continues the FIX session it receives all News messages pending from the time of disconnection. When the client decides to initiate a new FIX session, it receives all News messages sent to it since the session started.

8.2 List of messages

Message	Description
News (Msg Type = B)	Used to receive text messages from the CCP supervisor

8.3 Message flow

Reception of message

8.4 Annotations and adaptations of FIX 5.0

Only one line of up to 78 characters per message is permitted.

8.5 Definition of messages

8.5.1 News (Msg Type = B)

Tag	Name	FIXML	Req	Valid values	Format	Description
News/ News						
61	Urgency	Urgency	N	0 = Normal 1 = Flash 2 = Background	Char	The default value is 0
148	Headline	Headline	S	See Table 16 in the "Codification Tables" document	String	Message header. Identifyier code about the information type
/News/ Hdr						
35	MsgType	MsgTyp	S	B	String	Identifies the type of message
49	Sender CompID	SID	S	BMCL	String	Identifier of the entity sending the message Contains "BMCL"
56	Target CompID	TID	S		String	Identifier(s) of the entity(- ies) to which the message is sent The entity codes are separated by commas (,)
50	Sender SubID	SSub	S*	See Table 1 in the "Codification Tables" document	String	Contains the code of the CCP Segment with which the connection was established
52	Sending Time	Snt	S		UTC Timestamp	Time at which the message was sent
/News/ TxtLn						Number of lines in the text. Only one line is permitted (1 time)
→58	Text	Txt	S		String(78)	One line of text

9. Management of External Allocation References and Filters

9.1 Introduction

There are a number of functions for the management of References and External Allocation Filters. These are as follows from the point of view of the FIX client:

- Maintenance of Allocation References by Origin Members
- Maintenance of Allocation References by Destination Members
- Maintenance of Allocation Filters by Destination Members
- Maintenance of Allocation Filters by Clearing Members
- Parameterisation Module by Origin Members

Each of these functions is addressed in a separate section in this chapter. For each function, a description is provided of the method for use, the list of related messages, flows of messages, the additions or annotations applied to this implementation, along with a detailed description of the messages.

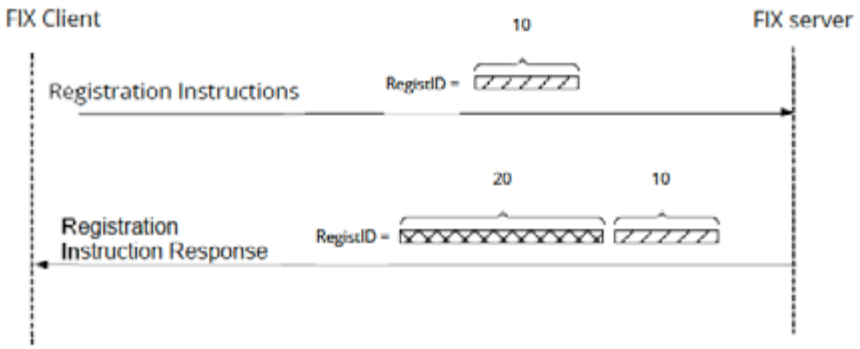
This chapter only applies for the Equity segment.

9.2 RegistID field

The RegistID field, present in a request initiated with a Registration Instructions message, is the identifier that relates the request to Registration Instructions Response messages.

The length of the RegistID field allocated by the client must be 10 characters. If it is shorter, the interface adds spaces to make up this length.

The length of the RegistID field allocated to the reply message by the interface is 30 characters long. Last 10 positions corresponds to the value allocated by the client application to RegistID in the original message:



Users wishing to modify or cancel any of the functions described at the beginning of this chapter (a Reference, External Allocation Filter etc.) must use this identifier in the RegistRefID field of the Registration Instructions request message.

9.3 Maintenance of External Allocation References by Origin Members

9.3.1 Description

FIX clients use this function to maintain the References used by the Origin Member in the External Allocation request.

These References are common to all users of the Member, and may be modified in real time.

In the Allocation request, the Origin Member must state a Reference that may be used by the Destination Member to indicate unequivocally (along with the Origin Member code) the origin of the Allocation. This is the “External Allocation Reference”.

The Origin and Destination Members must reach an agreement to establish this common Reference for both Members.

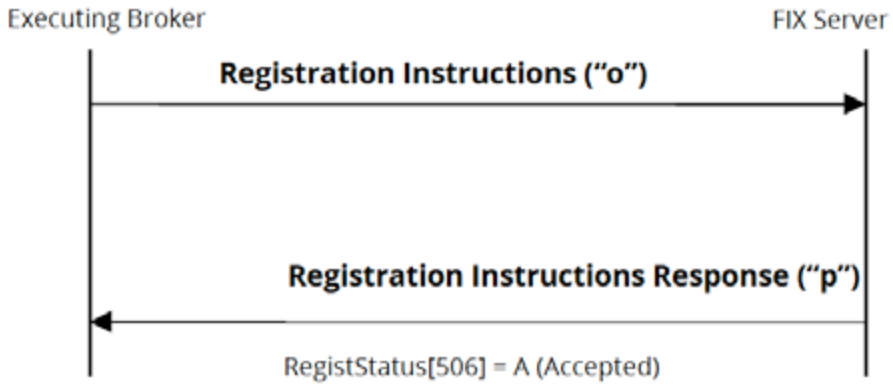
For the purposes of facilitating dispatch of the Allocation and internal management, a Mnemomic Reference and an internal Reference may be created as references defined by the Origin Member that do not require any agreement with the Destination Member.

9.3.2 List of messages

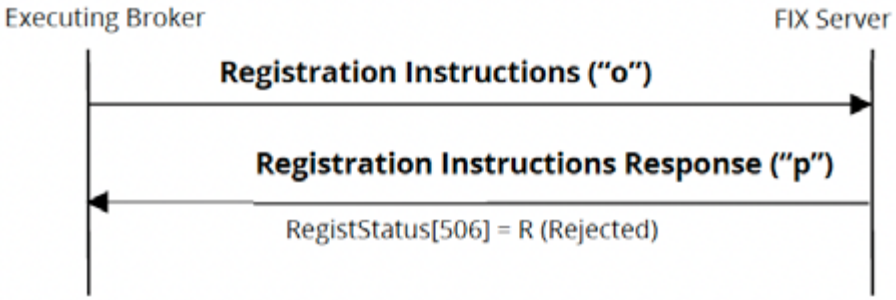
Message	Description
9.3.5.1.Registration Instructions (Msg Type = o)	Used by the client to request maintenance of Allocation References by Origin Members
9.3.5.2.Registration Instructions Response (Msg Type = p)	Sent by BME CLEARING to confirm or reject maintenance of Allocation References by Origin Members

9.3.3 Message flow

Correct request



Incorrect request



9.3.4 Annotations and adaptations of FIX 5.0

- The Parties block is now required in the Registration Instructions message.

- The FirmMnemonic [1729], AllocText[161] and Firm AllocText[1732] fields have been added to the Registration Instructions and Registration Instructions Response messages.

9.3.5 Definition of messages

9.3.5.1.Registration Instructions (Msg Type = o)

Message sent by the client to administer External Allocation references.

Tag	Name	FIXML	Req	Valid values	Format	Description
Registration Instructions/ RgstInstrctns						
513	RegistID	ID	S		String(10)	Client identifier fior this Registration Instructions message
514	RegistTr ansType	TransTyp	S	0 = New 1 = Replace 2 = Cancel	Char	
508	RegistRe fID	RefID	N		String(30)	Identifier of the Registration Instructions message that is replaced or cancelled by this message. Required when RegistTransType = 1 or 2
/RgstInstrctns/ Hdr						
35	MsgType	MsgTyp	S	o	String	Identifies the type of message
49	Sender CompID	SID	S		String	Identifier of the entity sending the message
56	Target CompID	TID	S	BMCL	String	Identifier of the entity to which the message is sent Must contain “BMCL”
115	OnBehalfOf CompID	OBID	N		String	Code of the entity on behalf of which the message is sent. If this is omitted, it is assumed to be SenderCompID
50	Sender SubID	SSub	S*		String	Must contain the code of the user with which the FIX session started
57	Target SubID	TSub	S*	See Table 1 in the “Codification Tables” document	String	Contains the code of the CCP Segment with which the connection was established
52	Sending Time	Snt	S		UTC Time stamp	Time at which the message was sent
/RgstInstrctns/ Pty						(n times)
→ 448	PartyID	ID	S*		String	If PartyRole[452]=96, it contains the Allocation's Destination Member

Tag	Name	FIXML	Req	Valid values	Format	Description
→ 447	PartyID Source	Src	S*	D = Proprietary/ Custom code	String	
→ 452	PartyRole	R	S*	96= Take-up Trading Firm	Int	Indicates the role taken up by the code specified in PartyID
/RgstInstrctns/ Pty/ Sub						(1 time)
→→ 523	Party SubID	ID	S*	GOR = Giveout references	String	
→→ 803	Party SubID Type	Typ	N		Int	
/RgstInstrctns/ Alloc*						(1 time)
→1729*	Firm Mnemonic	Firm Mnem	S*		String(10)	Allocation Mnemomic defined by the Origin Member (Give-up Trading Firm) or Allocation Mnemomic defined by the Destination Member (Take-up Trading Firm)
→161*	AllocText	Txt	S*		String(18)	External Allocation Reference
→1732	Firm AllocText	FirmTxt	N		String(18)	External Allocation Reference defined by the Origin Member (Give-up Trading Firm) for internal usage

9.3.5.2.Registration Instructions Response (Msg Type = p)

Message used by the interface to indicate the status of the request initiated with a Registration Instructions message.

Tag	Name	FIXML	Req	Valid values	Format	Description
Registration Instructions/ RgstInstrctnsRsp						
513	RegistID	ID	S		String(30)	Unique identifier of Registration Instructions message assigned by the interface
514	Regist TransType	TransTyp	S	0 = New 1 = Replace 2 = Cancel	Char	
508	RegistRe fID	RefID	N		String(30)	Identifier of the Registration Instructions message that is replaced or cancelled by this message. Present when RegistTransType = 1 or 2

Tag	Name	FIXML	Req	Valid values	Format	Description
506	Regist Status	RegStat	S	A = Accepted R = Rejected	Char	Status of the Registration Instructions message request. If it is rejected ("R"), the RegistRejReasonText [496] field contains an explanatory text
496	Regist RejReason Text	Dtls	N		String	When RegistStatus = "R", a specific description is provided of the reason for rejection
/RgstInstrctnsRsp/ Hdr						
35	MsgType	MsgTyp	S	p	String	Identifies the type of message
49	Sender CompID	SID	S	BMCL	String	Identifier of the entity sending the message. Contains "BMCL"
56	Target CompID	TID	S		String	Identifier(s) of the entity(- ies) to which the message is sent The entity codes are separated by commas (,)
50	Sender SubID	SSub	N	See Table 1 in the "Codification Tables" document	String	Contains the code of the CCP Segment with which the connection was established
52	Sending Time	Snt	S		UTC Time stamp	Time at which the message was sent
/RgstInstrctnsRsp/ Pty						(n times)
→448	PartyID	ID	N		String	If PartyRole[452]=96, it contains the Allocation Destination Member
→ 447	PartyID Source	Src	N	D = Proprietary/ Custom code	String	
→ 452	PartyRole	R	N	96= Take-up Trading Firm	Int	Indicates the role taken up by the code specified in PartyID
/RgstInstrctnsRsp/ Pty/ Sub						(1 time)
→→ 523	Party SubID	ID	N	GOR = Giveout references	String	
→→ 803	Party SubIDType	Typ	N		Int	The contents of this field must not be taken into account
/RgstInstrctnsRsp/ Alloc*						(1 time)

Tag	Name	FIXML	Req	Valid values	Format	Description
→1729*	Firm Mnemonic	Firm Mnem	N		String(10)	Allocation Mnemomic defined by the Origin Member (Give-up Trading Firm) or Allocation Mnemomic defined by the Destination Member (Take-up Trading Firm)
→161*	AllocText	Txt	N		String(18)	External Allocation Reference
→1732*	Firm AllocText	FirmTxt	N		String(18)	External Allocation Reference defined by the Origin Member (Give-up Trading Firm) for internal usage

9.4 Maintenance of External Allocation References by Destination Members

9.4.1 Description

FIX clients use this function to maintain the References used by the Destination Member in acceptance of the External Allocation.

These References are common to all users of the Member, and may be modified in real time.

In the External Allocation request, the Origin Member must state a reference that may be used by the Destination Member to indicate unequivocally (along with the Origin Member code) the origin of the External Allocation. This is the “External Allocation Reference”.

The Origin and Destination Members must reach an agreement to establish this common Reference for both Members.

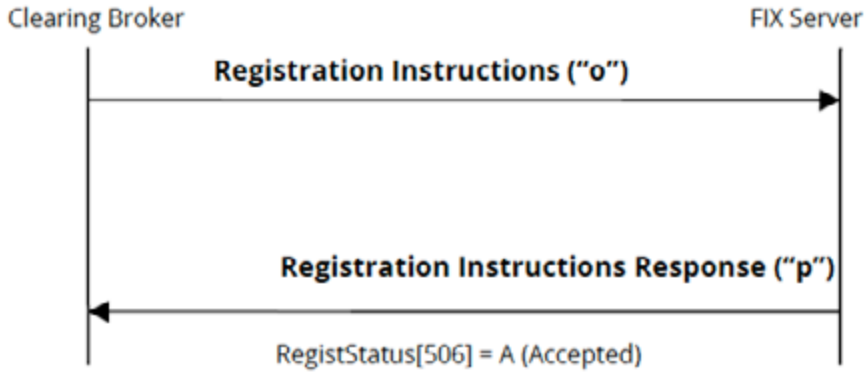
For the purposes of facilitating acceptance of the Allocation, a Mnemomic Reference may also be created as an internal reference defined by the Destination Member that does not require any agreement with the Origin Member.

9.4.2 List of messages

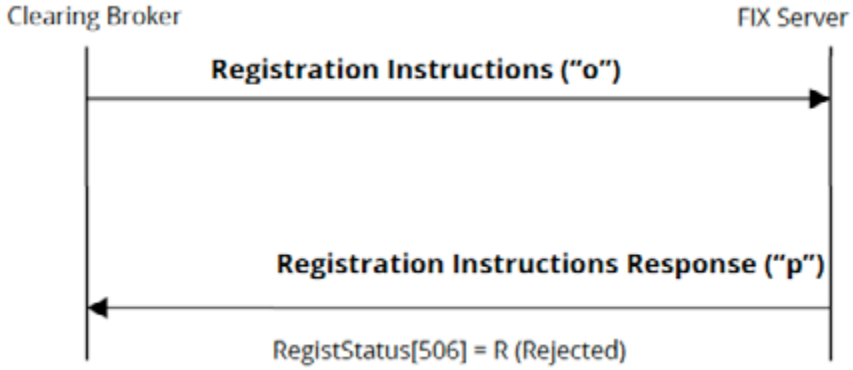
Message	Description
9.4.5.1.Registration Instructions (Msg Type = o)	Used by the client to request maintenance of Allocation References by Destination Members
9.4.5.2.Registration Instructions Response (Msg Type = p)	Sent by BME CLEARING to confirm or reject maintenance of Allocation References by Destination Members

9.4.3 Message flow

Correct request



Incorrect request



9.4.4 Annotations and adaptations of FIX 5.0

– The Parties block is now required in the Registration Instructions message.

– The FirmMnemonic [1729] and AllocText[161] fields have been added to the Registration Instructions and Registration Instructions Response messages.

9.4.5 Definition of messages

9.4.5.1 Registration Instructions (Msg Type = o)

Message sent by the client to administer External Allocation references.

Tag	Name	FIXML	Req	Valid values	Format	Description
Registration Instructions/ RgstInstrctns						
513	RegistID	ID	S		String(10)	Client identifier fior this Registration Instructions message
514	Regist TransType	TransTyp	S	0 = New 1 = Replace 2 = Cancel	Char	
508	Regist RefID	RefID	N		String(30)	Identifier of the Registration Instructions message that is replaced or cancelled by this message. Required when RegistTransType = 1 or 2
/RgstInstrctns/ Hdr						
35	MsgType	MsgTyp	S	o	String	Identifies the type of message
49	Sender CompID	SID	S		String	Identifier of the entity sending the message
56	Target CompID	TID	S	BMCL	String	Identifier of the entity to which the message is sent Must contain “BMCL”
115	OnBehalf Of CompID	OBID	N		String	Code of the entity on behalf of which the message is sent. If this is omitted, it is assumed to be SenderCompID
50	Sender SubID	SSub	S*		String	Must contain the code of the user with which the FIX session started
57	Target SubID	TSub	S*	See Table 1 in the “Codification Tables” document	String	Contains the code of the CCP Segment with which the connection was established
52	Sending Time	Snt	S		UTC Time stamp	Time at which the message was sent
/RgstInstrctns/ Pty						(n times)
→448	PartyID	ID	S*		String	If PartyRole[452]=38, Destination Position Account in which the Allocation must be registered if it is accepted. If PartyRole[452]=95, the Allocation Origin Member

Tag	Name	FIXML	Req	Valid values	Format	Description
→447	Party IDSource	Src	S*	D = Proprietary/ Custom code	String	
→452	Party Role	R	S*	38 = Position Account 95 = Give-up Trading Firm	Int	Indicates the role taken up by the code specified in PartyID
/RgstInstrctns/ Pty/ Sub						(1 time)
→→523	Party SubID	ID	S*	GIR = Give-in references	String	
→→803	Party SubID Type	Typ	N	Int		
/RgstInstrctns/ Alloc*						(1 time)
→1729*	Firm Mnemonic	Firm Mnem	S*		String(10)	Allocation Mnemomic defined by the Origin Member (Give-up Trading Firm) or Allocation Mnemomic defined by the Destination Member (Take-up Trading Firm)
→161*	AllocText	Txt	S*		String(18)	External Allocation Reference

9.4.5.2 Registration Instructions Response (Msg Type = p)

Message used by the interface to indicate the status of the request initiated with a Registration Instructions message.

Tag	Name	FIXML	Req	Valid values	Format	Description
Registration Instructions/ RgstInstrctnsRsp						
513	RegistID	ID	S		String(30)	Unique identifier of Registration Instructions message assigned by the interface
514	Regist TransType	TransTyp	S	0 = New 1 = Replace 2 = Cancel	Char	
508	Regist RefID	RefID	N		String(30)	Identifier of the Registration Instructions message that is replaced or cancelled by this message. Present when RegistTransType = 1 or 2

Tag	Name	FIXML	Req	Valid values	Format	Description
506	Regist Status	RegStat	S	A = Accepted R = Rejected	Char	Status of the Registration Instructions message request If it is rejected (“R”), the RegistRejReasonText [496] field contains an explanatory text
496	Regist Rej Reason Text	Dtls	N		String	When RegistStatus = “R”, a specific description is provided of the reason for rejection
/RgstInstrctnsRsp/ Hdr						
35	MsgType	MsgTyp	S	p	String	Identifies the type of message
49	Sender CompID	SID	S	BMCL	String	Identifier of the entity sending the message Contains “BMCL”
56	Target CompID	TID	S		String	Identifier(s) of the entity(-ies) to which the message is sent The entity codes are separated by commas (,)
50	Sender SubID	SSub	N	See Table 1 in the “Codification Tables” document	String	Contains the code of the CCP Segment with which the connection was established
52	Sending Time	Snt	S		UTC Time stamp	Time at which the message was sent
/RgstInstrctnsRsp/ Pty						(n times)
→448	PartyID	ID	N		String	If PartyRole[452]=38,Destination Position Account in which the Allocation must be registered if it is accepted If PartyRole[452]=95, the Allocation Origin Member
→447	PartyID Source	Src	N	D = Proprietary/ Custom code	String	
→452	Party Role	R	N	38 = Position Account 95 = Give-up Trading Firm		Indicates the role taken up by the code specified in PartyID
/RgstInstrctnsRsp/ Pty/ Sub						(1 time)
→→523	Party Sub ID	ID	N	GIR = Give-in references	String	
→→803	Party Sub ID Type	Typ	N		Int	The contents of this field must not be taken into account

Tag	Name	FIXML	Req	Valid values	Format	Description
/RgstInstrctnsRsp/ Alloc*						(1 time)
→1729 *	Firm Mnemonic	Firm Mnem	N		String(10)	Allocation Mnemomic defined by the Origin Member (Give-up Trading Firm) or Allocation Mnemomic defined by the Destination Member (Take-up Trading Firm)
→161*	AllocText	Txt	N		String(18)	External Allocation Reference

9.5 Maintenance of External Allocation Acceptance Filters by Destination Members

9.5.1 Description

FIX clients use this function to enable the Allocation Destination Member to configure Filters for automatic acceptance of Allocation requests.

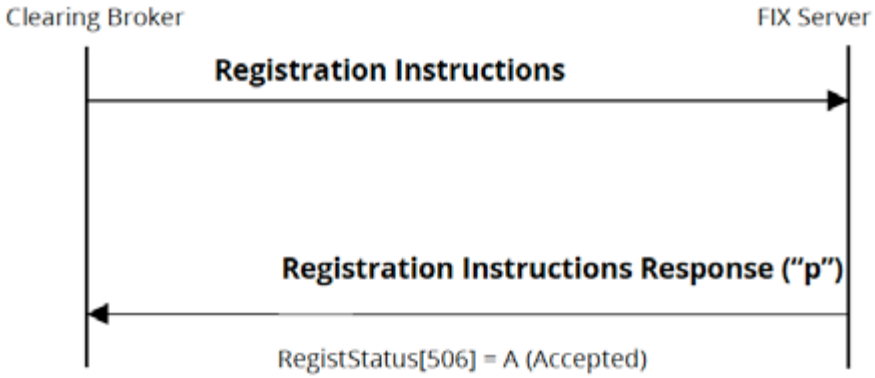
Acceptance may be automated using Filters defined by Destination Members and/or Destination Members' Clearers, and all requests that do not pass through the Filters await manual acceptance or rejection.

9.5.2 List of messages

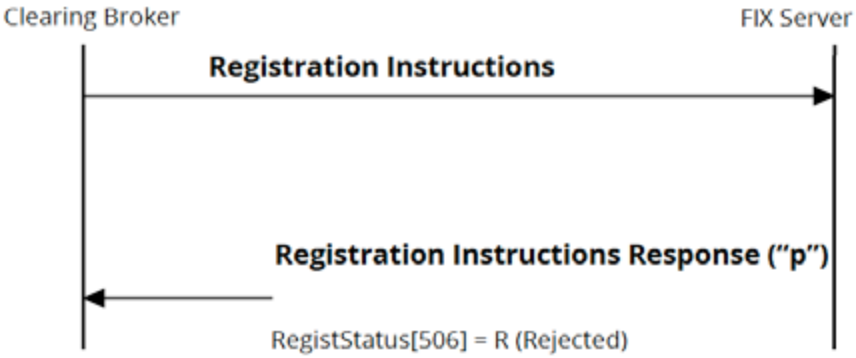
Message	Description
9.5.5.1.Registration Instructions (MsgType = o)	Used by the client to request maintenance of Allocation Acceptance Filters by Destination Members
9.5.5.2.Registration Instructions Response (Msg Type = p)	Sent by BME CLEARING to confirm or reject maintenance of Allocation Acceptance Filters by Destination Members

9.5.3 Message flow

Correct request



Incorrect request



9.5.4 Annotations and adaptations of FIX 5.0

– The Parties block is now required in the Registration Instructions message.

– The AllocText[161] field has been added to the Registration Instructions and Registration Instructions Response messages.

9.5.5 Definition of messages

9.5.5.1 Registration Instructions (Msg Type = o)

Message sent by the client to administer External Allocation Acceptance Filters by Destination Members.

Tag	Name	FIXML	Req	Valid values	Format	Description
Registration Instructions/ RgstInstrctnsRsp						
513	RegistID	ID	S		String(10)	Client identifier fior this Registration Instructions message
514	Regist TransType	TransTyp	S	0 = New 1 = Replace 2 = Cancel	Char	
508	RegistRe fID	RefID	N		String(30)	Identifier of the Registration Instructions message that is replaced or cancelled by this message. Required when RegistTransType = 1 or 2
/RgstInstrctns/ Hdr						
35	MsgType	MsgTyp	S	o	String	Identifies the type of message
49	Sender CompID	SID	S		String	Identifier of the entity sending the message
56	Target CompID	TID	S	BMCL	String	Identifier of the entity to which the message is sent Must contain “BMCL”
115	On Behalf Of CompID	OBID	N		String	Code of the entity on behalf of which the message is sent. If this is omitted, it is assumed to be SenderCompID
50	SenderS	SSub	S*		String	Must contain the code of the user with which the FIX session started
57	Target SubID	TSub	S*	See Table 1 in the “Codification Tables” document	String	Contains the code of the CCP Segment with which the connection was established
52	Sending	Snt	S		UTC	Time at which the message was sent
/RgstInstrctns/ Pty						(n times)
→ 448	PartyID	ID	S*		String	If PartyRole[452]=95, it contains the Allocation Origin Member The wildcard “?” is only permitted if it is used in all positions for both the Allocation Origin Member and the Allocation Reference AllocText [161] (but not in both fields simultaneously)
→ 447	PartyID Source	Src	S*	D = Proprietary/ Custom code	String	

Tag	Name	FIXML	Req	Valid values	Format	Description
→ 452	Party Role	R	S*	95 = Give-up Trading Firm	Int	Indicates the role taken up by the code specified in PartyID
/RgstInstrctns/ Pty/ Sub						(1 time)
→→523	PartySub ID	ID	S*	GIF = Give-in filters	String	
→→803	PartySub IDType	Typ	N		Int	
/RgstInstrctns/ Stip*						(n times)
→233*	Stipulation Type	Typ	S	TAL SAL	String	
→234*	Stipulation Value	Val	S	[N/A] or a numeric value >=0, 12 position maximum, no decimals	String	If StipulationType = TAL, it is the maximum cash amount for an Allocation that will be automatically accepted for the Origin Member and Reference of Allocation If StipulationType = SAL, it is the maximum cumulative cash amount per session of Allocations that will be automatically accepted for the Origin Member and t Reference of Allocation [N/A] will be informed when the Filter is required to be fully open, i.e. when there is no specific maximum amount to be ascertained
/RgstInstrctns/ Alloc*						(1 time)
→161*	AllocText	Txt	N		String(18)	External Allocation Reference. The wildcard "?" is only permitted if it is used in all positions for both the AllocationOrigin Member and the Allocation Reference AllocText [161] (but not in both fields simultaneously)

9.5.5.2 Registration Instructions Response (Msg Type = p)

Message used by the interface to indicate the status of the request initiated with a Registration Instructions message.

Tag	Name	FIXML	Req	Valid values	Format	Description
Registration Instructions/ RgstInstrctnsRsp						
513	RegistID	ID	S		String(30)	Unique identifier of Registration Instructions message assigned by the interface
514	Regist TransType	TransTyp	S	0 = New 1 = Replace 2 = Cancel	Char	
508	Regist RefID	RefID	N		String(30)	Identifier of the Registration Instructions message that is replaced or cancelled by this message. Present when RegistTransType = 1 or 2
506	RegistSt atus	RegStat	S	A = Accepted R = Rejected	Char	Status of the Registration Instructions message request If it is rejected ("R"), the RegistRejReasonText [496] field contains an explanatory text
496	Regist RejReason Text	Dtls	N		String	When RegistStatus = "R", a specific description is provided of the reason for rejection
/RgstInstrctnsRsp/ Hdr						
35	MsgType	MsgTyp	S	p	String	Identifies the type of message
49	Sender CompID	SID	S	BMCL	String	Identifier of the entity sending the message Contains "BMCL"
56	Target CompID	TID	S		String	Identifier(s) of the entity(-ies) to which the message is sent The entity codes are separated by commas (,)
50	Sender SubID	SSub	N	See Table 1 in the "Codification Tables" document	String	Contains the of the the CCP Segment with which the connection was established
52	Sending Time	Snt	S		UTC Time stamp	Time at which the message was sent

Tag	Name	FIXML	Req	Valid values	Format	Description
/RgstInstrctnsRsp/ Pty						(n times)
→448	PartyID	ID	N		String	If PartyRole[452]=95, it contains the Allocation Origin Member
→447	PartyIDS ource	Src	N	D = Proprietary/ Custom code	String	
→ 452	Party Role	R	N	95 = Give-up Trading Firm	Int	Indicates the role taken up by the code specified in PartyID
/RgstInstrctnsRsp/ Pty/ Sub						(1 time)
→→ 523	Party SubID	ID	N	GIF = Give-in filters	String	
→→ 803	Party SubIDType	Typ	N		Int	The contents of this field must not be taken into account
/RgstInstrctnsRsp/ Stip*						(n times)
→→ 233*	Stipulation Type	Typ	N	TAL SAL	String	
→→ 234*	Stipulation Value	Val	N		String	If StipulationType = TAL, it is the maximum cash amount for an Allocation that will be automatically accepted for the Origin Member Reference of Allocation If StipulationType = SAL, it is the maximum cumulative cash amount per session of Allocations that will be automatically accepted for the Origin Member and Reference of Allocation [N/A] notifies that the Filter is fully open, i.e. when there is no specific maximum amount to be ascertained
/RgstInstrctnsRsp/ Alloc*						(1 time)
→ 161*	AllocText	Txt	N		String(18)	External AllocationReference The wildcard value "?" means "all"

9.6 Maintenance of External Allocation Acceptance Filters by Destination Member's Clearing Member

9.6.1 Description

FIX clients use this function to enable the Allocation Destination Member’s Clearing Member to configure Filters for automatic acceptance of Allocation requests.

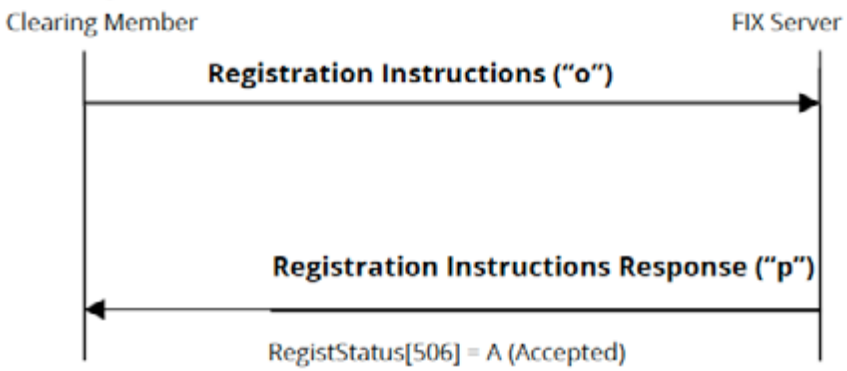
Acceptance of External Allocations may be automated using Filters defined by Destination Members and/or Destination Members' Clearers, and all requests that do not pass through the Filters await manual acceptance or rejection.

9.6.2 List of messages

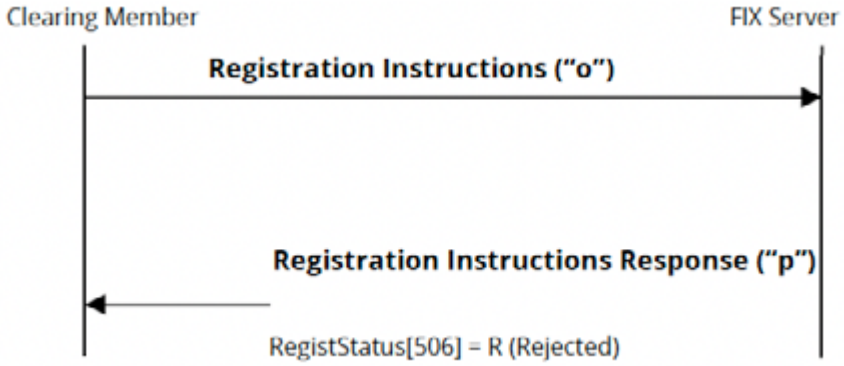
Message	Description
9.6.5.1.Registration Instructions (Msg Type = o)	Used by the client to request maintenance of External AllocationAcceptance Filters by Clearing Members
9.6.5.2.Registration Instructions Response (Msg Type = p)	Sent by BME CLEARING to confirm or reject maintenance of External Allocation Acceptance Filters by Clearing Members

9.6.3 Message flow

Correct request



Incorrect request



9.6.4 Annotations and adaptations of FIX 5.0

–The Parties block is now required in the Registration Instructions message.

– The Stipulations block has been added to the Registration Instructions Response message.

9.6.5 Definition of messages

9.6.5.1 Registration Instructions (Msg Type = o)

Message sent by the client to administer External Allocation Acceptance Filters by Clearing Members.

Tag	Name	FIXML	Req	Valid values	Format	Description
Registration Instructions/ RgstInstrctns						
513	RegistID	ID	S		String(10)	Client identifier fior this Registration Instructions message
514	Regist TransType	TransTyp	S	0 = New 1 = Replace 2 = Cancel	Char	
508	RegistRe fID	RefID	N		String(30)	Identifier of the Registration Instructions message that is replaced or cancelled by this message. Required when RegistTransType = 1 or 2
/RgstInstrctns/ Hdr						
35	MsgType	MsgTyp	S	o	String	Identifies the type of message

Tag	Name	FIXML	Req	Valid values	Format	Description
49	Sender CompID	SID	S		String	Identifier of the entity sending the message
56	Target CompID	TID	S	BMCL	String	Identifier of the entity to which the message is sent. Must contain "BMCL"
115	On BehalfOf CompID	OBID	N		String	Code of the entity on behalf of which the message is sent. If this is omitted, it is assumed to be SenderCompID
50	Sender SubID	SSub	S*		String	Must contain the code of the user with which the FIX session started
57	Target SubID	TSub	S*	See Table 1 in the "Codification Tables" document	String	Contains the code of the CCP Segment with which the connection was establishedContains the code of the CCP Segment with which the connection was established
52	Sending Time	Snt	S		UTC Time stamp	Time at which the message was sent
/RgstInstrctns/ Pty						(n times)
→448	PartyID	ID	S*		String	If PartyRole[452]=38, it contains the Allocation Destination Position Account If PartyRole[452]=96, it contains the Allocation Destination Member Code
→447	PartyID Source	Src	S*	D = Proprietary/ Custom code	String	
→452	Party Role	R	S*	38 = Position Account 96= Take-up Trading Firm	Int	Indicates the role taken up by the code specified in PartyID
/RgstInstrctns/ Pty/ Sub						(1 time)
→→523	Party SubID	ID	S*	GIFCM = Give-in filters of clearing member	String	
→→803	Party SubID Type	Typ	N		Int	
/RgstInstrctns/ Stip*						(n times)
→→233*	Stipulation Type	Typ	S	TAL SAL	String	

Tag	Name	FIXML	Req	Valid values	Format	Description
→→234 *	Stipulation Value	Val	S	[N/A] or a numeric value >=0, 12 positions maximum, no decimals	String	If StipulationType = TAL, it is the maximum cash amount of an Allocation that will be automatically accepted for that Allocation Destination Member and account If StipulationType = SAL, it is the maximum cumulative cash amount per session of Allocations that will be automatically accepted for that Allocation Destination Member and account [N/A] will be informed when the Filter is required to be fully open, i.e. when there is no specific maximum amount to be ascertained

9.6.5.2 Registration Instructions Response (Msg Type = p)

Message used by the interface to indicate the status of the request initiated with a Registration Instructions message.

Tag	Name	FIXML	Req	Valid values	Format	Description
Registration Instructions/ RgstInstrctnsRsp						
513	RegistID	ID	S		String(30)	Unique identifier of Registration Instructions message assigned by the interface
514	Regist TransType	TransTyp	S	0 = New 1 = Replace 2 = Cancel	Char	
508	RegistRe fID	RefID	N		String(30)	Identifier of the Registration Instructions message that is replaced or cancelled by this message. Present when RegistTransType = 1 or 2
506	RegistSta tus	RegStat	S	A = Accepted R = Rejected	Char	Status of the Registration Instructions message request If it is rejected (“R”), the RegistRejReasonText [496] field contains an explanatory text
496	Regist Rej Reason Text	Dtls	N		String	When RegistStatus = “R”, a specific description is provided of the reason for rejection
/RgstInstrctnsRsp/ Hdr						

Tag	Name	FIXML	Req	Valid values	Format	Description
35	MsgType	MsgTyp	S	p	String	Identifies the type of message
49	Sender CompID	SID	S	BMCL	String	Identifier of the entity sending the message Contains "BMCL"
56	Target CompID	TID	S		String	Identifier(s) of the entity(-ies) to which the message is sent The entity codes are separated by commas (,)
50	Sender SubID	SSub	N	See Table 1 in the "Codification Tables" document	String	Contains the code of the CCP Segment with which the connection was established
52	Sending Time	Snt	S		UTC Time stamp	Time at which the message was sent
/RgstInstrctnsRsp/ Pty						(n times)
→448	PartyID	ID	N		String	If PartyRole[452]=38, it contains the Allocation Destination Position Account If PartyRole[452]=96, it contains the Allocation Destination Member code
→447	PartyID Source	Src	N	D = Proprietary/ Custom code	String	
→452	Party Role	R	N	38 = Position Account 96= Take-up Trading Firm	Int	Indicates the role taken up by the code specified in PartyID
/RgstInstrctnsRsp/ Pty/ Sub						(1 time)
→→523	Party SubID	ID	N	GIFCM = Givein filters of clearing member	String	
→→803	Party SubID Type	Typ	N		Int	The contents of this field must not be taken into account
/RgstInstrctnsRsp/ Stip*						(n times)
→233*	Stipulation Type	Typ	N	TAL SAL	String	

Tag	Name	FIXML	Req	Valid values	Format	Description
						If StipulationType = TAL, it is the maximum cash amount of an Allocation that will be automatically accepted for that Allocation Destination Member and account
→234*	Stipulation Value	Val	N		String	If StipulationType = SAL, it is the maximum cumulative cash amount per session of Allocations that will be automatically accepted for that Allocation Destination Member and account [N/A] notifies that the Filter is fully open, i.e. when there is no specific maximum amount to be ascertained

9.7 Parameterisation Module by Origin Members

9.7.1 Description

The FIX client uses this function to configure the Origin Member Parameterisation Module on the basis of the data entered in the order.

In the Equity Instruments CCP environment, this can be used to configure the Allocation Mnemomic (FirmMnemonic [1729]) or the Position Account (PartyRole [452] = 38) on the basis of the following information concerning the Trading environment:

– Platform (one or all) – Trading Segment (one or all) - User (one or all users of the Member)

– A given Trading Capacity (AccountType [581]) and

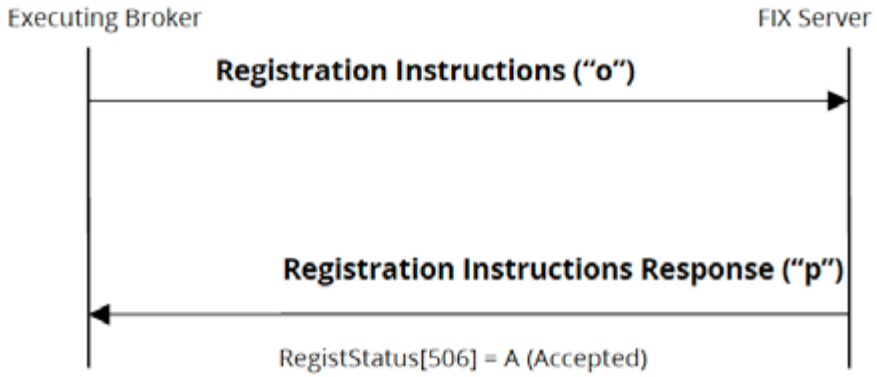
a. A client reference (field Account [1]) or
b. An external Reference (field Text [58])

9.7.2 List of messages

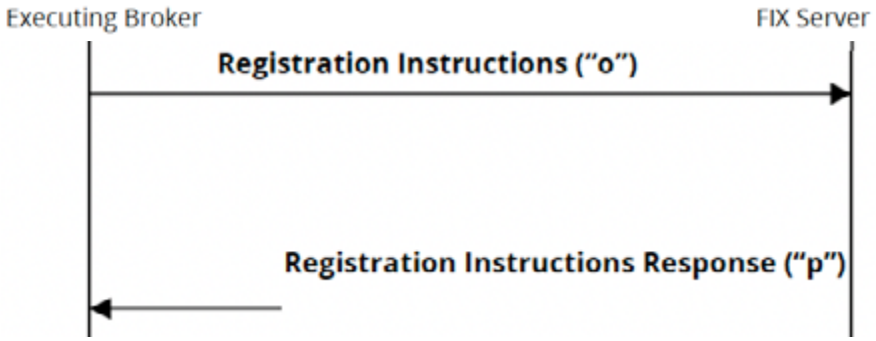
Message	Description
9.7.5.1.Registration Instructions (Msg Type = o)	Used by the client to request maintenance of the Parameterisation Module by Origin Members
9.7.5.2.Registration Instructions Response (Msg Type = p)	Sent by BME CLEARING to confirm or reject maintenance of the Parameterisation Module by Origin Members

9.7.3 Message flow

Correct request



Incorrect request



9.7.4 Annotations and adaptations of FIX 5.0

–The RegistAcctType [493] field is now required in the Registration Instructions message.

– The Parties block is now required in the Registration Instructions message.

–The FirmMnemonic [1729], MarketSegmentID [1300] and Text[58] fields have been added to the Registration Instructions and Registration Instructions Response messages.

– The RegistAcctType [493] field has been added to the Registration Instructions Response message.

– The Stipulations block has been added to the Registration Instructions and Registration Instructions Response messages.

9.7.5 Definition of messages

9.7.5.1 Registration Instructions (Msg Type = o)

Message sent by the client to administer the Parameterisation Module by Origin Members.

Tag	Name	FIXML	Req	Valid values	Format	Description
Registration Instructions/ RgstInstrctns						
513	RegistID	ID	S		String(10)	Client identifier fior this Registration Instructions message
514	Regist TransType	TransTyp	S	0 = New 1 = Replace 2 = Cancel	Char	
508	Regist RefID	RefID	N		String(30)	Identifier of the Registration Instructions message that is replaced or cancelled by this message. Required when RegistTransType = 1 or 2
1	Account	Acct	N		String	Client reference entered in the order
493	Regist AcctType	AcctTyp	S*	Before MIFID-II: 1 = Third party 3 =Proprietary 7 = Specialist WIth MIFID-II: 1 – AOTC 3 – MTCH 4 – DEAL	String	Trading Capacity
1300*	Market SegmentID	MktSegID	N	See Table 5 in the "Codification Tables" document	String	Trading Segment Code Must contain "??" to indicate "for all Trading Segments"
58*	Text	Txt	N		String	External reference: of the order allocated by user
/RgstInstrctns/ Hdr/RgstInstrctns/ Hdr						
35	MsgType	MsgTyp	S	o	String	Identifies the type of message
49	Sender CompID	SID	S		String	Identifier of the entity sending the message
56	Target CompID	TID	S	BMCL	String	Identifier of the entity to which the message is sent Must contain "BMCL"

Tag	Name	FIXML	Req	Valid values	Format	Description
115	On BehalfOf CompID	OBID	N		String	Code of the entity on behalf of which the message is sent. If this is omitted, it is assumed to be SenderCompID
50	Sender SubID	SSub	S*		String	Must contain the code of the user with which the FIX session started
57	TargetSu bID	TSub	S*	See Table 1 in the "Codification Tables" document	String	Contains the code of the CCP Segment with which the connection was establishedContains the code of the CCP Segment with which the connection was established
52	Sending Time	Snt	S		UTC Time stamp	Time at which the message was sent
/RgstInstrctns/ Pty						(n times)
→448	PartyID	ID	S*		String	If PartyRole[452]=11, it contains the code of the Original User of the platform If PartyRole[452]=13, it contains the code of the Origin Member on the platform If Original User (PartyRole[452]=11) contains "???", this means "for all the Member's users" If PartyRole452]=38, it contains the Position Account
→ 447	PartyID Source	Src	S*	D = Proprietary/ Custom code	String	
→ 452	Party Role	R	S*	11 = Order Origination Trader 13 = Order Origination Firm 38 = Position Account	Int	Indicates the role taken up by the code specified in PartyID
/RgstInstrctns/ Pty/ Sub						(1 time)
→→ 523	PartySub ID	ID	S*	PAM = Parameterisa tion module	String	

Tag	Name	FIXML	Req	Valid values	Format	Description
→→ 803	Party Sub ID Type	Typ	N		Int	
/RgstInstrctns/ Alloc*						(1 time)
→ 1729 *	Firm Mnemonic	Firm Mnem	N		String(10)	Allocation Mnemomic defined by the Origin Member (Give-up Trading Firm)
/RgstInstrctns/ Stip*						(n times)
→ 233 *	Stipulation Type	Typ	N	PL	String	
→ 234 *	Stipulation Value	Val	N		String	Platform Code If it contains "????", this means "for all platforms"

9.7.5.2. Registration Instructions Response (Msg Type = p)

Message used by the interface to indicate the status of the request initiated with a Registration Instructions message.

Tag	Name	FIXML	Req	Valid values	Format	Description
Registration Instructions/ RgstInstrctnsRsp						
513	RegistID	ID	S		String(30)	Unique identifier of Registration Instructions message assigned by the interface
514	Regist TransType	TransTyp	S	0 = New 1 = Replace 2 = Cancel	Char	
508	RegistRe fID	RefID	N		String(30)	Identifier of the Registration Instructions message that is replaced or cancelled by this message. Present when RegistTransType = 1 or 2
1	Account	Acct	N		String	Client reference entered in the order
506	Regist Status	RegStat	S	A = Accepted R = Rejected	Char	Status of the Registration Instructions message request If it is rejected ("R"), the RegistRejReasonText [496] field contains an explanatory text

Tag	Name	FIXML	Req	Valid values	Format	Description
496	Regist RejReason Text	Dtls	N		String	When RegistStatus = "R", it contains a specific description of the reason for rejection
493*	Regist AcctType	AcctTyp	N	Before MIFID-II: 1 = Thirdparty 3 =Proprietary 7 = Specialist WIth MIFID-II: 1 – AOTC 3 – MTCH 4 – DEAL	String	Trading Capacity
1300*	Market SegmentID	MktSegID	N	See Table 5 in the "Codification Tables" document	String	Trading Segment Code If it contains "??", this means "for all Trading Segments"
58*	Text	Txt	N		String	External: Reference of the order allocated by user
/RgstInstrctnsRsp/ Hdr						
35	MsgType	MsgTyp	S	p	String	Identifies the type of message
49	SenderCom pID	SID	S	BMCL	String	Identifier of the entity sending the message Contains "BMCL"
56	Target CompID	TID	S		String	Identifier(s) of the entity(- ies) to which the message is sent The entity codes are separated by commas (,)
50	Sender SubID	SSub	N	See Table 1 in the "Codification Tables" document	String	Contains the code of the CCP Segment with which the connection was established
52	Sending Time	Snt	S		UTC Time stamp	Time at which the message was sent
/RgstInstrctnsRsp/ Pty						(n times)

Tag	Name	FIXML	Req	Valid values	Format	Description
→ 448	PartyID	ID	N		String	If PartyRole[452]=11, it contains the code of the Original User of the platform If PartyRole[452]=13, it contains the code of the Origin Member on the platform If Original User (PartyRole[452]=11) is not notified, this means “for all the Member's users” If PartyRole452]=38, it contains the Position Account
→ 447	PartyID Source	Src	N	D = Proprietary/ Custom code	String	
→ 452	Party Role	R	N	11 = Order Origination Trader 13 = Order Origination Firm 38 = Position Account	Int	Indicates the role taken up by the code specified in PartyID
/RgstInstrctnsRsp/ Pty/ Sub						(1 time)
→→523	Party Sub ID	ID	N	PAM = Parameterisation module	String	
→→803	Party Sub ID Type	Typ	N		Int	The contents of this field must not be taken into account
/RgstInstrctnsRsp/ Alloc*						(1 time)
→1729*	Firm Mnemonic	Firm Mnem	N		String(10)	Allocation Mnemomic defined by the Origin Member (Give-up Trading Firm)
/RgstInstrctnsRsp/ Stip*						(n times)
→233*	Stipulation Type	Typ	N	PL	String	
→234*	Stipulation Value	Val	N		String	Platform Code If not notified, this means “for all platforms”

10. Margins/Collateral and Cash Movements

10.1 Introduction

The following types of information are provided:

a) Account Summary Report: Information concerning Cash movements related to posting/returning of Margins at the end of the session, and other Cash Movements to be carried out in the Payment System

b) Margin Requirement Report: Information concerning Margins during the session

c) Collateral Report: Breakdown of Collateral

10.2 Account Summary Report

The Account Summary Report is generated by the CCP at the end of the session.

It totals the sums of movements related to posting/returning of Margins and other daily amounts.

Information is sent to the entities in the Parties block

a) At Margin Account level: PartyRole 4 (Clearing Firm: Clearing Member), PartyRole 15 (Margin Firm: Member to which the Margin Account belongs) y PartyRole 100 (Margin Account).

b) At Collateral Account level: PartyRole 4 (Clearing Firm: Clearing Member), PartyRole 49 (Collateral Firm: Member to which the Collateral Account belongs) y PartyRole 101 (Collateral Account: Collateral Account).

c) At Clearing Member level: PartyRole 4 (Clearing Firm: Clearing Member), y PartyRole 30 (Payment Agent).

10.3 Margin Requirement Report

The Margin Requirement Report is generated:

a) In response to a Margin Requirement Inquiry by the Clearing Member (Intraday Risk Limit and Initial Margin by Account)

b) On the initiative of the CCP, not requested by the Member (Extraordinary Margins due to Margin Call)

The information can be sent to a number of levels (Clearing Member, Trading Member or Account), depending on how the Parties block is notified.

10.4 Collateral Report

The CCP provides details of Collateral Deposited.

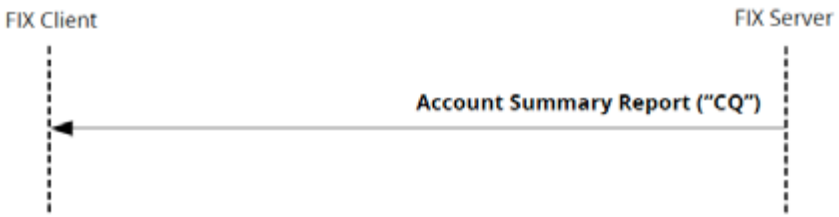
The information is on a number of levels (Clearing Member, Trading Member or Account), depending on how the Parties block is notified.

10.5 List of messages

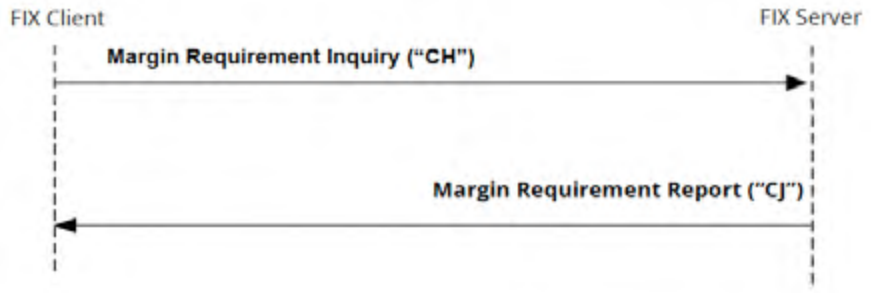
Message	Description
Account Summary Report (Msg Type = CQ)	Sent by the CCP to notify Margins/Collateral and Cash Movements at Account and Member level at the end of the session
Margin Requirement Inquiry (Msg Type =CH)	Sent by the Clearing Member to request the Intraday Risk Limit and Risk by Account
Margin Requirement Report (Msg Type = CJ)	Sent in response to a Margin Requirement Inquiry by the Clearing Member (Intraday Risk Limit and Risk by Account), or sent by the CCP itself (not requested by the Member, Extraordinary Margins due to Margin Call)
Collateral Report (Msg Type = BA)	Sent by the CCP to notify details of Collateral

10.6 Message flow

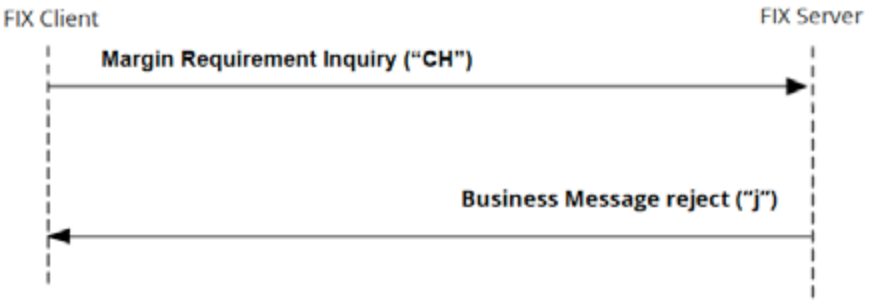
Information concerning Margins/Collateral and Cash Movements at the end of the session



Information concerning Margins sent in response to a Margin Requirement Inquiry by the Clearing Member (Intraday Risk Limit and Risk by Account)



Reject message sent in response to a Margin Requirement Inquiry by the Clearing Member (Intraday Risk Limit and Risk by Account)



Information concerning Margins iniciated by the CCP (not requested by the Member, Extraordinary Margins due Margin Call)

Breakdown of Collateral

10.7 Annotations and adaptations of FIX 5.0

– The MarginAmountMarketSegmentID [1714] and MarginAmountMarketID [1715] tags have been added to the Account Summary Report message block and to the MarginAmount block in the Margin Requirement Report message.

– The CreditRating [255] tag is added to the Account Summary Report message.

– The Stipulations and Risk Limit Types blocks are added to the Account Summary Report message.

–The Risk Limit Types block is added to the Margin Requirement Report message

–The Stipulations block is added to the component MgnAmt in Account Summary Report.

– The Stipulations block is added to the component PayCol in Account Summary Report.

10.8 Definition of messages

10.8.1 Account Summary Report (Msg Type = CQ) at Margin Account level

Sent by the CCP to notify Margins/Collateral and Cash Movements at Margin Account level at the end of the session

Tag	Name	FIXML	Req	Valid values	Format	Description
Account Summary Report/ AcctSumRpt						
1699	Account Summary ReportID	RptID	S		String	Single identifier for each Account Summary Report message in a session
715	Clearing BusinessDate	BizDt	S		Local MktDate	Trading session date
15	Currency	Ccy	N		Currency	Code of currency in which the amounts in this message are expressed. Expressed as per ISO 4217 standard
/AcctSumRpt/ Hdr						
35	MsgType	MsgTyp	S	CQ	String	Identifies the type of message
49	SenderCompID	SID	S	BMCL	String	Identifier of the entity sending the message Contains "BMCL"
56	Target CompID	TID	S		String	Identifier(s) of the entity(- ies) to which the message is sent The entity codes are separated by commas (,)
50	Sender SubID	SSub	S*	See Table 1 in the "Codification Tables" document	String	CCP segment code
52	Sending Time	Snt	S		UTC Time stamp	Time at which the message was sent
/AcctSumRpt/ MgnAmt						Required Margins (n times)
→1645	MarginAmt	Amt	N		Amt	Margin Amount
→1644	MarginAmtType	Typ	N	201 - Initial Margin by Account	Int	Margin Type

Tag	Name	FIXML	Req	Valid values	Format	Description
→1714	MarginAmountMarketSegmentID	MktSegID	N	See Table 1 in the "Codification Tables" document	String	CCP segment code
→1715	MarginAmountMarketID	MktID	N	See Table 6 in the "Codification Tables" document	String	CCP code
/AcctSumRpt/ Pty						(n times)
→ 448	PartyID	ID	N		String	If PartyRole[452]=15, it contains the Member to which the Margin Account belongs If PartyRole[452]=4, it contains the CCP's Clearing Member code If PartyRole[452]=100, it contains the Margin Account
→ 447	PartyID Source	Src	N	D = Proprietary/ Custom code	Char	
→ 452	Party Role	R	N	15 = Margin Firm 4 = Clearing Firm 100 = Margin Account	Int	Indicates the role taken up by the code specified in PartyID If PartyRole[452]=15, it contains the Member to which the Margin Account belongs. When it is present, information is given at Non-Clearing Member level If PartyRole[452]=4, it contains the Clearing Member code If PartyRole[452]=100, it contains the code of the Margin Account. When it is present, information is given at Account level

10.8.2 Account Summary Report (Msg Type = CQ) at Collateral Account level

Sent by the CCP to notify Margins/Collateral and Cash Movements at Collateral Account level at the end of the session

Tag	Name	FIXML	Req	Valid values	Format	Description
Account Summary Report/ AcctSumRpt						
1699	Account Summary ReportID	RptID	S		String	Single identifier for each Account Summary Report message in a session
715	Clearing BusinessDate	BizDt	S		Local MktDate	Trading session date
15	Currency	Ccy	N		Currency	Code of currency in which the amounts in this message are expressed. Expressed as per ISO 4217 standard
/AcctSumRpt/ Hdr						
35	MsgType	MsgTyp	S	CQ	String	Identifies the type of message
49	SenderCompID	SID	S	BMCL	String	Identifier of the entity sending the message Contains “BMCL”
56	Target CompID	TID	S		String	Identifier(s) of the entity(- ies) to which the message is sent The entity codes are separated by commas (,)
50	Sender SubID	SSub	S*	See Table 6 in the “Codification Tables” document	String	CCP code
52	Sending Time	Snt	S		UTC Time stamp	Time at which the message was sent
/AcctSumRpt/ MgnAmt						Required Margins (n times)
→1645	MarginAmt	Amt	N		Amt	Margin Amount
→1644	MarginAmtType	Typ	N	201 - Initial Margin by Account	Int	Margin Type

Tag	Name	FIXML	Req	Valid values	Format	Description
→1715	MarginAmountMarketID	MktID	N	See Table 6 in the "Codification Tables" document	String	CCP code
/AcctSumRpt/ Pty						(n times)
→ 448	PartyID	ID	N		String	If PartyRole[452]=49, it contains the Member to which the Margin Account belongs If PartyRole[452]=4, it contains the CCP's Clearing Member code If PartyRole[452]=101, it contains the code of the Collateral Account
→ 447	PartyID Source	Src	N	D = Proprietary/ Custom code	Char	
→ 452	Party Role	R	N	15 = Margin Firm 4 = Clearing Firm 101 = Collateral Account	Int	Indicates the role taken up by the code specified in PartyID If PartyRole[452]= 49, it contains the Member to which the Margin Account belongs. When it is present, information is given at Non-Clearing Member level If PartyRole[452]=4, it contains the Clearing Member code If PartyRole[452]=101, it contains the code of the Collateral Account. When it is present, information is given at Account level
/AcctSumRpt/ CollAmt						Collateral (n times)
→1706	CollateralType	Typ	S	See Table 12 in the "Codification Tables" document	String	Collateral Type
→1704	CurrentCollateralAmount	Amt	S		Amt	Collateral Amount
→2093	CollateralAmountMarketID	MktID	N	See Table 6 in the "Codification Tables" document	String	CCP code

Tag	Name	FIXML	Req	Valid values	Format	Description
/AcctSumRpt/ PayCol						Cash movements (n times)
→1708	PayCollectType	Typ	N	See Table 11 in the "Codification Tables" document	String	Cash movement Type
→1710	PayAmount	PayAmt	N		Amt	Amount of cash movement
→1712	PayCollectMarketSegmentID	Mkt SegID	N	See Table 1 in the "Codification Tables" document	String	CCP segment code
→1713	PayCollectMarketID	MktID	N	See Table 6 in the "Codification Tables" document	String	CCP code

10.8.3 Account Summary Report (Msg Type = CQ) at Clearing Member level

Sent by the CCP to notify Margins/Collateral and Cash Movements at Account level and Member level at the end of the session

Tag	Name	FIXML	Req	Valid values	Format	Description
Account Summary Report/ AcctSumRpt						
1699	Account Summary ReportID	RptID	S		String	Single identifier for each Account Summary Report message in a session
715	Clearing BusinessDate	BizDt	S		Local MktDate	Trading session date
15	Currency	Ccy	N		Currency	Code of currency in which the amounts in this message are expressed. Expressed as per ISO 4217 standard
255*	CreditRating	CrdRtg	N		String	Solvency of the entity
/AcctSumRpt/ Hdr						
35	MsgType	MsgTyp	S	CQ	String	Identifies the type of message
49	SenderCompID	SID	S	BMCL	String	Identifier of the entity sending the message Contains "BMCL"

Tag	Name	FIXML	Req	Valid values	Format	Description
56	Target CompID	TID	S		String	Identifier(s) of the entity(- ies) to which the message is sent The entity codes are separated by commas (,)
50	Sender SubID	SSub	S*	See Table 6 in the "Codification Tables" document	String	CCP code
52	Sending Time	Snt	S		UTC Time stamp	Time at which the message was sent
/AcctSumRpt/ MgnAmt						Required Margins (n times)
→1645	MarginAmt	Amt	N		Amt	Margin Amount
→1644	MarginAmtType	Typ	N	See Table 10 in the "Codification Tables" document	Int	Margin Type
→1714	MarginAmountMarketSegmentID	MktSegID	N	See Table 1 in the "Codification Tables" document	String	CCP segment code
→1715	MarginAmountMarketID	MktID	N	See Table 6 in the "Codification Tables" document	String	CCP code
/AcctSumRpt/ MgnAmt/ Stip*						(1 time)
→233*	Stipulation Type	Typ	N	CCD	String	
→234*	Stipulation Value	Val	N		String	If StipulationType = CCD, Sponsored Direct Clearing Client code. It only applies if MarginAmtType is 114.
/AcctSumRpt/ Pty						(n times)
→448	PartyID	ID	N		String	If PartyRole[452]=4, it contains the CCP's Clearing Member code

Tag	Name	FIXML	Req	Valid values	Format	Description
→447	PartyID Source	Src	N	D = Proprietary/ Custom code	Char	
→452	Party Role	R	N	4 = Clearing Firm	Int	Indicates the role taken up by the code specified in PartyID If PartyRole[452]=4, it contains the Clearing Member code
/AcctSumRpt/ CollAmt						Collateral (n times)
→1706	CollateralType	Typ	S	See Table 12 in the "Codification Tables" document	String	Collateral Type
→1704	CurrentCollateralAmount	Amt	S		Amt	Collateral Amount
→2093	CollateralAmountMarketID	MktID	N	See Table 6 in the "Codification Tables" document	String	CCP code
/AcctSumRpt/ PayCol						Cash movements (n times)
→1708	PayCollectType	Typ	N	See Table 11 in the "Codification Tables" document	String	Cash movement Type
→1710	PayAmount	PayAmt	N		Amt	Amount of cash movement
→1712	PayCollectMarketSegmentID	Mkt SegID	N	See Table 1 in the "Codification Tables" document	String	CCP segment code
→1713	PayCollectMarketID	MktID	N	See Table 6 in the "Codification Tables" document	String	CCP code
/AcctSumRpt/ PayCol/ Stip*						
→233*	Stipulation Type	Typ	N	CMGRP	String	"CMGRP"

Tag	Name	FIXML	Req	Valid values	Format	Description
→ 234*	Stipulation Value	Val	N		String	Cash Movements group within the Payment Agent
/AcctSumRpt/ Stip*						(n times)
→ 233*	Stipulation Type	Typ	N	EQTY	String	
→ 234*	Stipulation Value	Val	N		String	If StipulationType = EQTY, Equity of the Entity
/AcctSumRpt/ RiskLmtTyp*						Risk data (n times)
→ 1530 *	Risk Limit Type	Typ	N	100 101 102 103 104 105 106 107 108	String	100 = Intraday Risk Limit usage at end of session 101 = Resulting Intraday Risk Limit for next session 102 = Individual Fund for New Trades 103 = Account Holder Initial margin surplus available for the Clearing Member in the Default Fund's Stress Test 104 = Default Fund's Stress Test Risk 105 = Intraday Risk Limit Required Amount 106 = Intrady Risk Limit Credit granted by the clearing house 107 = Margin Call Limit Required Amount 108 = Margin Call Limit Credit granted by the clearing house
→ 1531 *	Risk Limit Amount	Amt	N		Amt	
→ 1514 *	MarginAmountMarketSegmentID	MktSegID	N	See Table 1 in the "Codification Tables" document	String	CCP segment code
→ 1515 *	Margin Amount MarketID	MktID	N	See Table 6 in the "Codification Tables" document	String	CCP code

10.8.4 Margin Requirement Inquiry (Msg Type = CH)

Sent by the Clearing Member to request the Intraday Risk Limit and Risk by Account.

Tag	Name	FIXML	Req	Valid values	Format	Description
Margin Requirement Inquiry/ MgnReqmtInq						
1635	MarginReqmtInqID	ID	S		String(10)	Identifier of the request sent by the client application Present when the request is a Margin Requirement Inquiry message
/MgnReqmtInq/ Hdr						
35	MsgType	MsgTyp	S	CH	String	Identifies the type of message
49	SenderCompID	SID	S		String	Identifier of the entity sending the message.
56	Target CompID	TID	S	BMCL	String	Identifier of the entity to which the message is sent Must contain “BMCL”
115	On Behalf Of CompID	OBID	N		String	Code of the entity on behalf of which the message is sent. If this is omitted, it is assumed to be SenderCompID
50	Sender SubID	SSub	S*		String	Must contain the code of the user with which the FIX session started
57	TargetSubID	TSub	S*	See Table 6 in the “Codification Tables” document	String	Contains the CCP Code (the code of the CCP Segment with which the connection was established wil still be accepted, Table 1 in the “Codification Tables” document)
52	Sending Time	Snt	S		UTC Time stamp	Time at which the message was sent
/MgnReqmtInq/ MgnReqmtInqQual						Type of request (1 time)
→1637	MarginReqmtInqQualifier	Qual	S	0 - Summary	Int	
/MgnReqmtInq/ Pty						(n times)

Tag	Name	FIXML	Req	Valid values	Format	Description
→ 448	PartyID	ID	N		String	If PartyRole[452]= 49, it contains the Collateral Account Member code If PartyRole[452]=4, it contains the CCP's Clearing Member code If PartyRole[452]= 101, it contains the Collateral Account. It may contain "-" to inquiry the risk of the Member's Proprietary Account
→ 447	PartyID Source	Src	N	D = Proprietary/ Custom code	Char	
→ 452	Party Role	R	N	49 = Collateral Firm 4 = Clearing Firm 101 = Collateral Account	Int	Indicates the role taken up by the code specified in PartyID If PartyRole[452]= 49, it contains the Collateral Account Member code. When it is present, information is given at Non-Clearing Member level If PartyRole[452]=4, it contains the Clearing Member code If PartyRole[452]= 101, it contains the code of the Collateral Account. When it is present, information is given at Account level.

10.8.5 Margin Requirement Report (Msg Type = CJ)

Sent in response to a Margin Requirement Inquiry by the Clearing Member (Intraday Risk Limit and Risk by Account), and by the CCP itself (not requested by the Member, Extraordinary Margins due to Margin Call).

Tag	Name	FIXML	Req	Valid values	Format	Description
Margin Requirement Report/ MgnReqmtRpt						
1642	MarginReqmtRpt ID	RptID	S		String	Single identifier for each Margin Requirement Report message in a session

Tag	Name	FIXML	Req	Valid values	Format	Description
1635	MarginReqmtInqID	ID	N		String	Identifier of the request sent by the client application Present when the request is a Margin Requirement Inquiry message
1638	MarginReqmtRptType	RptTyp	S	0 - Summary	String	Type of report provided
15	Currency	Ccy	N		Currency	Code of currency in which the amounts in this message are expressed. Expressed as per ISO 4217 standard
/MgnReqmtInq/ Hdr						
35	MsgType	MsgTyp	S	CJ	String	Identifies the type of message
49	SenderCompID	SID	S	BMCL	String	Identifier of the entity sending the message Contains "BMCL"
56	Target CompID	TID	S		String	Identifier(s) of the entity(-ies) to which the message is sent The entity codes are separated by commas (,)
50	Sender SubID	SSub	S*	See Table 6 in the "Codification Tables" document	String	CCP code
52	Sending Time	Snt	S		UTC Time stamp	Time at which the message was sent
/MgnReqmtInq/ Pty						(n times)
→ 448	PartyID	ID	N		String	If PartyRole[452]= 49, it contains the Collateral Account Member code If PartyRole[452]=4, it contains the CCP's Clearing Member code If PartyRole[452]= 101, it contains the code of the Collateral Account. It contains "-" for the Member's Proprietary Account.

Tag	Name	FIXML	Req	Valid values	Format	Description
→447	PartyID Source	Src	N	D = Proprietary/ Custom code	Char	
→452	Party Role	R	N	49 = Collateral Firm 4 = Clearing Firm 101 = Collateral Account	Int	Indicates the role taken up by the code specified in PartyID If PartyRole[452]= 49, it contains the Collateral Account Member code. When it is present, information is given at Non-Clearing Member level If PartyRole[452]=4, it contains the Clearing Member code If PartyRole[452]= 101, it contains the code of the Collateral Account. When it is present, information is given at Account level.
/MgnReqmtRpt/ MgnAmt						Risk or Required Margin Amount (at Clearing Member or Account level) (n times)
→1645	MarginAmt	Amt	N		Amt	Risk or Required Margin Amount
→1644	Margin AmtType	Typ	N	105 106 201 20	Int	Margin Type: 105 - Intraday Risk Limit Usage 106 - Extraordinary Margins due to Margin Call 201 - Risk by Account 202 – Required Margin per account
→1715*	MarginAmountMarketID	MktID	N	See Table 6 in the "Codification Tables" document	String	CCP code
/MgnReqmtRpt/ RiskLmtTyp*						Clearing member Risk Limit or Collateral per account (n times)

Tag	Name	FIXML	Req	Valid values	Format	Description
→1530*	RiskLimit Type	Typ	N	105 202	String	105 = Intraday Risk Limit 202 – Collateral amount per account
→1531*	RiskLimit Amount	Amt	N		Amt	
→1715*	MarginAmountMarketID	MktID	N	See Table 6 in the "Codification Tables" document	String	CCP code

10.8.6 Collateral Report (Msg Type = BA)

Sent by the CCP to notify details of Collateral.

Tag	Name	FIXML	Req	Valid values	Format	Description
Collateral Report/ CollRpt						
908	CollRptID	RptID	S		String	Single identifier for each Collateral Report message in a session
910	CollStatus	Stat	S	3 = Assigned (Accepted)		
15	Currency	Ccy	N		Currency	Code of currency in which the amounts asset value in this message are is expressed. Expressed as per ISO 4217 standard
/CollRpt/ Hdr						
35	MsgType	MsgTyp	S	BA	String	Identifies the type of message
49	SenderCompID	SID	S	BMCL	String	Identifier of the entity sending the message Contains "BMCL"

Tag	Name	FIXML	Req	Valid values	Format	Description
56	Target CompID	TID	S		String	Identifier(s) of the entity(-ies) to which the message is sent The entity codes are separated by commas (,)
50	Sender SubID	SSub	S*	See Table 6 in the "Codification Tables" document	String	CCP code
52	Sending Time	Snt	S		UTC Time stamp	Time at which the message was sent
/CollRpt/ Pty						(n times)
→ 448	PartyID	ID	N		String	If PartyRole[452]= 49, it contains the Member to which the Collateral Account belongs If PartyRole[452]=4, it contains the CCP's Clearing Member code If PartyRole[452]= 101, it contains the Collateral Account
→ 447	PartyID Source	Src	N	D = Proprietary/ Custom code	Char	

Tag	Name	FIXML	Req	Valid values	Format	Description
→ 452	Party Role	R	N	49 = Collateral Firm 4 = Clearing Firm 101 = Collateral Account	Int	Indicates the role taken up by the code specified in PartyID If PartyRole[452]= 49, indicates the code of the Member to which the Collateral Account belongs. If PartyRole[452]= 4, indicates the Clearing Member code. If PartyRole[452]= 101, indicates the code of the Collateral Account. - Collateral Report at Clearing Member level: only Clearing Firm, PartyRole[452]=4, reported. - Collateral Report at Member level to which the Collateral Account belongs: Collateral Firm, PartyRole[452]=49, and Clearing Firm, PartyRole[452]=4, reported. - Collateral Report at Collateral Account level: Collateral Firm, PartyRole[452]=49, Clearing Firm, PartyRole[452]=4 and Collateral Account, PartyRole[452]=101, reported.
/CollRpt/ Instrmt						
55	Symbol	Sym	N	[N/A] or reference of asset code	String(5)	
48	SecurityID	ID	N		String(12	ISIN code
22	SecurityIDSource	Src	N	4 = ISIN number	String	
543	InstrRegistry	Rgstry	N	See Table 13, for non-cash collateral, or Table 18, for cash collateral, in the "Codification Tables" document	String	Code of the Central Depositary or the Depositary Bank of the Collateral
/CollRpt/ Instrmt/ Evnt						(n times)

Tag	Name	FIXML	Req	Valid values	Format	Description
→865	EventType	EventTyp	N	204 = Nominal		
→868	EventText	Txt	N		String	Nominal value of the asset delivered. In the case of stocks, this is the number of shares
/CollRpt/ Stip						(n times)
→233	StipulationType	Typ	N	MARGIN_INST ASSET_TYPE HAIRCUT ASSET_PRICE ASSET_VALUE NOMINAL_CURRENCY EXCHANGE_RATE	String	

Tag	Name	FIXML	Req	Valid values	Format	Description
→234	StipulationValue	Val	N		String	If StipulationType [233] = MARGIN_INST, it indicates the type of collateral. See Table 12 in the "Codification Tables" document If StipulationType [233] = ASSET_TYPE, it indicates the type of asset delivered. See Table 14 in the "Codification Tables" document If StipulationType [233] = HAIRCUT, it indicates the coefficient applied to the price in valuation of the asset (per cent) If StipulationType [233] = ASSET_PRICE, it indicates the asset's closing price. In case of bonds, this includes the accrued interest If StipulationType [233] = ASSET_VALUE, it indicates the value of the asset: (nominal * price * haircut) / exchange rate. Si StipulationType [233] = NOMINAL_CURRENCY it indicates Currency in which Nominal in this record is shown. Expressed as per ISO 4217 standard Si StipulationType [233] = EXCHANGE_RATE it indicates the Applicable exchange rate.

11. Holding / Release of Securities

11.1 Introduction

Before adding sale trades to the settlement process, the Settlement Participant may hold any sales for which there are no securities available for delivery, and release them as the securities become available.

Only the net sell balance in a net Account or all sell trades in gross Accounts may be held.

The request to Hold / Release Securities is made by the Participant (PartyRole [452] = 90 SettlementFirm).

Securities are held / released at Trade level.

This chapter only applies for the Equity segment.

11.2 Holding / Release of Securities

Securities are held / released by Trades via the Allocation Instructions message, with AllocTransType [71] = 0 (New), AllocType [626] = 17, TradeID [1003] = Number of Trade to be held / released, StipulationType [233] = RL and StipulationValue [234] = RO (Trade Held) or StipulationValue [234] = LO (Trade Released).

In the event of any errors the interface will provide information for the user that made the request, using the Business Message Reject message.

Finally, the central system provides notification with an Allocation Report message with AllocStatus [87] = 9 (Claimed).

When the holding/release is accepted, a Trade Capture Report message will be sent in order to update the trade.

In case of an automatic release of securities, a Trade Capture Report message will be sent in order to update the trade.

11.3 Information by Trading Members and/or Clearers and/or Settlement Participants

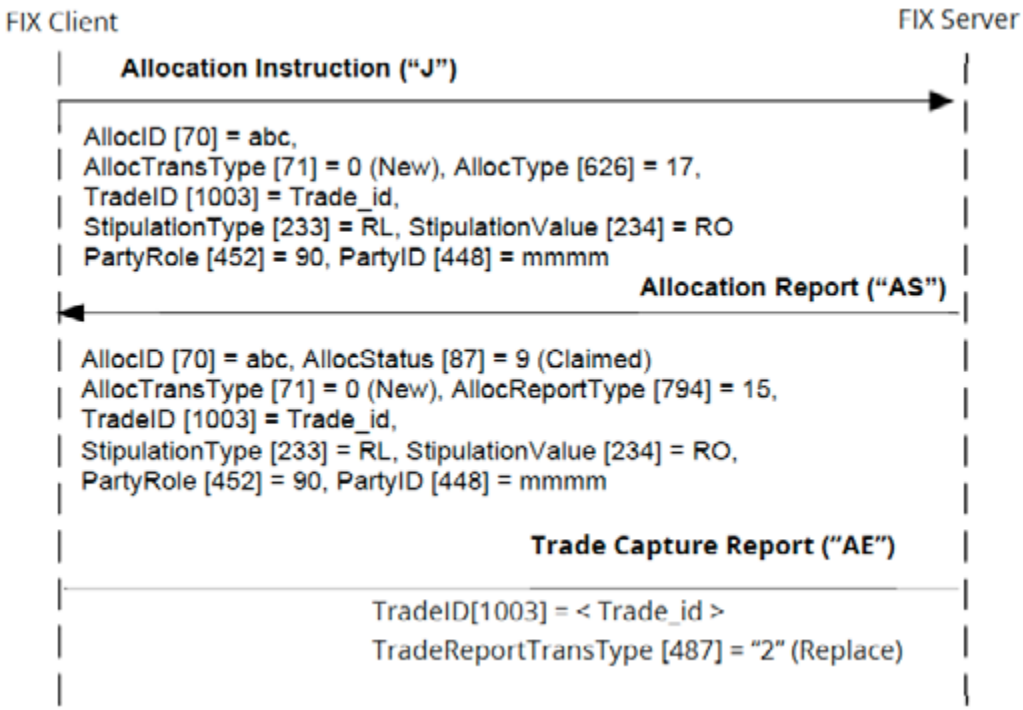
Information is sent to the entities in the Parties block, specifically those defined by PartyRole 4 (Clearing Firm: Clearing Member), PartyRole 1 (Executing Firm: Trading Member) and PartyRole 90 (SettlementFirm: Settlement Participant).

11.4 List of messages

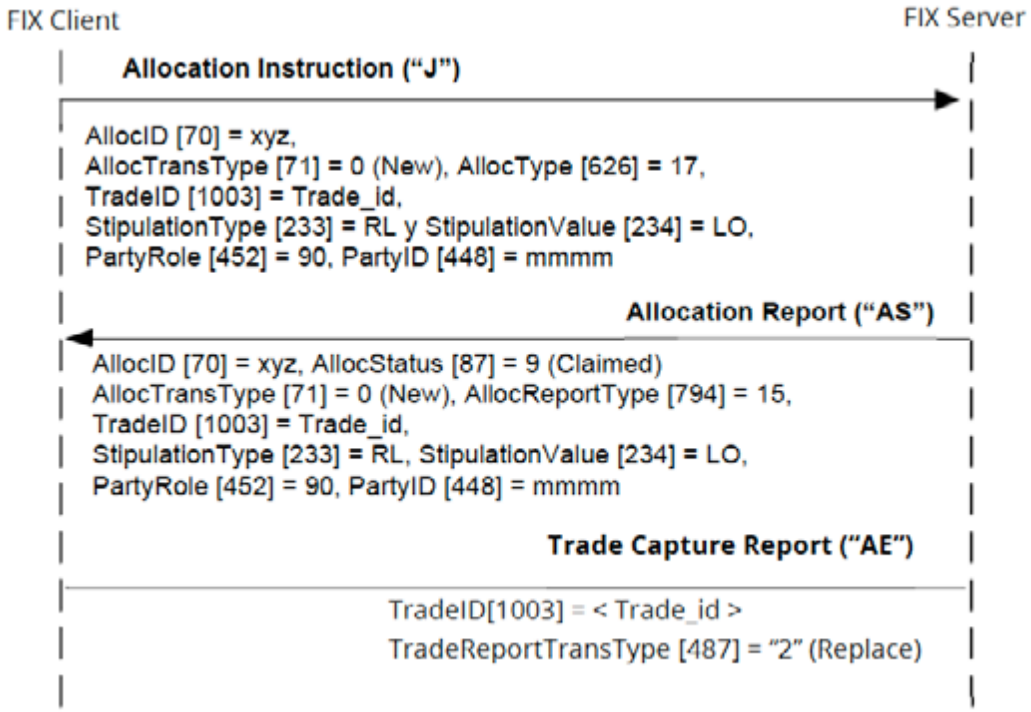
Message	Description
Allocation Instruction (Msg Type = J)	Sent by the client application to notify the Holding / Release of Securities
Allocation Report (Msg Type = AS)	Report on the status of Holding / Release of Securities

11.5 Message flow

Holding of securities correct

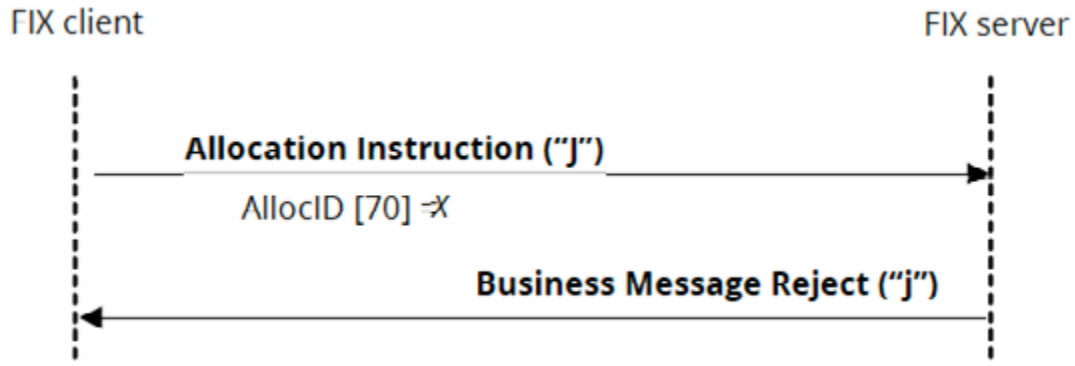


Release of securities correct



Holding / Release of securities rejected

The client issues the request in an Allocation Instruction message. The message is rejected with a Business Message Reject message.



11.6 Definition of messages

11.6.1 Allocation Instruction (Msg Type = J)

Message sent by the client to request partial or total holding or release of a Trade.

Tag	Name	FIXML	Req	Valid values	Format	Description
Allocation Instruction/ AllocInstrctn						
70	AllocID	ID	S		String(10)	Single identifier for each Allocation Instruction message
71	Alloc TransType	TransTyp	S	0 = New	Char	
626	AllocType	Typ	S	17 = Hold or release a Trade	Int	See StipulationType [233] = RL
54	Side	Side	S	2 = Sell	Char	The Trade to be held is always a sell Trade
53	Quantity	Qty	S		Qty	Ignored by the interface
75	TradeDate	TrdDt	S		LocalMkt Date	Ignored by the interface
/AllocInstrctn/ Hdr						
35	MsgType	MsgTyp	S	J	String	Identifies the type of message
49	Sender CompID	SID	S		String	Identifier of the entity sending the message
56	Target CompID	TID	S	BMCL	String	Identifier of the entity to which the message is sent Must contain “BMCL”
115	On BehalfOf CompID	OBID	N		String	Code of the entity on behalf of which the message is sent. If this is omitted, it is assumed to be SenderCompID
50	Sender SubID	SSub	S*		String	Must contain the code of the user with which the FIX session started
57	Target SubID	TSub	S*	See Table 1 in the “Codification Tables” document	String	Contains the code of the CCP Segment with which the connection was established
52	Sending Time	Snt	S		UTC Timestamp	Time at which the message was sent
/AllocInstrctn/ AllExc						(1 time)

Tag	Name	FIXML	Req	Valid values	Format	Description
→1003	TradeID	TrdID	N		String	CCP register identifier of the Trade to be held/released Mandatory field for the Hold/Release functionality
/AllocInstrctn/ Instrmt						
55	Symbol	Sym	N	[N/A]	String	
/AllocInstrctn/ Stip						(1 time)
→233	Stipulati onType	Typ	N	RL = Securities Held /Released	String	Mandatory field for the Hold/Release functionality
→234	Stipulati onValue	Val	N		String	The possible values are: - RO = Trade Held - LO = Trade Released Mandatory field for the Hold/Release functionality
/AllocInstrctn/ Alloc						(1 time)
→80	AllocQty	Qty	N		Qty	Number of securities to be held / released Mandatory field for the Hold/Release functionality

11.6.2 Allocation Report (Msg Type = AS)

Message used to notify the outcome of holding / releasing securities.

Tag	Name	FIXML	Req	Valid values	Format	Description
Allocation Report/ AllocRpt						
755	AllocReportID	RptID	S		String	Single identifier for each Allocation Report message in a session
70	AllocID	ID	N		String	Identifier of the related Allocation Instruction message
71	Alloc TransType	TransTyp	S	0 = New	Char	
793	Secondary AllocID	ID2	N		String	Single identifier of the transfer assigned by the CCP
794	Alloc Report Type	RptTyp	S	15 = Hold or release a Trade	Int	See StipulationType [233] = RL

Tag	Name	FIXML	Req	Valid values	Format	Description
87	Alloc Status	Stat	S	9 = Claimed	Int	For more information, see "11.5 - Message flow"
54	Side	Side	S	2 = Sell	Char	The Trade to be held is always a sell Trade
53	Quantity	Qty	S		Qty	Number of securities held/released
6	AvgPx	AvgPx	S		Price	Trade price.
75	Trade Date	TrdDt	S		Local MktDate	Intended Settlement Date
381	Gross TradeAmt	Gross Trd Amt	N		Amt	Cash Amount held/released
/AllocRpt/ Hdr						
35	MsgType	MsgTyp	S	AS	String	Identifies the type of message
49	SenderCompID	SID	S	BMCL	String	Identifier of the entity sending the message Contains "BMCL"
56	TargetCompID	TID	S		String	Identifier(s) of the entity(-ies) to which the message is sent The entity codes are separated by commas (,)
50	SenderSubID	SSub	S*	See Table 1 in the "Codification Tables" document	String	Contains the code of the CCP Segment with which the connection was established
52	Sending Time	Snt	S		UTC Timestamp	Time at which the message was sent
/AllocRpt/ AllExc						(n times)
→32	LastQty	LastQty	N		Qty	Trade quantity
→31	LastPx	LastPx	N		Price	Trade price
→1003	TradeID	TrdID	N		String	CCP register identifier of the new Trade It is only present when AllocStatus [87] = 9 (Claimed).
/AllocRpt/ Instrmt						
55	Symbol	Sym	N	[N/A] or Security Code	String(5)	

Tag	Name	FIXML	Req	Valid values	Format	Description
48	SecurityID	ID	N		String(12)	ISIN code
22	SecurityIDSource	Src	N	4 = ISIN number	String	
/AllocRpt/ Pty						(n times)
→448	PartyID	ID	N		String	If PartyRole[452]=1, it contains the CCP's Member code If PartyRole[452]=4, it contains the CCP's Clearing Member code If PartyRole[452]=38, it contains the Position Account If PartyRole[452]=90, it contains the code of the Settlement Participant If PartyRole[452]=91, it contains the code of the Settlement Account
→447	PartyIDSource	Src	N	D = Proprietary/ Custom code	Char	
→452	PartyRole	R	N	1 = Executing Firm 4 = Clearing Firm 38 = Position Account 90 = Settlement Firm 91 =Settlement Account	Int	Indicates the role taken up by the code specified in PartyID
/AllocRpt/ Stip						(1 time)
→233	StipulationType	Typ	N	RL = Securities Held / Released	String	
→234	StipulationValue	Val	N		String	The possible values are: - RO = Trade Held - LO = Trade Released
/AllocRpt/ Alloc						(1 time)
→ 80	AllocQty	Qty	N		Qty	Number of securities held/ released

12. Netting and Settlement Instructions

12.1 Introduction

Prior to the first settlement cycle and prior to each Aggregation window, the CCP must generate the appropriate Settlement Instructions.

12.2 Clearing and generation of Settlement Instructions

Prior to the first settlement cycle, the CCP will transform the registered Trades into Settlement Instructions:

- For Gross Accounts, it will aggregate the buy balance and the sell balance separately, generating two Settlement Instructions.
- For Net Accounts, it will calculate the net balance, generating a single Settlement Instruction.
- It will deduct the volume of Trades held, awaiting their Release.

Besides, before the 2nd and following Aggregation window, the CCP will execute the same process, due to the trades that have been released since the previous cycle.

Aggregation in Gross Accounts or Nettings in Net Accounts will be carried out considering those buy/sell trades with the same Position Account, Security, Trade Date (only for Equity) and Settlement Date.

12.3 Information by Trading Members and/or Clearers and/or Settlement Participants

Information is sent to the entities in the Parties block, specifically those defined by PartyRole 4 (Clearing Firm: Clearing Member), PartyRole 1 (Executing Firm: Trading Member) and PartyRole 90 (SettlementFirm: Settlement Participant).

Depending on the moment of Netting or Aggregation, the process is different:

– At the end of a session D, regarding the 1st settlement cycle of D+1, the CCP will send the following messages:

–An informative message (News) notifying the start of the netting process (netting or aggregation, depending on the account) related to the 1st settlement cycle of D+1.
–The messages related to those outstanding trades with intended settlement date D+1 as a result of the netting process. That means:

- The trade messages (Trade Capture Report) corresponding to the settlement Instructions to be send to settle in the 1st settlement cycle of D+1.
- The trade messages (Trade Capture Report) corresponding to closement of trades that remain partially held.
- The trade messages (Trade Capture Report) corresponding to trades that remain totally or partially held, awaiting release in D+1. For net accounts, the total held quantity will be at the most the net sell balance.

The original trades with intended settlement date D+1 that have entered the netting process will be replaced by the trades contained in this block. The CCP will not send messages Trade Capture Report for the update of trades that have been totally included in the settlement Instructions created at the end of session D.

– During the session D+1, for the 2nd and following Aggregation windows of D+1, CCP will send the following messages:

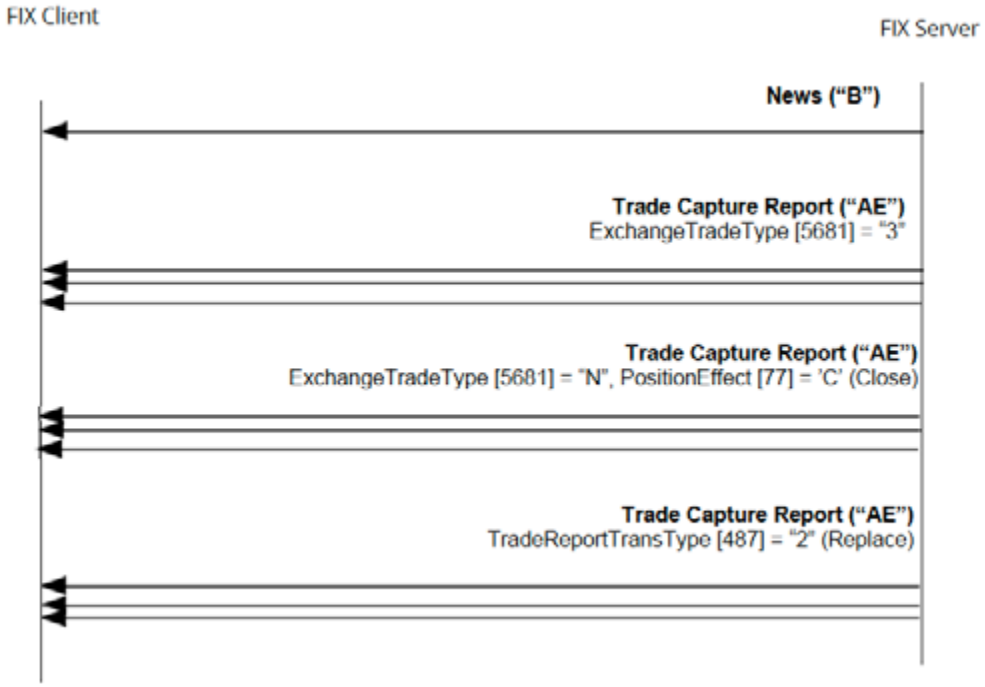
–Trade messages (Trade Capture Report) corresponding to the new settlement instructions to be sent to settle in real time of D+1.
– Trade messages (Trade Capture Report) corresponding to closement of trades that have been totally or partially released.
– Trade messages (Trade Capture Report) corresponding to the update of outstanding quantity and cash amount of trades that have been totally or partially released since the previous cycle.

12.4 List of messages

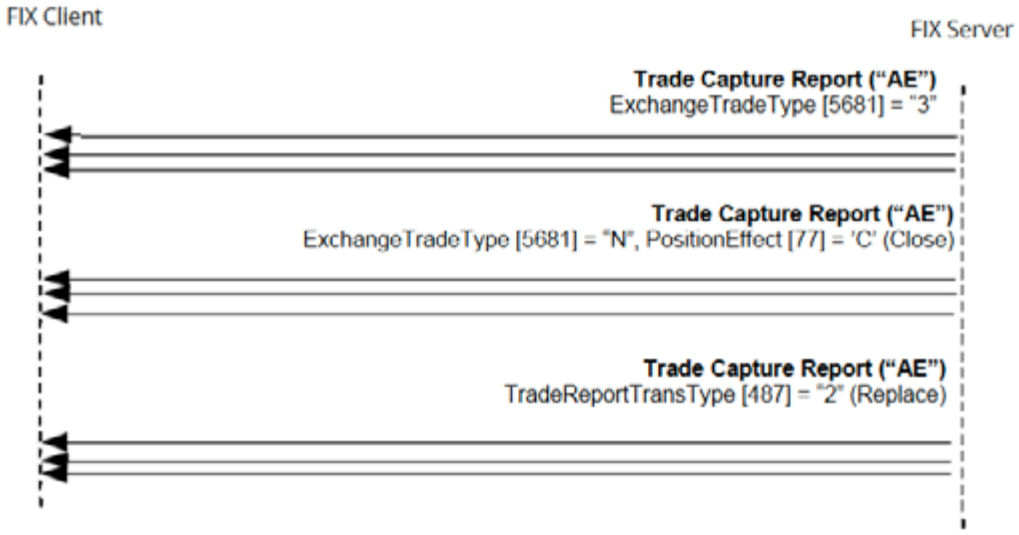
Message	Description
Trade Capture Report (Msg Type = AE)	Information concerning Trades used to convert Buy/sell trades into Settlement Instructions
News (Msg Type = B)	Notification of the start of the netting process related to the 1st settlement cycle of D+1

12.5 Message flow

Netting on Net Accounts and Aggregation on Gross Accounts and Generation of Settlement Instructions (1st cycle)



Netting on Net Accounts and Aggregation on Gross Accounts and Generation of Settlement Instructions (2nd and following Aggregation windows)



13. Settlements and Fails

13.1 Introduction

During the session the CCP will provide information on the Instructions settled in the CSD during the settlement session. For any Instructions not settled, settlement attempts will be made in the days following up to the date at which the Buy-in procedure starts.

13.2 Settlement of Instructions

At the end of the first settlement cycle and in real time, the CCP will send information on any Instructions that have been settled in the CSD:

- The CCP will generate Trades referenced to the Instructions settled, in order to reduce the outstanding balance for the calculation of Margins.

- Besides, the CCP will send Trade Capture Report messages in order to update the Instructions settled.

13.3 Buy-in Procedure (Buy-in)

The Buy-in management will be carried out following the procedure indicated in the notices issued by BME Clearing.

The CCP will send Trade Capture Report messages in order to update the Instructions settled.

13.4 Cash Settlement

If it is not possible to carry out the Buy-in, a cash settlement will be performed for the amount of a compensation to the buyer that did not receive the securities.

- Cash Instructions will be sent to the buyer and seller concerned.

- Besides, the CCP will send Trade Capture Report messages in order to update the Instructions settled.

13.5 Information by Trading Members and/or Clearers and/or Settlement Participants

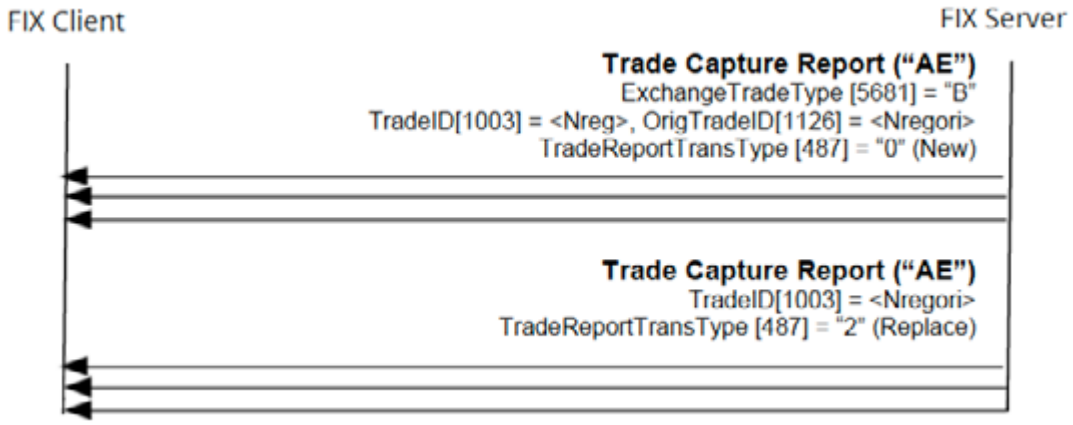
Information is sent to the entities in the Parties block, specifically those defined by PartyRole 4 (Clearing Firm: Clearing Member), PartyRole 1 (Executing Firm: Trading Member) and PartyRole 90 (SettlementFirm: Settlement Participant).

13.6 List of messages

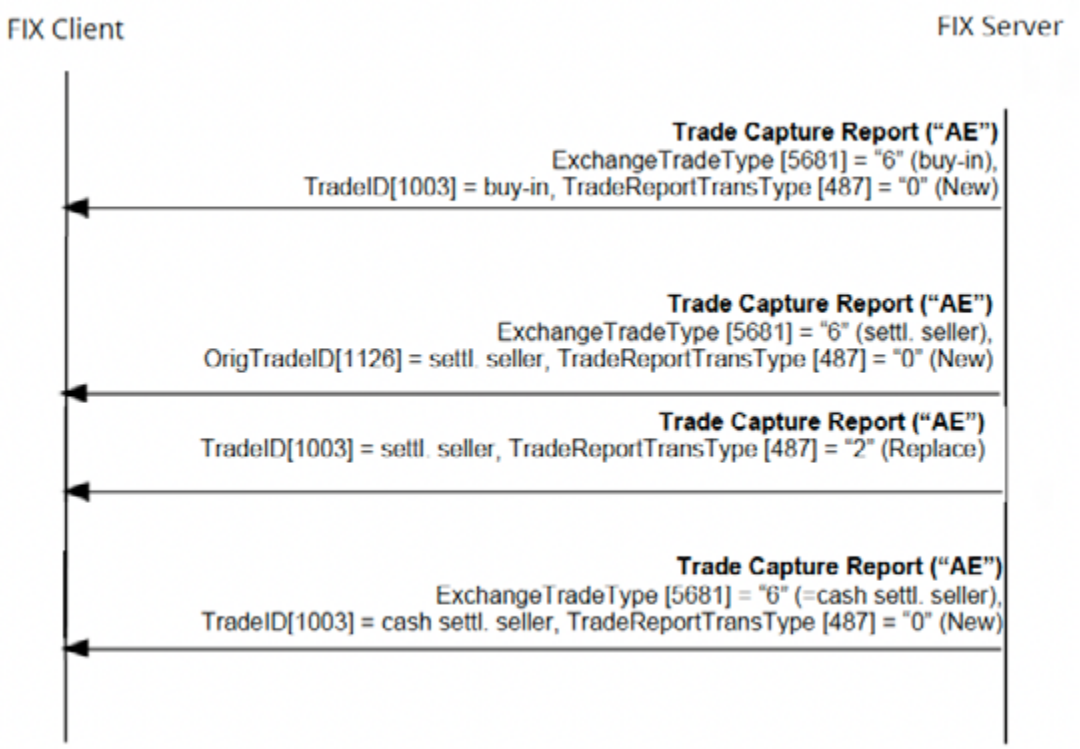
Message	Description
Trade Capture Report (Msg Type = AE)	Information concerning Trades for settlement of Instructions, Buy-in and Cash Settlement

13.7 Messages flow

Settlement of Instructions

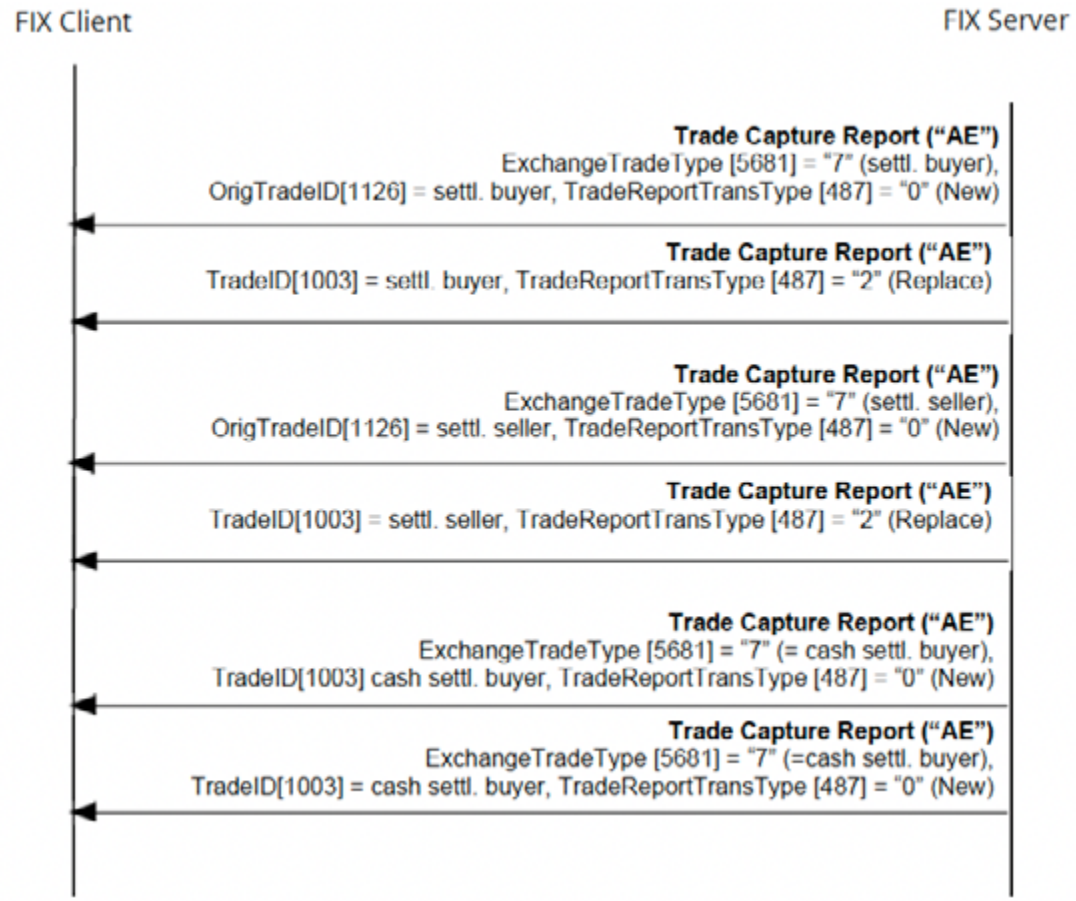


Buy-in



Besides, the client will receive Trade Capture Report corresponding to the settlement of the buy-in, cash settlement and affected buy iInstructions (ExchangeTradeType [5681] =’B’) and the update of these instructions (TradeReportTransType [487] = “2”).

Cash Settlement



Besides, the client will receive Trade Capture Report corresponding to the settlement of the cash settlement instructions (ExchangeTradeType [5681] ='B') and the update of these instructions (TradeReportTransType [487] = "2").

14. Corporate Actions

14.1 Introduction

Corporate Actions will only affect failed Instructions and held trades. The CCP will inform client applications of the Settlement Instructions generated as the result of an Event. The CCP will provide information on the Instructions that are sent to it by the CSD.

14.2 Information on Corporate Actions

The Adjustments generated on failed Instructions and held trades will differ depending on the type of Event:

- For distribution Events (Market Claims), new Instructions will be generated.

- For reorganisation Events (Transformations), the failed Instructions pending will be cancelled and new Instructions will be generated.

14.3 Information by Trading Members and/or Clearers and/or Settlement Participants

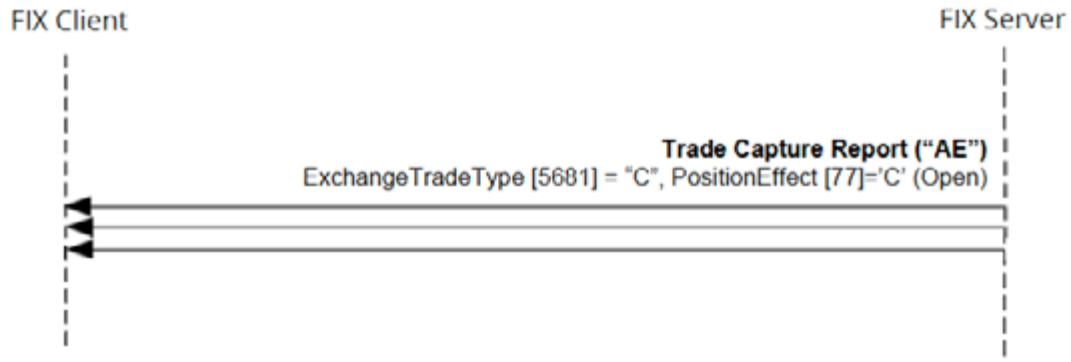
Information is sent to the entities in the Parties block, specifically those defined by PartyRole 4 (Clearing Firm: Clearing Member), PartyRole 1 (Executing Firm: Trading Member) and PartyRole 90 (SettlementFirm: Settlement Participant).

14.4 List of messages

Message	Description
Trade Capture Report (Msg Type = AE)	Information concerning Settlement Instructions created as the result of a Corporate Action

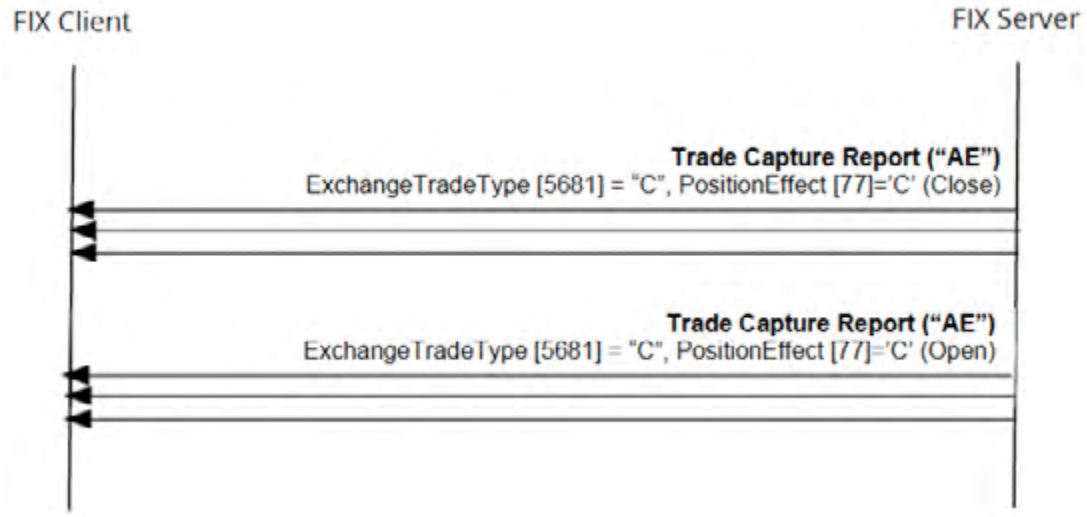
14.5 Message flow

Corporate Action - Distribution (Market Claim)



Besides, the client will receive Trade Capture Report corresponding to the settlement of the new instructions (ExchangeTradeType [5681] ='B') and the update of these instructions (TradeReportTransType [487] = "2").

Corporate Action - Reorganisation (Transformation)



Besides, the client will receive Trade Capture Report corresponding to the settlement of the new instructions (ExchangeTradeType [5681] ='B') and the update of these instructions (TradeReportTransType [487] = "2").

Appendix A - User Fields

The table below sets out the user fields employed in the messages in this manual.

Tag	Name	Format	Description
5681	ExchangeTradeType	String	CCP Trade Type

BME
Bolsas y Mercados Españoles
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