

International Cash Market Segment

ISO Interface Specifications

Revision history

Date	Version	Description
May 11, 2026	1.0	Initial version.
June 2, 2026	1.1	Modification of the order of the buyer-related blocks and the seller-related blocks in the MT518 message. The MT538, MT540, MT541, MT542, MT543, MT548 and MT536 formats are included. The MT503 and MT598-308 formats are included.
July 28, 2026	1.2	Usage of INBR and 70E::PACO fields are updated in MT518. Some descriptions are rephrased/updated for completeness with valid values and examples. 95R format in Party information field is updated in MT54x, MT548 specifications Usage of reference field is updated in MT530, MT54x, MT548 & MT536 specifications Qualifiers like CORP and CPRC are removed from MT548 specifications. The field 22F Agreement Indicator is corrected in MT503 specifications. Payment agent specific usage is updated in MT503 specifications. The MT598 format is included.
<u>Sep 16, 2026</u>	<u>1.3</u>	<u>The 19B::CCAL in MT503 reporting logic is changed when message is subscribed by payment agent.</u>

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1 Trades registered in SIX Clearing

MT518 – Information concerning Trades registered at SIX Clearing	
Description	This format is used to confirm the registration of Trades in Position Accounts
Issuer	CCP
Recipients	General Clearing Members (GCM) and Individual Clearing Members (ICM). Non-Clearing Members and Settlement Agents, with the authorization of their GCM, will be able to subscribe to the MT518.

1.1 Description of message MT518: Information concerning Trades registered at SIX Clearing

1.1.1 Block A. General Data

FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
Block A Start General Data	M	:16R:		GENL
1 Message Reference	M	:20C:	:SEME//	16x
2 Message function and sub-function	M	:23G:	NEWM CANC	[/4!c]
3 Processing Date/Time	M	:98C:	:PREP//	8!n6!n
4 Trade Type	M	:22F:	:TRTR/	[8c]/4!c
Sub-block A1.1 Start Linkage	M	:16R:		LINK
5 CCP register identifier	M	:20C:	:TRRF//	16x
Sub-block A1.1 End Linkage	M	:16S:		LINK
Sub-block A1.2 Start Linkage	O	:16R:		LINK
6 Previous CCP register identifier	M	:20C:	:RELA//	16x
Sub-block A1.2 End Linkage	O	:16S:		LINK
Sub-block A1.3 Start Linkage	O	:16R:		LINK
7 Initial CCP register identifier	M	:20C:	:MAST//	16x
Sub-block A1.3 End Linkage	O	:16S:		LINK
Sub-block A1.4 Start Linkage	M	:16R:		LINK

	FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
8	Exchange trade reference	M	:20C:	:COMM//	16x
	Sub-block A1.4 End Linkage	M	:16S:		LINK
	Sub-block A1.5 Start Linkage	O	:16R:		LINK
9	Previous Exchange trade reference	C	:20C:	:PREV	16x
	Sub-block A1.5 End Linkage	O	:16S:		LINK
	Block A End General Data	M	:16S:		GENL

1.1.2 Block B. Trade Data

	FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
	Block B Start Trade Data	M	:16R:		CONFDET
10	Intended Settlement Date	M	:98A:	:SETT//	8!n
11	Trade Date	M	:98A:	:TRAD//	8!n
12	Price	M	:90A: :90B:	:DEAL//	4!c/15d 4!c/3!a15d
13	Trading Platform	M	:94B:	:TRAD//	EXCH/30x
14	Place of safekeeping	O	:94F:	:SAFE//	4!c/4!a2!a2!c[3!c]
15	Cash Amount	M	:19A:	:SETT//	[N]3!a15d
16	Side	M	:22H:	:BUSE//	SELL BUYI
17	Payment Indicator	M	:22H:	:PAYM//	4!c
18	Position Indicator	M	:22F:	:PROC//	4!c
	Block B1 Start Participant Data	O	:16R:		CONFPRTY
19	Non-Clearing Member	C	:95R:	:INVE/SIXC/	34x
	Block B1 End Participant Data	O	:16S:		CONFPRTY
	Block B1 Start Participant Data	M	:16R:		CONFPRTY
20	Member	M	:95R: :95P:	:SELL/SIXC/ :SELL//	34x 4!a2!a2!c[3!c]
21	Position Account	O	:97A:	:SAFE//	35x
22	Client reference	O	:20C:	:PROC//	16x

	FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
23	Additional information	M	:70C:	:PACO//	4*35x
24	Capacity Indicator	M	:22F:	:TRCA//	4!c
25	Indicator	O	:22F:	:INCA// :INCA/SIXC/	4!c
	Block B1 End Participant Data	M	:16S:		CONFPRTY
	Block B1 Start Participant Data	M	:16R:		CONFPRTY
26	Member	M	:95R: :95P:	:BUYR/SIXC/ :BUYR//	34x 4!a2!a2!c[3!c]
27	Position Account	O	:97A:	:SAFE//	35x
28	Client reference	O	:20C:	:PROC//	16x
29	Additional information	M	:70C:	:PACO//	4*35x
30	Capacity Indicator	M	:22F:	:TRCA//	4!c
31	Indicator	O	:22F:	:INCA// :INCA/SIXC/	4!c
	Block B1 End Participant Data	M	:16S:		CONFPRTY
	Block B1 Start Participant Data	M	:16R:		CONFPRTY
32	Clearing Member	M	:95R:	:CLBR/SIXC/	34x
	Block B1 End Participant Data	M	:16S:		CONFPRTY
	Block B1 Start Participant Data	M	:16R:		CONFPRTY
33	Trading Member	C	:95R:	:INBR/SIXC/	34x
	Block B1 End Participant Data	M	:16S:		CONFPRTY
34	Quantity of Security	M	:36B:	:CONF//	4!c/15d
35	Security ISIN	M	:35B:		ISIN1!e12!c
	Block B2 Start Financial Data	O	:16R:		FIA
36	Place of Listing	O	:94B:	:PLIS/	[8c]/4!c[/30x]
	Block B2 End Financial Data	O	:16S:		FIA
	Block B End Trade Data	M	:16S:		CONFDET

1.1.3 Block C. Settlement Data

	FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
	Block C Start Settlement Data	M	:16R:		SETDET
37	CCP Trade type	M	:22F:	:REGT/SIXC/	4!c
38	Instruction Type	M	:22F:	:SETR//	4!c
	Block C1 Start Participant Data	M	:16R:		SETPRTY
39	Settlement Place (CSD)	M	:95P:	:PSET//	4!a2!a2!c[3!c]
	Block C1. End Participant Data	M	:16S		SETPRTY
	Block C1 Start Participant Data	M	:16R:		SETPRTY
40	Settlement Participant	M	:95R: :95P:	:DEAG/SIXC/ :DEAG//	34x 4!a2!a2!c[3!c]
41	Security Account	O	:97A: :97B:	:SAFE//	35x [8c]/4!c/35x
42	Narrative	O	:70C:	:PACO//	4*35x
	Block C1. End Participant Data	M	:16S		SETPRTY
	Block C1 Start Participant Data	M	:16R:		SETPRTY
43	Settlement Participant	M	:95R: :95P:	:REAG/SIXC/ :REAG//	34x 4!a2!a2!c[3!c]
44	Security Account	O	:97A: :97B:	:SAFE//	35x [8c]/4!c/35x
45	Narrative	O	:70C:	:PACO//	4*35x
	Block C1. End Participant Data	M	:16S		SETPRTY
	Block C End Settlement Data	M	:16S:		SETDET

1.1.4 Block E. Additional information for trade linking

	FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
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1.2 Further information of message MT518: Information concerning a Trade registered at SIX Clearing

#	Field	Contents
	Block A Start General Data	GENL
1	Message Reference	Unique Message Reference

#	Field	Contents
2	Message function and sub-function	NEWM in case of a new trade CANC in case of a cancelled trade
3	Processing Date/Time	Date and time entered by the message issuer Format: YYYYMMDDHHMMSS
4	Trade Transaction Type	This field will contain one of the following values: :22F::TRTR//TRAD to indicate a normal trade :22F::TRTR/SIXC/OFTR to indicate Off order Book Trade
	Sub-block A1.1 Start Linkage	LINK
5	CCP register identifier	This field indicates the current CCP identifier of the trade. This reference appears only once.
	Sub-block A1.1 End Linkage	LINK
	Sub-block A1.2 Start Linkage	LINK Optional block
6	Previous CCP register identifier	Contains the Previous CCP register identifier. This reference appears only once.
	Sub-block A1.2 End Linkage	LINK
	Sub-block A1.3 Start Linkage	LINK Optional block
7	Initial CCP register identifier number	Initial CCP register identifier number. This reference appears only once.
	Sub-block A1.3 End Linkage	LINK
	Sub-block A1.4 Start Linkage	LINK
8	Exchange trade reference	This field specifies the Exchange Trade Reference received from stock exchange/MTF. This should not appear more than once in a message. Example: :20C::COMM//B14040101
	Sub-block A1.4 End Linkage	LINK
	Sub-block A1.5 Start Linkage	LINK Optional block
9	Previous Exchange trade reference	This field reports the original exchange trade reference of trade during cancellation.
	Sub-block A1.5 End Linkage	LINK
	Block A End General Data	GENL
	Block B Start Trade Data	CONFDET
10	Intended settlement date	Intended settlement date

#	Field	Contents
		Format: YYYYMMDD
11	Trade date	Trade date Format: YYYYMMDD
12	Price	Option A (PRCT) for prices expressed as a percentage of par: 4!c/15d Option B (ACTU) for prices expressed as an amount of currency per unit or per share: 4!c/3!a15d
13	Trading Platform	This field specifies the Segment MIC of the trade if received in the trade. If not, this field specifies the place of trade. Example :94B::TRAD//EXCH/XMAD
14	Place of safekeeping	Place code can be CUST (Local Custodian), ICSD (International Custodian) or NCSD (National Central Securities Depository). Example :94F::SAFE//ICSD/MGTCBEBEECL
15	Cash Amount	Trade cash amount [N]: character indicating minus sign. Only entered when the cash amount is negative 3!a: currency code. "EUR" entered for euros 15d is the amount. Can use up to 15 numerical characters (including commas and decimal points)
16	Side	Side (Side of the Securities Position) Reported using: • SELL for sells • BUYI for buys
17	Payment Indicator	Values reported: • APMT: Against payment
18	Position Indicator	Values reported: • CLOP Close Position (field 6 referring to the Trade being closed) • OPEP Open Position
	Block B1 Start Participant Data	CONFPRTY Optional block
19	Non-Clearing Member	This field specifies the NCM ID of the trade. This will be reported only when the trading party is an NCM. Example: :95R::INVE/SIXC/N123
	Block B1 End Participant Data	CONFPRTY
	Block B1 Start Participant Data	CONFPRTY

#	Field	Contents
20	Member	This field specifies the Seller of the trade. This field will always be reported using either with the Member ID / BP ID or the CCP BIC, depending on the Side of the trade. Example: :95R::SELL/SIXC/A999
21	Position Account	Reported with Position Account Example: :97A::SAFE//C33B2234
22	Client reference	This field specifies the Member Trade reference. This is an optional field and will be reported only when it is received from exchange or trading venue. Example: :20C::PROC//CLIENT-REF
23	Additional Information	This field will contain the following information: - Segregated Clearing account Indicator in first line. Possible values are: - SGCA/HOUS to indicate that it is for House trade - SGCA/CLIE to indicate that it is for a Client trade - Netting indicator in the second line. Possible values are: - NETT/NETT to indicate that the trade should be netted - NETT/GROS to indicate that the trade should be settled gross - Account details information in the third line. Possible value is: - ACNT/XXXXXXX Where XXXXXX denotes the account information details received in the FIX trade input (i.e., Tag 1). If it is not available 'NONREF' will be reported. Note: This 'ACNT' qualifier will not be reported in either buyer / seller occurrence where CCP is reported. It will be reported in one occurrence carrying counterparty specific details in either buyer / seller. - Allocation reference of the trade is specified in fourth line. Possible value is - ALLOCREF/YYYYYYYY Where YYYYYYYY denotes the allocation reference of the trade. It will not be reported when not available. Note: This 'ALLOCREF' qualifier will be reported only when :22F::REGT/SIXC/ is reported as OPEG (External Allocation), and only in the buyer or seller occurrence carrying the counterparty-specific details. It will not be reported in the occurrence where the CCP is reported. Example: :70C::PACO//SGCA/HOUS /NETT/NETT /ACNT/480890L /ALLOCREF/373176
24	Capacity Indicator	This field will contain the following values: - TRCA//AGEN to indicate that the party is trading as an Agent - TRCA//PRIN to indicate that the party is trading as Principal

#	Field	Contents
25	Indicator	This field will contain one of the following values: INCA//RETL to indicate that it's a retail clearing transaction. INCA/SIXC/MKTM to indicate that it's a market maker trade. Note: This field will not be reported in either buyer / seller occurrence where CCP is reported.
Block B1 End Participant Data		CONFPTY
Block B1 Start Participant Data		CONFPTY
26	Member	This field specifies the Buyer of the trade. This field will always be reported using either with the Member ID / BP ID or the CCP BIC, depending on the Side of the trade. Example: :95R::BUYR/SIXC/A999
27	Position Account	Reported with Position Account Example: :97A::SAFE//C33B2234
28	Client reference	This field specifies the Member Trade reference. This is an optional field and will be reported only when it is received from exchange or trading venue. Example: :20C::PROC//CLIENT-REF
29	Additional Information	This field will contain the following information: - Segregated Clearing account Indicator in first line. Possible values are: - SGCA/HOUS to indicate that it is for House trade - SGCA/CLIE to indicate that it is for a Client trade - Netting indicator in the second line. Possible values are: - NETT/NETT to indicate that the trade should be netted - NETT/GROS to indicate that the trade should be settled gross - Account details information in the third line. Possible value is: - ACNT/XXXXXXX Where XXXXXXXX denotes the account information details received in the FIX trade input (i.e., Tag 1). If it is not available 'NONREF' will be reported. Note: This 'ACNT' qualifier will not be reported in either buyer / seller occurrence where CCP is reported. It will be reported in one occurrence carrying counterparty specific details in either buyer / seller. - Allocation reference of the trade is specified in fourth line. Possible value is - ALLOCREF/YYYYYYYY Where YYYYYYYY denotes the allocation reference of the trade. It will not be reported when not available. Note: This 'ALLOCREF' qualifier will be reported only when :22F::REGT/SIXC/ is reported as OPEG (External Allocation), and only in

#	Field	Contents
		the buyer or seller occurrence carrying the counterparty-specific details. It will not be reported in the occurrence where the CCP is reported. Example: :70C::PACO//SGCA/HOUS /NETT/NETT /ACNT/480890L /ALLOCREF/373176
30	Capacity Indicator	This field will contain the following values: 1) TRCA//AGEN to indicate that the party is trading as an Agent 2) TRCA//PRIN to indicate that the party is trading as Principal
31	Indicator	This field will contain one of the following values: INCA//RETL to indicate that it's a retail clearing transaction. INCA//SIXC/MKTM to indicate that it's a market maker trade. Note: This field will not be reported in either buyer / seller occurrence where CCP is reported.
	Block B1 End Participant Data	CONFPTY
	Block B1 Start Participant Data	CONFPTY
32	Clearing Member	Clearing Member ID Example: :95R::CLBR/SIXC/G123
	Block B1 End Participant Data	CONFPTY
	Block B1 Start Participant Data	CONFPTY
33	Trading Member	Trading Member of the Trading Platform. This field will not be reported when :22F::REGT/SIXC/ is reported as OPEG or OPET. Example: :95R::INBR/SIXC/ZZCCUS62XXX
	Block B1 End Participant Data	CONFPTY
34	Quantity of Securities	This field refers to the nominal amount (for Bonds) or number of units (for Equities) of the financial instrument confirmed. The following values will be reported: - FAMT only for Bonds - UNIT for Securities
35	Security ISIN	ISIN code
	Block B2 Start Financial Data	FIA Optional block
36	Place of Listing	This reports the market segment code. Example:

#	Field	Contents
		:94B::PLIS//EXCH/XHEL
	Block B2 End Financial Data	FIA
	Block B End Trade Data	CONFDET
	Block C Start Settlement Data	SETDET
37	CCP Trade Type	It is reported with a fixed value 'OPE' plus below operation type values: M - Market trade Q - Block trade T - Internal Allocation G - External Allocation E - Exercise and Maturity of the Derivatives Segment Example: :22F::REGT/SIXC/OPEM
38	Instruction Type	This field indicates the type of settlement transaction. Example: :SETR//TRAD to indicate original trade
	Block C1 Start Participant Data	SETPRTY
39	Settlement Place (CSD)	BIC of the CSD
	Block C1 End Participant Data	SETPRTY
	Block C1 Start Participant Data	SETPRTY
40	Settlement Participant	This field specifies the actual settlement agent of the Seller of the trade. If agent details are not available, then the Seller (Member ID / Member BP ID) of the trade will be specified. Example: :95P::DEAG//ZZCCUS99XXX or :95R::DEAG/SIXC/A999
41	Participant Securities Account	This field specifies the safekeeping account of the party in the CSD. Example: 97A::SAFE//ACCOUNT REF AT CSD 97B:SAFE/IBRC/IBRCZZCCUS99XXX000000003T0EX0000001
42	Narrative	Narrative of the contact unit or person responsible for the transaction at the party defined within the party block. Example: :70C::PACO//NCMPORT - It indicates the order is a ported NCM order
	Block C1 End Participant Data	SETPRTY
	Block C1 Start Participant Data	SETPRTY
43	Settlement Participant	This field specifies the actual settlement agent of the Buyer of the trade. If

#	Field	Contents
		agent details are not available, then the Buyer (Member ID / Member BP ID) of the trade will be specified. Example: :95P::REAG//ZZCCUS99XXX or :95R::REAG/SIXC/A999
44	Participant Securities Account	This field specifies the safekeeping account of the party in the CSD. Example: 97A::SAFE//ACCOUNT REF AT CSD 97B::SAFE/IBRC/IBRCZZCCUS99XXX000000003T0EX0000001
45	Narrative	Narrative of the contact unit or person responsible for the transaction at the party defined within the party block. Example: :70C::PACO//NCMPORT - It indicates the order is a ported NCM order
	Block C1 End Participant Data	SETPRTY
	Block C End Settlement Data	SETDET

2 Trade and Settlement Instructions hold/release

MT530 – Trade and Settlement Instructions hold/release	
Description	This format is used to manage hold and release actions on trades and settlement instructions. It allows: - Place a trade on hold or release a trade, either fully or partially. - Release a settlement instruction, either fully or partially. - Place a settlement instruction on hold (full hold only).
Issuer	Settlement Participants
Recipients	CCP

2.1 Description of message MT530: Trade and Settlement Instructions hold/release

2.1.1 Block A. General Data

	FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
	Block A Start General Data	M	:16R:		GENL
1	Message Reference	M	:20C:	:SEME//	16x
2	Message function and sub-function	M	:23G:	NEWM	[/4!c]
3	Processing Date/Time	O	:98C: :98A:	:PREP//	8!n6!n 8!n
4	Settlement Participant	M	:95R: :95P:	:ACOW/SIXC/ :ACOW//	34x 4!a2!a2!c[3!c]
5	Settlement Account	M	:97A: :97B:	:SAFE//	35x [8c]/4!c/35x
	Block A End General Data	M	:16S:		GENL

2.1.2 Block B. Requested Data

	FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
	Block B Start Requested Data	M	:16R:		REQD
6	CCP register identifier	M	:20C:	:TRRF//	16x
7	Hold/Release indicator	M	:22F:	:SETT//	4!c
	Block B End Requested Data	M	:16S:		REQD

2.1.3 Block C. Additional Information

	FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
	Block C Start Additional Information	M	:16R:		ADDINFO
8	Quantity of Securities	M	:36B:	:SETT//UNIT/	15d
	Block C End Additional Information	M	:16S:		ADDINFO

2.2 Further information of message MT530: Trade and Settlement Instructions hold/release

#	Field	Contents
	Block A Start General Data	GENL
1	Message Reference	Unique Message Reference.
2	Message function and sub-function	Always entered as NEWM

#	Field	Contents
3	Processing Date/Time	Date and time entered by the message issuer.
4	Settlement Participant	Settlement agent identifier.
5	Settlement Account	Identification of the Securities Account (CSD)
	Block A End General Data	GENL
	Block B Start Requested Data	REQD
6	CCP register identifier	CCP register identifier of the Trade or Net reference of Settlement Instruction to be held/released.
7	Hold/Release Indicator	Must be reported using one of these values: NPRE: Hold YPRE: Release Note: Partial Hold of settlement instruction is not supported
	Block B End Requested Data	REQD
	Block C Start Additional Information	ADDINFO
8	Quantity of Securities	Quantity of Securities to be held or released.
	Block C End Additional Information	ADDINFO

3 Notification of Trade data updates

MT538 – Notification of updates to Trade data	
Description	This format is used to notify updates to the securities available and held in trades registered in SIX Clearing
Issuer	CCP
Recipients	General Clearing Members (GCM) and Individual Clearing Members (ICM). Non-Clearing Members and Settlement Agents, with the authorization of their GCM, will be able to subscribe to the MT538.

3.1 Description of message MT538: Notification of Trade data updates

3.1.1 Block A. General Data

	FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
	Block A Start General Data	M	:16R:		GENL
1	Page number continuation indicator	M	:28E:		5n/4!c
2	Message Reference	M	:20C:	:SEME//	16x
3	Message function and sub-function	M	:23G:	NEWM	[/4!c]
4	Processing Date/Time	M	:98C:	:PREP//	8!n6!n
5	Start Date – End Date	M	:69A:	:STAT//	8!n/8!n
6	Complete/Update Indicator	M	:22F:	:CODE//	DELT
7	Frequency Indicator	M	:22F:	:SFRE//	INDA
8	Settlement Participant	M	:95R: :95P:	:ACOW/SIXC/ :ACOW//	34x 4!a2!a2!c[3!c]
9	Settlement Account	M	:97A: :97B:	:SAFE//	35x [8c]/4!c/35x
10	Activity Indicator	M	:17B:	:ACTI//	Y
	Block A End General Data	M	:16S:		GENL

3.1.2 Block B. Financial Data

	FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
	Block B Start Financial Data	M	:16R:		FIN
11	ISIN code	M	:35B:		ISIN1!e12!c
	Sub-Block B2 Start Sub-Balance	M	:16R:		SUBBAL
12	Balance From	M	:93A:	:FROM//	4!c
	Sub-Block B2.1 Start Intra-position Movement	M	:16R:		INPOS
	Sub-Block B2.1a Start Link to the trade	O/M	:16R:		LINK
13	CCP register identifier	M	:20C:	:PCTI//	16x
	Sub-Block B2.1a End Link to the trade	O/M	:16S:		LINK
14	Quantity of Securities	M	:36B:	:ESTT//UNIT/	15d
15	Cash Amount	O	:19A:	:COMT//	[N]3!a15d
16	Balance To	M	:93A:	:TOBA//	4!c

	FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
17	Intended Settlement Date	M	:98A:	:SETT//	8In
	Sub-Block B2.1 End Intra-position Movement	M	:16S:		INPOS
	Sub-Block B2 End Sub-Balance	M	:16S:		SUBBAL
	Block B End Financial Data	M	:16S:		FIN

3.2 Further information of message MT538: Notification of updates to Trade data

#	Field	Contents
	Block A Start General Data	GENL
1	Page number continuation indicator	Shows the page number, followed by an indicator: ONLY: no more pages
2	Message Reference	Unique Message Reference
3	Message function and sub-function	Always reported as NEWM
4	Processing Date and Time	The Date and Time reported by the message issuer. Format: YYYYMMDDHHMMSS
5	Start Date – End Date	These dates are reported with the date on which the update to the trade data is recorded. Format: YYYYMMDD/YYYYMMDD
6	Complete/Update Indicator	Always reported with the value: DELT: a message relating to the updating of the trade data.
7	Frequency indicator	Always reported with: INDA: information supplied during the session.
8	Settlement Participant	Settlement agent identifier.
9	Settlement Account	Identification of the CSD Settlement Account
10	Activity Indicator	Always reported with the value Y
	Block A Start General Data	GENL
	Block B Start Financial Data	FIN
11	ISIN code	ISIN code
	Sub-Block B2 Start Sub-Balance	SUBBAL
12	Balance From	Update of trade data.

#	Field	Contents
		Always reported with the value AWAS.
	Sub-Block B2.1 Start Intra-position Movement	INPOS Repetitive block
	Sub-Block B2.1a Start Link to the trade	LINK
13	CCP register identifier	This field indicates the current CCP identifier of the trade to which the data update refers.
	Sub-Block B2.1a End Link to the trade	LINK
14	Quantity of Securities	This field shows the number of securities.
15	Cash Amount	This field shows the cash value. [N]: character indicating minus sign. This is only entered when the cash value is negative 3!a: currency code. "EUR" entered for euros 15d is the amount. Up to 15 numerical characters (including commas and decimal points) can be used.
16	Balance To	Indicates the type of information updated: AVAI: Information on the available balance for the trade BLOK: Information on securities held in the trade.
17	Intended Settlement Date	Intended Settlement Date YYYYMMDD
	Sub-Block B2.1 End Intra-position Movement	INPOS
	Sub-Block B2 End Sub-Balance	SUBBAL
	Block B End Financial Data	FIN

4 Receive Free of Payment settlement instructions from SIX Clearing

MT540 – Receive Free of Payment settlement instructions	
Description	Message used to report Receive Free of Payment settlement instructions
Issuer	CCP
Recipients	General Clearing Members (GCM), Individual Clearing Members (ICM).

Non-Clearing Members and Settlement Agents, with the authorization of their GCM, will be able to subscribe to this message.

4.1 Description of message MT540: Receive Free of Payment settlement instructions from SIX Clearing

4.1.1 Block A. General Information

FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
Block A Start General Information	M	:16R:		GENL
1 Reference	M	:20C:	:SEME//	16x
2 Function of the Message	M	:23G:	NEWM CANC PREA	/[4!c]
3 Preparation Date/Time	M	:98C:	:PREP//	8!n6!n
Sub-block Start A1 Linkages	M	:16R:		LINK
4 Reference	M M C O	:20C:	:RELA// :COMM// :PREV// :TRRF//	16x
Sub-block A1 End Linkages	M	:16S:		LINK
Block A End General Information	M	:16S:		GENL

4.1.2 Block B. Trade Details

FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
Block B Start Trade Details	M	:16R:		TRADEDET
5 Place of Trade/Place of Clearing	O	:94B: :94H:	:TRAD/ :CLEA//	[8c]/4!c/[30x] 4!a2!a2!c[3!c]
6 Settlement/Trade Date	O M	:98A:	:TRAD// :SETT//	8!n
7 Price	O	:90A: :90B:	:DEAL//	4!c/[N]15d 4!c/3!a15d
8 Identification of Securities	M	:35B:		[ISIN1!e12!c] [4*35x]
9 Indicator	O	:22F:	:PROC/	[8c]/4!c
10 Status	O	:25D:	:MTCH/	[8c]/4!c
11 Settlement Instruction Processing Narrative	O	:70E:	:SPRO//	6*35x

FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
Block B End Trade Details	M	:16S:		TRADEDET

4.1.3 Block C. Financial Instrument/Account

FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
Block C Start Financial Instrument/Account	M	:16R:		FIAC
12 Quantity of Financial Instrument	M	:36B:	:SETT//	4!c/15d
13 Account	M	:97A:	:SAFE//	35x
		:97B:	:SAFE/	[8c]/4!c/35x
14 Place of Safe keeping	O	:94F:	:SAFE//	4!c/4!a2!a2!c[3!c]
Block C End Financial Instrument/Account	M	:16S:		FIAC

4.1.4 Block E. Settlement Details

FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
Block E Start Settlement Details	M	:16R:		SETDET
15 Indicator	M		:SETR/	
	O	:22F:	:STAM/	[8c]/4!c
	O		:TCPI/	
	O		:STCO/	
Sub-block E1 Start Settlement Parties	M	:16R:		SETPRTY
16 Party	See Further Information	:95P:	See Further Information	4!a2!a2!c[3!c]
		:95Q:		4*35x
		:95R:		8c/34x
17 Account	O	:97A:	:SAFE//	35x
		:97B:	:SAFE/	[8c]/4!c/35x
Sub-block E1 End Settlement Parties	M	:16S:		SETPRTY
Block E End Settlement Details	M	:16S:		SETDET

4.1.5 Block F. Other Parties

FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
Block F Start Other Parties	O	:16R:		OTHRPRTY
18 Party	M	:95P:	:BRKR/	4!a2!a2!c[3!c]
19 Account	O	:97A:	:SAFE//	35x

FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
Block F End Other Parties	O	:16S:		OTHRPRTY

4.2 Further information of message MT540: Receive Free of Payment settlement instructions from SIX Clearing

#	Field	Contents
	Block A Start General Information	GENL
1	Reference	This field specifies Sender's reference, which will identify the reference of the CCP identifier of Gross instruction or Net reference assigned to the Net instruction.
2	Function of the Message	This field is used to identify the function of the message. NEWM: This is a New Instruction CANC: Cancel request for the previously sent instruction. PREA: The keyword, when present, will indicate that the message is the pre-advice of an instruction.
3	Preparation Date/Time	This field specifies message preparation date and time. Date will be specified in YYYYMMDD (8!n) format and time in HHMMSS (6!n) format. Example: :98C::PREP//20020506090505
	Sub-block A1 Start Linkages	LINK
4	Reference	RELA: This field specifies related reference. This field will contain CCP identifier of Gross instruction or Net reference assigned to the Net instruction. COMM: This field specifies Common reference. This field will contain Exchange trade reference in case of Gross instruction and Identifier reference assigned to Net instruction. For regular net, the identifier reference of Net instruction in COMM will be same as Net reference in RELA, whereas this will be different in case of strange net. PREV: This field specifies previously sent reference and will be sent only in cancellation instructions. This field will contain Exchange trade reference in case of Gross instruction cancellation or Net reference assigned to the Net instruction cancellation.. TRRF: This is an optional field reported only for Gross instruction. This field specifies the Member Trade reference and will be reported only when it is received from the exchange or trading venue. For cancellation request, it must be copy of trade reference present in the new instructions.
	Sub-block A1 End Linkages	LINK
	Block A End General Information	GENL
	Block B Start Trade Details	TRADEDET
5	Place of Trade/Place of Clearing	TRAD: This field is used to indicate the place of trade. In case of cross exchange netting, trade place will be sent as 'VARI' for the resultant net instruction. Example

#	Field	Contents
		:94B::TRAD//EXCH[/30x] OR :94B::TRAD//OTCO[/30x] OR :94B::TRAD//EXCH/VARI CLEA: This field is used to indicate the place of clearing. This optional field contains BIC of SIX Clearing in CCP Cleared instructions. Example :94H::CLEA//CLRCHZZXXX
6	Settlement/Trade Date	TRAD: This field specifies trade date. This will be specified in YYYYMMDD format. SETT: This field specifies settlement date. Date will be specified in YYYYMMDD format.
7	Price	This field specifies trade price. PRCT (Type Code): Price expressed as percentage of par. ACTU (Type Code): Price expressed as amount of currency per unit or per share. Example: :90A::DEAL//PRCT/97,25 :90B::DEAL//ACTU/EUR199,90 Note : In case of net orders this field will contain the average DEAL price of Gross trades.
8	Identification of Securities	
9	Indicator	This field is used to specify the Trading Capacity Indicator for the instructions whose transactions involve Stamp Duty processing. Where 8c contains the Data Source Scheme (DSS) and 4!c can be one of the values PRIN or AGEN. This field will be present only for UK market. Example : :PROC/CRST/AGEN or :PROC/CRST/PRIN
10	Status	This field will contain the following status code in case of a pre-matched instructions MACH (Matched) : Instruction has been matched.
11	Settlement Instruction Processing Narrative	This field specifies the sender to receiver additional info on settlement instruction. <u>For Manual Splits Initiated from CCP:</u> It specifies the narrative for split order status. /SPLIT/XXXXXX: This specifies the narrative for split order status where XXXXXX can be, SPLITC - for Parent order in status (Cancelled due to split). SPLITN - for New child orders(New orders created due to split). Note: Not applicable for Spanish Market instructions <u>For Instruction Matching:</u> /INFO/XXXX: This specifies the narrative for Direct input applicability where XXXX can be, YINX - Member need to instruct the settlement instruction. NINX - No need to instruct the settlement instruction. <u>For Porting:</u>

#	Field	Contents
		/XXXXXXX: This specifies whether the order is a ported NCM order Where XXXXXXXX must be NCMPORT - It indicates that the order is a ported NCM order.
	Block B End Trade Details	TRADEDET
	Block C Start Financial Instrument/Account	FIAC
12	Quantity of Financial Instrument	This field specifies quantity of securities to be settled. UNIT/: This refers to the number of units of securities. FAMT/: This refers to the nominal amount. Example: :36B::SETT//UNIT/20000, :36B::SETT//FAMT/250000,
13	Account	This field specifies safe custody account. Example: :97A::SAFE//20006780 :97B::SAFE/IBRC/CEND/IBRCCLRXCHZZXXX300000001T0EX0000001
14	Place of Safe keeping	This field specifies Place of safe keeping. Place code can be CUST, ICSD or NCSD.
	Block C End Financial Instrument/Account	FIAC
	Block E Start Settlement Details	SETDET
15	Indicator	SETR: This field will identify the type of transaction No Data Source Scheme, when indicator: TRAD: This field relates the transaction to the settlement of trade NETT: For Spanish market instructions against members, SETR//NETT will be sent. Data Source Scheme IBRC, Indicator is: NETE: For Spanish market instructions against Co-CCPs, SETR/IBRC/NETE will be sent STAM: This field contains the stamp duty code of the order. TCPI: When Indicator: PRIN: it means that the participant is acting as a PRINCIPAL for tax liability AGEN: it means that the participant is acting in capacity of AGENT. STCO: STCO is allowed with DSS for certain markets. Please refer to the corresponding market guide for DSS and indicators allowed for STCO. No Data Source Scheme, when indicator: NOMC: No market claim should be automatically generated. NPAR: Partial settlement is not allowed. PART: Partial settlement is allowed. Data Source Scheme COEX or IBRC, when indicator

#	Field	Contents
		PARC: Partial settlement allowed but must satisfy a minimum cash value. Example :22F::STCO/COEX/PARC :22F::STCO/IBRC/PARC (For Spanish Market) PARQ: Partial settlement allowed but must satisfy a minimum quantity of securities. Example :22F::STCO/COEX/PARQ :22F::STCO/IBRC/PARQ (For Spanish Market) Data Source Scheme REGL, when indicator: BSSP: This indicator is used to bilaterally identify the settlement instructions resulting from a partially successful buy-in. 22F::STCO/REGL/BSSP will be sent based on place of settlement. BPSS: This indicator is used to bilaterally identify the settlement instructions resulting from a partially successful buy-in. 22F::STCO//BPSS will be sent based on place of settlement.
	Sub-block E1 Start Settlement Parties	SETPRTY
16	Party	Qualifiers accepted are: DEAG (M): This field specifies Delivering agent (Counter party). Options P, Q and R. Example: :95P::DEAG//BICABCDEXXX :95R::DEAG/SCOM/CH998321 REAG (O): This field specifies Receiving agent (Receiver of securities). Options P, Q and R. Example: :95P::REAG//BICABCDEXXX :95R::REAG/SCOM/CH998321 PSET (M): This field specifies the place of settlement. Option P. Example: :95P::PSET//BICCSDAAXXX DECU (O): This field specifies the Deliverer's custodian. Option P, Q and R. Example: :95P::DECU//DREDABCDXXX RECU (O): This field specifies Receiver's custodian details. Option P, Q and R. Example: :95P::RECU//DREDABCDXXX DEI1 (O): This field specifies the Deliverer's Intermediary1. Option P, Q and R. Example: :95P::DEI1//DREDABCDXXX REI1 (O): This field specifies Receiver's Intermediary1 details. Option P, Q and R.

#	Field	Contents
		Example: :95P::REI1//DREDABCDXXX SELL (O): This field specifies Deliverer's Instructing party (Seller, on whose behalf Delivering agent is acting). Options P, Q and R. Example: :95P::SELL//DREDABCDXXX BUYR (O): This field specifies Receiver's Beneficiary (Buyer, on whose behalf Receiving agent is acting). Options P, Q and R. Example: :95P::BUYR//DREDABCDXXX
17	Account	This field contains safe keeping custody account number of the settlement party specified in 95a field. Example: :97A::SAFE//ACCOUNT REF :97B::SAFE/IBRC/CEND/IBRCCLRXCHZZXX300000001T0EX0000001
	Sub-block E1 End Settlement Parties	SETPRT
	Block E End Settlement Details	SETDET
	Block F Start Other Parties	OTHRPTY
18	Party	BRKR (M): This field specifies the clearing member BIC or NCM BIC of the settlement instruction. Example: :95P::BRKR//BICABCDEXXX Note: This field will be sent based on subscription basis.
19	Account	This field specifies the member id and position account details Example: :97A::SAFE//A100C33B2234 Note: This field will be sent based on subscription basis.
	Block F End Other Parties	OTHRPTY

5 Delivery Free of Payment settlement instructions from SIX Clearing

MT542 – Delivery Free of Payment settlement instructions	
Description	Message used to report Delivery Free of Payment settlement instructions
Issuer	CCP
Recipients	General Clearing Members (GCM), Individual Clearing Members (ICM). Non-Clearing Members and Settlement Agents, with the authorization of their GCM, will be able to subscribe to this message.

5.1 Description of message MT542: Delivery Free of Payment settlement instructions from SIX Clearing

5.1.1 Block A. General Information

FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
Block A Start General Information	M	:16R:		GENL
1 Reference	M	:20C:	:SEME//	16x
2 Function of the Message	M	:23G:	NEWM CANC PREA	/[4!c]
3 Preparation Date/Time	M	:98C:	:PREP//	8!n6!n
Sub-block A1 Start Linkages	M	:16R:		LINK
4 Reference	M M C O	:20C:	:RELA// :COMM// :PREV// :TRRF//	16x
Sub-block A1 End Linkages	M	:16S:		LINK
Block A End General Information	M	:16S:		GENL

5.1.2 Block B. Trade Details

FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
Block B Start Trade Details	M	:16R:		TRADEDET

	FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
5	Place of Trade/Place of Clearing	O	:94B:	:TRAD/	[8c]/4!c/30x]
			:94H:	:CLEA//	4!a2!a2!c[3!c]
6	Settlement/Trade Date	O	:98A:	:TRAD//	8!n
		M		:SETT//	
7	Price	O	:90A:	:DEAL//	4!c/[N]15d
			:90B:		4!c/3!a15d
8	Identification of Securities	M	:35B:		[ISIN1!e12!c] [4*35x]
9	Indicator	O	:22F:	:PROC/	[8c]/4!c
10	Status	O	:25D:	:MTCH/	[8c]/4!c
11	Settlement Instruction Processing Narrative	O	:70E:	:SPRO//	6*35x
	Block B End Trade Details	M	:16S:		TRADEDET

5.1.3 Block C. Financial Instrument/Account

	FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
	Block C Start Financial Instrument/Account	M	:16R:		FIAC
12	Quantity of Financial Instrument	M	:36B:	:SETT//	4!c/15d
13	Account	M	:97A:	:SAFE//	35x
			:97B:	:SAFE/	[8c]/4!c/35x
14	Place of Safe keeping	O	:94F:	:SAFE//	4!c/4!a2!a2!c[3!c]
	Block C End Financial Instrument/Account	M	:16S:		FIAC

5.1.4 Block E. Settlement Details

	FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
	Block E Start Settlement Details	M	:16R:		SETDET
15	Indicator	M		:SETR/	
		O		:STAM/	
		O	:22F:	:TCPI/	[8c]/4!c
		O		:STCO/	
	Sub-block E1 Start Settlement Parties	M	:16R:		SETPRTY
16	Party	<u>See Further Information</u>	:95P:	<u>See Further Information</u>	4!a2!a2!c[3!c]
			:95Q:		4*35x
			:95R:		8c/34x

	FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
17	Account	O	:97A:	:SAFE//	35x
			:97B:	:SAFE/	[8c]/4!c/35x
	Sub-block E1 End Settlement Parties	M	:16S:		SETPRTY
	Block E End Settlement Details	M	:16S:		SETDET

5.1.5 Block F. Other Parties

	FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
	Block F Start Other Parties	O	:16R:		OTHRPRTY
18	Party	M	:95P:	:BRKR/	4!a2!a2!c[3!c]
19	Account	O	:97A:	:SAFE//	35x
	Block F End Other Parties	O	:16S:		OTHRPRTY

5.2 Further information of message MT542: Delivery Free of Payment settlement instructions from SIX Clearing

#	Field	Contents
	Block A Start General Information	GENL
1	Reference	This field specifies Sender's reference, which will identify the reference of the CCP identifier of Gross instruction or Net reference assigned to the Net instruction.
2	Function of the Message	This field is used to identify the function of the message. NEWM: This is a New Instruction CANC: Cancel request for the previously sent instruction PREA: The keyword, when present, will indicate that the message is the pre-advise of an instruction.
3	Preparation Date/Time	This field specifies message preparation date and time. Date will be specified in YYYYMMDD (8!n) format and time in HHMMSS (6!n) format. Example: :98C::PREP//20020506090505
	Sub-block A1 Start Linkages	LINK
4	Reference	RELA: This field specifies related reference. This field will contain CCP identifier of Gross instruction or Net reference assigned to the Net instruction. COMM: This field specifies Common reference. This field will contain Exchange trade reference in case of Gross instruction and Identifier reference assigned to Net instruction. For regular net, the identifier reference of Net instruction in COMM will be same as Net reference in RELA, whereas this will be different in case of strange net. PREV: This field specifies previously sent reference and will be sent only in cancellation instructions. This field will contain Exchange trade reference in case of

#	Field	Contents
		Gross instruction cancellation or Net reference assigned to the Net instruction cancellation.TRRF: This is an optional field reported only for Gross instruction. This field specifies the Member Trade reference and will be reported only when it is received from exchange or trading venue. For cancellation request, it must be copy of trade reference present in the new instructions.
	Sub-block A1 End Linkages	LINK
	Block A End General Information	GENL
	Block B Start Trade Details	TRADEDET
5	Place of Trade/Place of Clearing	TRAD: This field is used to indicate the place of trade. In case of cross exchange netting, trade place will be sent as 'VARI' for the resultant net instruction. Example :94B::TRAD//EXCH[/30x] OR :94B::TRAD//OTCO[/30x] OR :94B::TRAD//EXCH/VARI CLEA: This field is used to indicate the place of clearing. This optional field contains BIC of SIX Clearing in CCP Cleared instructions. Example :94H::CLEA//CLRCHZZXXX
6	Settlement/Trade Date	TRAD: This field specifies trade date. This will be specified in YYYYMMDD format. SETT: This field specifies settlement date. Date will be specified in YYYYMMDD format.
7	Price	This field specifies trade price. PRCT (Type Code): Price expressed as percentage of par. ACTU (Type Code): Price expressed as amount of currency per unit or per share. Example: :90A::DEAL//PRCT/97,25 :90B::DEAL//ACTU/EUR199,90 Note : In case of net orders this field will contain the average DEAL price of Gross trades.
8	Identification of Securities	
9	Indicator	This field is used to specify the Trading Capacity Indicator for the instructions whose transactions involve Stamp Duty processing. Where 8c contains the Data Source Scheme (DSS) and 4!c can be one of the values PRIN or AGEN. This field will be present only for UK market. Example : :PROC/CRST/AGEN or :PROC/CRST/PRIN
10	Status	This field will contain the following status code in case of a pre-matched instructions MACH (Matched) : Instruction has been matched.
11	Settlement Instruction	This field specifies the sender to receiver additional info on settlement instruction.

#	Field	Contents
	Processing Narrative	<u>For Manual Splits Initiated from CCP:</u> It specifies the narrative for split order status. /SPLIT/XXXXXX: This specifies the narrative for split order status where XXXXXX can be, SPLITC - for Parent order in status (Cancelled due to split). SPLITN - for New child orders(New orders created due to split). Note: Not applicable for Spanish Market instructions <u>For Instruction Matching:</u> /INFO/XXXX: This specifies the narrative for Direct input applicability where XXXX can be, YINX - Member need to instruct the settlement instruction. NINX - No need to instruct the settlement instruction. <u>For Porting:</u> /XXXXXXX: This specifies whether the order is a ported NCM order Where XXXXXXXX must be NCMPORT - It indicates that the order is a ported NCM order.
	Block B End Trade Details	TRADEDET
	Block C Start Financial Instrument/Account	FIAC
12	Quantity of Financial Instrument	This field specifies quantity of securities to be settled. UNIT/: This refers to the number of units of securities. FAMT/: This refers to the nominal amount. Example: :36B::SETT//UNIT/20000, :36B::SETT//FAMT/250000,
13	Account	This field specifies safe custody account. Example: :97A::SAFE//20006780 :97B::SAFE/IBRC/CEND/IBRCCLRXCHZZXXX300000001T0EX0000001
14	Place of Safe keeping	This field specifies Place of safe keeping. Place code can be CUST, ICSD or NCSD.
	Block C End Financial Instrument/Account	FIAC
	Block E Start Settlement Details	SETDET
15	Indicator	SETR: This field will identify the type of transaction No Data Source Scheme, when indicator: TRAD: This field relates the transaction to the settlement of trade NETT: For Spanish market instructions against members, SETR//NETT will be sent. Data Source Scheme IBRC, Indicator is:

#	Field	Contents
		NETE: For Spanish market instructions against Co-CCPs, SETR/IBRC/NETE will be sent STAM: This field contains the stamp duty code of the order. TCPI: When Indicator: PRIN: it means that the participant is acting as a PRINCIPAL for tax liability AGEN: it means that the participant is acting in capacity of AGENT. STCO: STCO is allowed with DSS for certain markets. Please refer to the corresponding market guide for DSS and indicators allowed for STCO. No Data Source Scheme, when indicator: NOMC: No market claim should be automatically generated. NPAR: Partial settlement is not allowed. PART: Partial settlement is allowed. Data Source Scheme COEX or IBRC, when indicator PARC: Partial settlement allowed but must satisfy a minimum cash value. Example :22F::STCO/COEX/PARC :22F::STCO/IBRC/PARC (For Spanish Market) PARQ: Partial settlement allowed but must satisfy a minimum quantity of securities. Example :22F::STCO/COEX/PARQ :22F::STCO/IBRC/PARQ (For Spanish Market) Data Source Scheme REGL, when indicator: BSSP: This indicator is used to bilaterally identify the settlement instructions resulting from a partially successful buy-in. 22F::STCO/REGL/BSSP will be sent based on place of settlement. BPSS: This indicator is used to bilaterally identify the settlement instructions resulting from a partially successful buy-in. 22F::STCO//BPSS will be sent based on place of settlement.
	Sub-block E1 Start Settlement Parties	SETPRTY
16	Party	Qualifiers accepted are: DEAG (O): This field specifies Delivering agent (Counter party). Options P, Q and R. Example: :95P::DEAG//BICABCDEXXX :95R::DEAG/SCOM/CH998321 REAG (M): This field specifies Receiving agent (Receiver of securities). Options P, Q and R. Example: :95P::REAG//BICABCDEXXX :95R::REAG/SCOM/CH998321 PSET (M): This field specifies the place of settlement. Option P.

#	Field	Contents
		Example: :95P::PSET//BICCSDAAXXX DECU (O): This field specifies the Deliverer's custodian. Option P, Q and R. Example: :95P::DECU//DREDABCDXXX RECU (O): This field specifies Receiver's custodian details. Option P, Q and R. Example: :95P::RECU//DREDABCDXXX DEI1 (O): This field specifies the Deliverer's Intermediary1. Option P, Q and R. Example: :95P::DEI1//DREDABCDXXX REI1 (O): This field specifies Receiver's Intermediary1 details. Option P, Q and R. Example: :95P::REI1//DREDABCDXXX SELL (O): This field specifies Deliverer's Instructing party (Seller, on whose behalf Delivering agent is acting). Options P, Q and R. Example: :95P::SELL//DREDABCDXXX BUYR (O): This field specifies Receiver's Beneficiary (Buyer, on whose behalf Receiving agent is acting). Options P, Q and R. Example::95P::BUYR//DREDABCDXXX
17	Account	This field contains safe keeping custody account number of the settlement party specified in 95a field. Example: :97A::SAFE//ACCOUNT REF :97B::SAFE/IBRC/CEND/IBRCCLRXCHZZXXX300000001T0EX0000001
	Sub-block E1 End Settlement Parties	SETPRTY
	Block E End Settlement Details	SETDET
	Block F Start Other Parties	OTHRPRTY
18	Party	BRKR (M): This field specifies the clearing member BIC or NCM BIC of the settlement instruction. Example: :95P::BRKR//BICABCDEXXX Note: This field will be sent based on subscription basis.
19	Account	This field specifies the member id and position account details Example: :97A::SAFE//A100C33B2234 Note: This field will be sent based on subscription basis.

#	Field	Contents
	Block F End Other Parties	OTHRPRTY

6 Receive against Payment settlement instructions from SIX Clearing

MT541 – Receive against Payment settlement instructions	
Description	Message used to report Receive Against Payment settlement instructions
Issuer	CCP
Recipients	General Clearing Members (GCM), Individual Clearing Members (ICM). Non-Clearing Members and Settlement Agents, with the authorization of their GCM, will be able to subscribe to this message.

6.1 Description of message MT541: Receive against Payment settlement instructions from SIX Clearing

6.1.1 Block A. General Information

	FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
	Block A Start General Information	M	:16R:		GENL
1	Reference	M	:20C:	:SEME//	16x
2	Function of the Message	M	:23G:	NEWM CANC PREA	/[4!c]
3	Preparation Date/Time	M	:98C:	:PREP//	8!n6!n
	Sub-block A1 Start Linkages	M	:16R:		LINK
4	Reference	M	:20C:	:RELA//	16x
		M		:COMM//	
		C		:PREV//	
		O		:TRRF//	
	Sub-block A1 End Linkages	M	:16S:		LINK
	Block A End General Information	M	:16S:		GENL

6.1.2 Block B. Trade Details

FIELD NAME		M/O/C	TAG	QUALIFIER	FORMAT
Block B Start Trade Details		M	:16R:		TRADEDET
5	Place of Trade/Place of Clearing	O	:94B:	:TRAD/	[8c]/4!c/30x]
			:94H:	:CLEA//	4!a2!a2!c[3!c]
6	Settlement/Trade Date	O	:98A:	:TRAD//	8!n
		M		:SETT//	
7	Price	O	:90A:	:DEAL//	4!c/[N]15d
			:90B:		4!c/3!a15d
8	Identification of Securities	M	:35B:		[!SIN1!e12!c]
					[4*35x]
9	Indicator	O	:22F:	:PROC/	[8c]/4!c
10	Status	O	:25D:	:MTCH/	[8c]/4!c
11	Settlement Instruction Processing Narrative	O	:70E:	:SPRO//	6*35x
Block B End Trade Details		M	:16S:		TRADEDET

6.1.3 Block C. Financial Instrument/Account

FIELD NAME		M/O/C	TAG	QUALIFIER	FORMAT
Block C Start Financial Instrument/Account		M	:16R:		FIAC
12	Quantity of Financial Instrument	M	:36B:	:SETT//	4!c/15d
13	Account	M	:97A:	:SAFE//	35x
			:97B:	:SAFE/	[8c]/4!c/35x
14	Place of Safe keeping	O	:94F:	:SAFE//	4!c/4!a2!a2!c[3!c]
Block C End Financial Instrument/Account		M	:16S:		FIAC

6.1.4 Block E. Settlement Details

FIELD NAME		M/O/C	TAG	QUALIFIER	FORMAT
Block E Start Settlement Details		M	:16R:		SETDET
15	Indicator	M		:SETR/	
		O		:STAM/	
		O	:22F:	:TCPI/	[8c]/4!c
		O		:STCO/	
Sub-block E1 Start Settlement Parties		M	:16R:		SETPRTY
16	Party	<u>See</u>	:95P:	<u>See Further</u>	4!a2!a2!c[3!c]

FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
	<u>Further Information</u>	:95Q:	<u>Information</u>	4*35x
		:95R:		8c/34x
17 Account	O	:97A:	:SAFE//	35x
		:97B:	:SAFE/	[8c]/4!c/35x
Sub-block E1 End Settlement Parties	M	:16S:		SETPRTY
Sub-block E3 Start Amounts	M	:16R:		AMT
18 Amount	M	:19A:	:SETT//	[N]3!a15d
Sub-block E3 End Amounts	M	:16S:		AMT
Block E End Settlement Details	M	:16S:		SETDET

6.1.5 Block F. Other Parties

FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
Block F Start Other Parties	O	:16R:		OTHRPRTY
19 Party	M	:95P:	:BRKR/	4!a2!a2!c[3!c]
20 Account	O	:97A:	:SAFE//	35x
Block F End Other Parties	O	:16S:		OTHRPRTY

6.2 Further information of message MT541: Receive against Payment settlement instructions from SIX Clearing

#	Field	Contents
	Block A Start General Information	GENL
1	Reference	This field specifies Sender's reference, which will identify the reference of the CCP identifier of Gross instruction or Net reference assigned to the Net instruction.
2	Function of the Message	This field is used to identify the function of the message. NEWM: This is a New Instruction CANC: Cancel request for the previously sent instruction PREA: The keyword, when present, will indicate that the message is the pre-advise of an instruction.
3	Preparation Date/Time	This field specifies message preparation date and time. Date will be specified in YYYYMMDD (8!n) format and time in HHMMSS (6!n) format. Example: :98C::PREP//20020506090505
	Sub-block A1 Start Linkages	LINK

#	Field	Contents
4	Reference	RELA: This field specifies related reference. This field will contain CCP identifier of Gross instruction or Net reference assigned to the Net instruction. COMM: This field specifies Common reference. This field will contain Exchange trade reference in case of Gross instruction and identifier reference assigned to Net instruction. For regular net, the identifier reference of Net instruction in COMM will be same as Net reference in RELA, whereas this will be different in case of strange net. PREV: This field specifies previously sent reference and will be sent only in cancellation instructions. This field will contain Exchange trade reference in case of Gross instruction cancellation or Net reference assigned to the Net instruction cancellation's: This is an optional field reported only for Gross instruction. This field specifies the Member Trade reference and will be reported only when it is received from exchange or trading venue. For cancellation request, it must be copy of trade reference present in the new instructions.
	Sub-block A1 End Linkages	LINK
	Block A End General Information	GENL
	Block B Start Trade Details	TRADEDET
5	Place of Trade/Place of Clearing	TRAD: This field is used to indicate the place of trade. In case of cross exchange netting, trade place will be sent as 'VARI' for the resultant net instruction. Example :94B::TRAD//EXCH[/30x] OR :94B::TRAD//OTCO[/30x] OR :94B::TRAD//EXCH/VARI CLEA: This field is used to indicate the place of clearing. This optional field contains BIC of SIX Clearing in CCP Cleared instructions. Example :94H::CLEA//CLRCHZZXXX
6	Settlement/Trade Date	TRAD: This field specifies trade date. This will be specified in YYYYMMDD format. SETT: This field specifies settlement date. Date will be specified in YYYYMMDD format.
7	Price	This field specifies trade price. PRCT (Type Code): Price expressed as percentage of par. ACTU (Type Code): Price expressed as amount of currency per unit or per share. Example: :90A::DEAL//PRCT/97,25 :90B::DEAL//ACTU/EUR199,90 Note : In case of net orders this field will contain the average DEAL price of Gross trades.
8	Identification of Securities	
9	Indicator	This field is used to specify the Trading Capacity Indicator for the instructions whose transactions involve Stamp Duty processing. Where 8c contains the Data Source Scheme (DSS) and 4!c can be one of the values PRIN or AGEN. This field will be present only for UK market.

#	Field	Contents
		Example : :PROC/CRST/AGEN or :PROC/CRST/PRIN
10	Status	This field will contain the following status code in case of a pre-matched instructions MACH (Matched) : Instruction has been matched.
11	Settlement Instruction Processing Narrative	This field specifies the sender to receiver additional info on settlement instruction. <u>For Manual Splits Initiated from CCP:</u> It specifies the narrative for split order status. /SPLIT/XXXXXX: This specifies the narrative for split order status where XXXXXX can be, SPLITC - for Parent order in status (Cancelled due to split). SPLITN - for New child orders(New orders created due to split). Note: Not applicable for Spanish Market instructions <u>For Instruction Matching:</u> /INFO/XXXX: This specifies the narrative for Direct input applicability where XXXX can be, YINX - Member need to instruct the settlement instruction. NINX - No need to instruct the settlement instruction. <u>For Porting:</u> /XXXXXXX: This specifies whether the order is a ported NCM order Where XXXXXXXX must be NCMPORT - It indicates that the order is a ported NCM order.
	Block B End Trade Details	TRADEDET
	Block C Start Financial Instrument/Account	FIAC
12	Quantity of Financial Instrument	This field specifies quantity of securities to be settled. UNIT/: This refers to the number of units of securities. FAMT/: This refers to the nominal amount. Example: :36B::SETT//UNIT/20000, :36B::SETT//FAMT/250000,
13	Account	This field specifies safe custody account. Example: :97A::SAFE//20006780 :97B::SAFE/IBRC/CEND/IBRCCLRXCHZZXXX300000001T0EX0000001
14	Place of Safe keeping	This field specifies Place of safe keeping. Place code can be CUST, ICSD or NCSD.
	Block C End Financial Instrument/Account	FIAC
	Block E Start Settlement Details	SETDET

#	Field	Contents
15	Indicator	SETR: This field will identify the type of transaction No Data Source Scheme, when indicator: TRAD: This field relates the transaction to the settlement of trade NETT: For Spanish market instructions against members, SETR//NETT will be sent. Data Source Scheme IBRC, Indicator is: NETE: For Spanish market instructions against Co-CCPs, SETR/IBRC/NETE will be sent STAM: This field contains the stamp duty code of the order. TCPI: When Indicator: PRIN: it means that the participant is acting as a PRINCIPAL for tax liability AGEN: it means that the participant is acting in capacity of AGENT. STCO: STCO is allowed with DSS for certain markets. Please refer to the corresponding market guide for DSS and indicators allowed for STCO. No Data Source Scheme, when indicator: NOMC: No market claim should be automatically generated. NPAR: Partial settlement is not allowed. PART: Partial settlement is allowed. Data Source Scheme COEX or IBRC, when indicator PARC: Partial settlement allowed but must satisfy a minimum cash value. Example :22F::STCO/COEX/PARC :22F::STCO/IBRC/PARC (For Spanish Market) PARQ: Partial settlement allowed but must satisfy a minimum quantity of securities. Example :22F::STCO/COEX/PARQ :22F::STCO/IBRC/PARQ (For Spanish Market) Data Source Scheme REGL, when indicator: BSSP: This indicator is used to bilaterally identify the settlement instructions resulting from a partially successful buy-in. 22F::STCO/REGL/BSSP will be sent based on place of settlement. BPSS: This indicator is used to bilaterally identify the settlement instructions resulting from a partially successful buy-in. 22F::STCO//BPSS will be sent based on place of settlement.
	Sub-block E1 Start Settlement Parties	SETPRTY
16	Party	Qualifiers accepted are: DEAG (M): This field specifies Delivering agent (Counter party). Options P, Q and R. Example: :95P::DEAG//BICABCDEXXX :95R::DEAG/SCOM/CH998321

#	Field	Contents
		REAG (O): This field specifies Receiving agent (Receiver of securities). Options P, Q and R. Example: :95P::REAG//BICABCDEXXX :95R::REAG/SCOM/CH998321 PSET (M): This field specifies the place of settlement. Option P. Example: :95P::PSET//BICSDAAXXX DECU (O): This field specifies the Deliverer's custodian. Option P, Q and R. Example: :95P::DECU//DREDABCDXXX RECU (O): This field specifies Receiver's custodian details. Option P, Q and R. Example: :95P::RECU//DREDABCDXXX DEI1 (O): This field specifies the Deliverer's Intermediary1. Option P, Q and R. Example: :95P::DEI1//DREDABCDXXX REI1 (O): This field specifies Receiver's Intermediary1 details. Option P, Q and R. Example: :95P::REI1//DREDABCDXXX SELL (O): This field specifies Deliverer's Instructing party (Seller, on whose behalf Delivering agent is acting). Options P, Q and R. Example: :95P::SELL//DREDABCDXXX BUYR (O): This field specifies Receiver's Beneficiary (Buyer, on whose behalf Receiving agent is acting). Options P, Q and R. Example: :95P::BUYR//DREDABCDXXX
17	Account	This field contains safe keeping custody account number of the settlement party specified in 95a field. Example: :97A::SAFE//ACCOUNT REF :97B::SAFE/IBRC/CEND/IBRCCLRXCHZZXXX300000001T0EX0000001
	Sub-block E1 End Settlement Parties	SETPRTY
	Sub-block E3 Start Amounts	AMT
18	Amount	This field specifies amount to be exchanged for securities. Example: :19A::SETT//EUR1000,
	Sub-block E3 End	AMT

#	Field	Contents
Amounts		
	Block E End Settlement Details	SETDET
	Block F Start Other Parties	OTHRPRTY
19	Party	BRKR (M): This field specifies the clearing member BIC or NCM BIC of the settlement instruction. Example: :95P::BRKR//BICABCDEXXX Note: This field will be sent based on subscription basis.
20	Account	This field specifies the member id and position account details Example: :97A::SAFE//A100C33B2234 Note: This field will be sent based on subscription basis.
	Block F End Other Parties	OTHRPRTY

7 Delivery against Payment settlement instructions from SIX Clearing

MT543 – Delivery against Payment settlement instructions	
Description	Message used to report Delivery Against Payment settlement instructions
Issuer	CCP
Recipients	General Clearing Members (GCM), Individual Clearing Members (ICM). Non-Clearing Members and Settlement Agents, with the authorization of their GCM, will be able to subscribe to this message.

7.1 Description of message MT543: Delivery against Payment settlement instructions from SIX Clearing

7.1.1 Block A. General Information

FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
Block A Start General Information	M	:16R:		GENL

	FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
1	Reference	M	:20C:	:SEME//	16x
2	Function of the Message	M	:23G:	NEWM CANC PREA	/[4!c]
3	Preparation Date/Time	M	:98C:	:PREP//	8!n6!n
	Sub-block A1 Start Linkages	M	:16R:		LINK
4	Reference	M M C O	:20C:	:RELA// :COMM// :PREV// :TRRF//	16x
	Sub-block A1 End Linkages	M	:16S:		LINK
	Block A End General Information	M	:16S:		GENL

7.1.2 Block B. Trade Details

	FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
	Block B Start Trade Details	M	:16R:		TRADEDET
5	Place of Trade/Place of Clearing	O	:94B: :94H:	:TRAD/ :CLEA//	[8c]/4!c/30x 4!a2!a2!c[3!c]
6	Settlement/Trade Date	O M	:98A:	:TRAD// :SETT//	8!n
7	Price	O	:90A: :90B:	:DEAL//	4!c/[N]15d 4!c/3!a15d
8	Identification of Securities	M	:35B:		[ISIN1!e12!c] [4*35x]
9	Indicator	O	:22F:	:PROC/	[8c]/4!c
10	Status	O	:25D:	:MTCH/	[8c]/4!c
11	Settlement Instruction Processing Narrative	O	:70E:	:SPRO//	6*35x
	Block B End Trade Details	M	:16S:		TRADEDET

7.1.3 Block C. Financial Instrument/Account

	FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
	Block C Start Financial Instrument/Account	M	:16R:		FIAC
12	Quantity of Financial Instrument	M	:36B:	:SETT//	4!c/15d

	FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
13	Account	M	:97A:	:SAFE//	35x
			:97B:	:SAFE/	[8c]/4!c/35x
14	Place of Safe keeping	O	:94F:	:SAFE//	4!c/4!a2!a2!c[3!c]
	Block C End Financial Instrument/Account	M	:16S:		FIAC

7.1.4 Block E. Settlement Details

	FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
	Block E Start Settlement Details	M	:16R:		SETDET
15	Indicator	M		:SETR/	
		O		:STAM/	
		O	:22F:	:TCPI/	[8c]/4!c
		O		:STCO/	
	Sub-block E1 Start Settlement Parties	M	:16R:		SETPRTY
16	Party	<u>See Further Information</u>	:95P:	<u>See Further Information</u>	4!a2!a2!c[3!c]
			:95Q:		4*35x
			:95R:		8c/34x
17	Account	O	:97A:	:SAFE//	35x
			:97B:	:SAFE/	[8c]/4!c/35x
	Sub-block E1 End Settlement Parties	M	:16S:		SETPRTY
	Sub-block E3 Start Amounts	M	:16R:		AMT
18	Amount	M	:19A:	:SETT//	[N]3!a15d
	Sub-block E3 End Amounts	M	:16S:		AMT
	Block E End Settlement Details	M	:16S:		SETDET

7.1.5 Block F. Other Parties

	FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
	Block F Start Other Parties	O	:16R:		OTHRPRTY
19	Party	M	:95P:	:BRKR/	4!a2!a2!c[3!c]
20	Account	O	:97A:	:SAFE//	35x
	Block F End Other Parties	O	:16S:		OTHRPRTY

7.2 Further information of message MT543: Delivery

against Payment settlement instructions from SIX Clearing

#	Field	Contents
	Block A Start General Information	GENL
1	Reference	This field specifies Sender's reference, which will identify the reference of the CCP identifier of Gross instruction or Net reference assigned to the Net instruction.
2	Function of the Message	This field is used to identify the function of the message. NEWM: This is a New Instruction CANC: Cancel request for the previously sent instruction. PREA: The keyword, when present, will indicate that the message is the pre-advise of an instruction.
3	Preparation Date/Time	This field specifies message preparation date and time. Date will be specified in YYYYMMDD (8!n) format and time in HHMMSS (6!n) format. Example: :98C::PREP//20020506090505
	Sub-block A1 Start Linkages	LINK
4	Reference	RELA: This field specifies related reference. This field will contain CCP identifier of Gross instruction or Net reference assigned to the Net instruction. COMM: This field specifies Common reference. This field will contain Exchange trade reference in case of Gross instruction and Identifier reference assigned to Net instruction. For regular net, the identifier reference of Net instruction in COMM will be same as Net reference in RELA, whereas this will be different in case of strange net. PREV: This field specifies previously sent reference and will be sent only in cancellation instructions. This field will contain Exchange trade reference in case of Gross instruction cancellation or Net reference assigned to the Net instruction cancellation.TRRF: This is an optional field reported only for Gross instruction. This field specifies the Member Trade reference and will be reported only when it is received from exchange or trading venue. For cancellation request, it must be copy of trade reference present in the new instructions.
	Sub-block A1 End Linkages	LINK
	Block A End General Information	GENL
	Block B Start Trade Details	TRADEDET
5	Place of Trade/Place of Clearing	TRAD: This field is used to indicate the place of trade. In case of cross exchange netting, trade place will be sent as 'VARI' for the resultant net instruction. Example :94B::TRAD//EXCH[/30x] OR :94B::TRAD//OTCO[/30x] OR :94B::TRAD//EXCH/VARI CLEA: This field is used to indicate the place of clearing. This optional field contains BIC of SIX Clearing in CCP Cleared instructions.

#	Field	Contents
Example :94H::CLEA//CLRCHZZXXX		
6	Settlement/Trade Date	TRAD: This field specifies trade date. This will be specified in YYYYMMDD format. SETT: This field specifies settlement date. Date will be specified in YYYYMMDD format.
7	Price	This field specifies trade price. PRCT (Type Code): Price expressed as percentage of par. ACTU (Type Code): Price expressed as amount of currency per unit or per share. Example: :90A::DEAL//PRCT/97,25 :90B::DEAL//ACTU/EUR199,90 Note : In case of net orders this field will contain the average DEAL price of Gross trades.
8	Identification of Securities	
9	Indicator	This field is used to specify the Trading Capacity Indicator for the instructions whose transactions involve Stamp Duty processing. Where 8c contains the Data Source Scheme (DSS) and 4!c can be one of the values PRIN or AGEN. This field will be present only for UK market. Example : :PROC/CRST/AGEN or :PROC/CRST/PRIN
10	Status	This field will contain the following status code in case of a pre-matched instructions MACH (Matched) : Instruction has been matched.
11	Settlement Instruction Processing Narrative	This field specifies the sender to receiver additional info on settlement instruction. <u>For Manual Splits Initiated from CCP:</u> It specifies the narrative for split order status. /SPLIT/XXXXXX: This specifies the narrative for split order status where XXXXXX can be, SPLITC - for Parent order in status (Cancelled due to split). SPLITN - for New child orders(New orders created due to split). Note: Not applicable for Spanish Market instructions <u>For Instruction Matching:</u> /INFO/XXXX: This specifies the narrative for Direct input applicability where XXXX can be, YINX - Member need to instruct the settlement instruction. NINX - No need to instruct the settlement instruction. <u>For Porting:</u> /XXXXXXX: This specifies whether the order is a ported NCM order Where XXXXXXXX must be NCMPORT - It indicates that the order is a ported NCM order.
Block B End Trade Details		TRADEDET
Block C Start Financial		FIAC

#	Field	Contents
Instrument/Account		
12	Quantity of Financial Instrument	This field specifies quantity of securities to be settled. UNIT/: This refers to the number of units of securities. FAMT/: This refers to the nominal amount. Example: :36B::SETT//UNIT/20000, :36B::SETT//FAMT/250000,
13	Account	This field specifies safe custody account. Example: :97A::SAFE//20006780 :97B::SAFE/IBRC/CEND/IBRCCLRXCHZZXXX300000001T0EX0000001
14	Place of Safe keeping	This field specifies Place of safe keeping. Place code can be CUST, ICSD or NCSD.
	Block C End Financial Instrument/Account	FIAC
	Block E Start Settlement Details	SETDET
15	Indicator	SETR: This field will identify the type of transaction No Data Source Scheme, when indicator: TRAD: This field relates the transaction to the settlement of trade NETT: For Spanish market instructions against members, SETR//NETT will be sent. Data Source Scheme IBRC, Indicator is: NETE: For Spanish market instructions against Co-CCPs, SETR/IBRC/NETE will be sent STAM: This field contains the stamp duty code of the order. TCPI: When Indicator: PRIN: it means that the participant is acting as a PRINCIPAL for tax liability AGEN: it means that the participant is acting in capacity of AGENT. STCO: STCO is allowed with DSS for certain markets. Please refer to the corresponding market guide for DSS and indicators allowed for STCO. No Data Source Scheme, when indicator: NOMC: No market claim should be automatically generated. NPAR: Partial settlement is not allowed. PART: Partial settlement is allowed. Data Source Scheme COEX or IBRC, when indicator PARC: Partial settlement allowed but must satisfy a minimum cash value. Example :22F::STCO/COEX/PARC :22F::STCO/IBRC/PARC (For Spanish Market)

#	Field	Contents
		PARQ: Partial settlement allowed but must satisfy a minimum quantity of securities. Example :22F::STCO/COEX/PARQ :22F::STCO/IBRC/PARQ (For Spanish Market) Data Source Scheme REGL, when indicator: BSSP: This indicator is used to bilaterally identify the settlement instructions resulting from a partially successful buy-in. 22F::STCO/REGL/BSSP will be sent based on place of settlement. BPSS: This indicator is used to bilaterally identify the settlement instructions resulting from a partially successful buy-in. 22F::STCO//BPSS will be sent based on place of settlement.
	Sub-block E1 Start Settlement Parties	SETPRTY
16	Party	Qualifiers accepted are: DEAG (O): This field specifies Delivering agent (Counter party). Options P, Q and R. Example: :95P::DEAG//BICABCDEXXX :95R::DEAG/SCOM/CH998321 REAG (M): This field specifies Receiving agent (Receiver of securities). Options P, Q and R. Example: :95P::REAG//BICABCDEXXX :95R::REAG/SCOM/CH998321 PSET (M): This field specifies the place of settlement. Option P. Example: :95P::PSET//BICCSDAAXXX DECU (O): This field specifies the Deliverer's custodian. Option P, Q and R. Example: :95P::DECU//DREDABCDXXX RECU (O): This field specifies Receiver's custodian details. Option P, Q and R. Example: :95P::RECU//DREDABCDXXX DEI1 (O): This field specifies the Deliverer's Intermediary1. Option P, Q and R. Example: :95P::DEI1//DREDABCDXXX REI1 (O): This field specifies Receiver's Intermediary1 details. Option P, Q and R. Example: :95P::REI1//DREDABCDXXX SELL (O): This field specifies Deliverer's Instructing party (Seller, on whose behalf Delivering agent is acting). Options P, Q and R. Example:

#	Field	Contents
		:95P::SELL//DREDABCDXXX
		BUYR(O): This field specifies Receiver's Beneficiary (Buyer, on whose behalf Receiving agent is acting). Options P, Q and R.
		Example:
		:95P::BUYR//DREDABCDXXX
17	Account	This field contains safe keeping custody account number of the settlement party specified in 95a field. Example: :97A::SAFE//ACCOUNT REF :97B::SAFE/IBRC/CEND/IBRCCLRXCHZZXXX300000001T0EX0000001
	Sub-block E1 End Settlement Parties	SETPRTY
	Sub-block E3 Start Amounts	AMT
18	Amount	This field specifies amount to be exchanged for securities. Example: :19A::SETT//EUR1000,
	Sub-block E3 End Amounts	AMT
	Block E End Settlement Details	SETDET
	Block F Start Other Parties	OTHRPRTY
19	Party	BRKR (M): This field specifies the clearing member BIC or NCM BIC of the settlement instruction. Example: :95P::BRKR//BICABCDEXXX Note: This field will be sent based on subscription basis.
20	Account	This field specifies the member id and position account details Example: :97A::SAFE//A100C33B2234 Note: This field will be sent based on subscription basis.
	Block F End Other Parties	OTHRPRTY

8 Trade Status Intimation/Cancellation Status Intimation/Modification Status Intimation from SIX Clearing

MT548 – Status Intimation	
Description	Message used to report trade status intimation, cancellation status intimation and modification of status intimation.
Issuer	CCP
Recipients	General Clearing Members (GCM), Individual Clearing Members (ICM). Non-Clearing Members and Settlement Agents, with the authorization of their GCM, will be able to subscribe to this message.

8.1 Description of message MT548: Status Intimation from SIX Clearing

8.1.1 Block A. General Information

FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
Block A Start General Information	M	:16R:		GENL
1 Reference	M	:20C:	:SEME//	16x
2 Function of the Message	M	:23G:	INST CAST	/[4!c]
3 Preparation Date/Time	M	:98C:	:PREP//	8!n6!n
Sub-block A1 Start Linkages	M	:16R:		LINK
4 Number Identification	C	:13A:	:LINK//	3!c
5 Reference	M	:20C:	:RELA//	16x
	C		:POOL//	
	C		:COMM//	
	C		:PREV//	
	C		:TRRF//	
Sub-block A1 End Linkages	M	:16S:		LINK
Sub-block A2 Start Status	M	:16R:		STAT

	FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
6	Status Code	M	:25D:	:IPRC// :TPRC//	4!c
	Sub-block A2.1 Start Reason	O	:16R:		REAS
7	Reason Code	M	:24B:	:PACK// :CAND// :REJT//	4!c
8	Narrative	O	:70D:	:REAS//	6*35x
	Sub-block A2.1 End Reason	O	:16S:		REAS
	Sub-block A2 End Status	M	:16S:		STAT
	Block A End General Information	M	:16S:		GENL

8.1.2 Block B. Settlement Transaction Details

	FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
	Block B Start Settlement Transaction Details	O	:16R:		SETTRAN
9	Place	O	:94B: :94F: :94H:	:TRAD/ :SAFE// :CLEA//	[8c]/4!c/30x 4!c/4!a2!a2!c[3!c] 4!a2!a2!c[3!c]
10	Identification of Securities	M	:35B:		[ISIN1!e12!c] [4*35x]
11	Quantity of Financial Instrument	M	:36B:	:SETT//	4!c/15d
12	Amount	O	:19A:	:SETT//	[N]3!a15d
13	Settlement Participant	C	:95P: :95R:	:ACOW// :ACOW/	4!a2!a2!c[3!c] 4!c/4!a2!a2!c[3!c]
14	Account	M	:97A: :97B:	:SAFE// :SAFE/	35x [8c]/4!c/35x
15	Indicator	M M M O O O O	:22F: :22H: :22H: :22F: :22F: :22F: :22F:	:SETR/ :REDE// :PAYM// :TCPI// :STAM/ :NETT// :STCO/	[8c]/4!c 4!c 4!c 4!c [8c]/4!c 4!c [8c]/4!c
16	Intended Settlement Date	M	:98A:	:SETT//	8!n
17	Trade Date	O	:98A:	:TRAD//	8!n

	FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
18	Settlement Instruction Processing Narrative	O	:70E:	:SPRO//	6*35x
	Block B1 Start Settlement Parties	O	:16R:		SETPRTY
19	Party	<u>See Further Information</u>	:95P: :95Q: :95R:	<u>See Further Information</u>	4!a2!a2!c[3!c] 4*35x 8c/34x
20	Account	O	:97A: :97B:	:SAFE// :SAFE/	35x [8c]/4!c/35x
	Block B1 End Settlement Parties	O	:16S:		SETPRTY
	Block B End Settlement Transaction Details	O	:16S:		SETTRAN

8.2 Further information of message MT548: Status Intimation from SIX Clearing

#	Field	Contents
	Block A Start General Information	GENL
1	Reference	This field specifies Sender's reference, which will identify the reference of the CCP identifier of Gross instruction or Net reference assigned to the Net instruction.
2	Function of the Message	This field is used to identify the function of the message. INST: This is used to indicate trade status or settlement instruction status or modification status. CAST: This is used to indicate cancellation status of trade or settlement instruction.
3	Preparation Date/Time	This field specifies message preparation date and time. Date will be specified in YYYYMMDD (8!n) format and time in HHMMSS (6!n) format. Example: :98C::PREP//20020506090505
	Sub-block A1 Start Linkages	LINK Repetitive Block
4	Number Identification	This field specifies message type of the linked transaction. Example: :13A::LINK//530 - This is to intimate that linked order message. Note: This field will be sent only in case of MT530 response.
5	Reference	<u>RELA:</u> This field specifies related reference. When 13A::LINK is sent as 530, then this field will report the SEME of MT530 modification request. For other use cases, this field will contain CCP identifier of Gross instructions or the Net reference assigned to the Net instruction. <u>POOL:</u> This field specifies POOL reference. This field will be sent only in case of net instruction with the Identifier reference assigned to Net instruction.

#	Field	Contents
		Note: This reference will not be sent when 13A::LINK is sent as 530. <u>COMM:</u> This field specifies Common reference. This field will be sent only in case of Gross instructions with the Exchange Trade reference received from exchange or trading venue. Note: This reference will not be sent when 13A::LINK is sent as 530. <u>PREV:</u> This field will be sent only in case of claim instruction. This field will indicate the underlying Base CCP identifier of Gross instruction or Base Net reference assigned to the Net instruction. <u>TRRF:</u> When 13A::LINK is sent as 530, then this field will report the CCP identifier of Gross trades/instruction or Net reference assigned to Net instructions. For other use cases, this is an optional field and will be reported only for Gross instruction. This field specifies the Member Trade reference and will be reported only when it is received from exchange or trading venue. For cancellation request, it will be the copy of trade reference present in the new instructions.
	Sub-block A1 End Linkages	LINK
	Sub-block A2 Start Status	STAT
6	Status Code	This field is used to identify the status code of the message. <u>IPRC:</u> Instruction processing status. This qualifier indicates status of trade/settlement instruction. Example: :25D::IPRC//PACK (Instruction acknowledged for further processing) :25D::IPRC//CAND (Instruction has been cancelled) Note: IPRC is not reported when 13A::LINK is sent as 530 <u>TPRC:</u> Modification processing status. This qualifier indicates status of the MT530 modification request. Example: :25D::TPRC//PACK (Accepted by CCP) :25D::TPRC//REJT (Rejected by CCP. See further information on REAS block) :25D::TPRC//MODC (Modification Completed by Custodian)
	Sub-block A2.1 Start Reason	REAS Optional Block
7	Reason Code	This field is used to identify the reason code of the message. <u>PACK:</u> PACK is always reported with NARR keyword. Note: PACK reason code is not reported when 13A::LINK is sent as 530 Example:

#	Field	Contents
		:24B::PACK//NARR (This specifies Acknowledgement Reason) <u>CAND:</u> This specifies the cancellation reason code. The following codes are reported – CANS will be reported when a trade is cancelled due to netting. CANI will be reported when a trade or instruction is cancelled by initiator like Market cancellation. CANZ will be reported when a instruction is Split manually from CCP. CANT will be reported when it is cancelled due to corporate action. Note: CAND reason code is not reported when 13A::LINK is sent as 530 Example: :24B::CAND//CANS (Trade cancelled due to netting) <u>REJT:</u> REJT is always is reported with NARR keyword. Note: REJT reason code is only reported when 13A::LINK is sent as 530 Example: :24B::REJT//NARR (Modification request is rejected)
8	Narrative	Further information about the reason (specified in Field 24B) is given in this field. If 24B is sent as REJT, then this field will report the reason for rejection. :70D::REAS//XXXXX where XXXXX denotes the reason for rejection. If 24B is sent as PACK or CAND, then this field will report the below /STATUS/3!n - This specifies the proprietary status code. Example: :70D::REAS///STATUS/302
	Sub-block A2.1 End Reason	REAS
	Sub-block A2 End Status	STAT
	Block A End General Information	GENL
	Block B Start Settlement Transaction Details	SETTRAN Optional Block This block shall not be included when the MT548 is sent with status :25D::TPRC//REJT.
9	Place	<u>TRAD:</u> This field is used to indicate the place of trade. In case of cross exchange netting, trade place will be sent as 'VARI' for the resultant net instruction. Example :94B::TRAD//EXCH[/30x] OR :94B::TRAD//OTCO[/30x] OR :94B::TRAD//EXCH/VARI

#	Field	Contents
		<u>SAFE:</u> This field is used to indicate the place of safe keeping. Example :94F::SAFE//CUST/INSECHZZXXX <u>CLEA:</u> This field is used to indicate the place of clearing. This optional field contains BIC of SIX Clearing in CCP Cleared instructions. Example :94H::CLEA//CLRCHZZXXX
10	Identification of Securities	
11	Quantity of Financial Instrument	This field specifies quantity of securities to be settled. UNIT/: This refers to the number of units of securities. FAMT/: This refers to the nominal amount. Example: :36B::SETT//UNIT/20000, :36B::SETT//FAMT/250000,
12	Amount	This field specifies amount to be exchanged for securities. Example: :19A::SETT//EUR1000, :19A::SETT//NEUR1000, :19A::SETT//0, Notes on Sign: The sign has a significance for the netted transaction. For gross transactions amount will always be positive and greater than zero. For net transactions, its value depends on the direction of flow of cash. For instructions with settlement types “Delivery with Payment” and “Receive with Payment”, the sign field will be specified as N to indicate that the direction of the flow of cash is the same as securities. N - Movement of cash in the same direction as of underlying securities 0 - No movement of Cash
13	Settlement Participant	This field will report the settlement agent details. Example: :95P::ACOW//DREDABCDXXX Note: This will be reported only when 13A::LINK is sent as 530
14	Account	This field specifies safe custody account. Example: :97A::SAFE//20006780 :97B::SAFE/IBRC/CEND/IBRCDREDABCDXXX300000001T0EX0000001
15	Indicator	<u>SETR:</u> This field will identify the type of transaction. When 13A::LINK is sent as 530, then SETR field will be sent with keyword either YPRE (Release) or NPRE(Hold). Example:

#	Field	Contents
		:22F::SETR/SIXC/YPRE (YPRE denotes Release) :22F::SETR/SIXC/NPRE (NPRE denotes Hold) For all other use cases, SETR will be sent either with TRAD, NETT or CLAI. Example: :22F::SETR//TRAD (TRAD is reported for gross trades/instructions) :22F::SETR/SIXC/NETT (NETT is reported for net instructions) :22F::SETR//CLAI (CLAI is reported for claim instructions) <u>REDE:</u> This field indicates if the securities are going to be debited or credited from the safekeeping account. DELI denotes debited and RECE denotes credited. Example: :22H::REDE//DELI DELI is reported for "Delivery Free of Payment", "Delivery Versus Payment", "Delivery with Payment" and "Receive Money Only" instructions. :22H::REDE//RECE RECE is reported for "Receive Free of Payment", "Receive Versus Payment", "Receive with Payment" and "Pay Money Only" instructions. <u>PAYM:</u> This field indicates the movement of securities. APMT denotes movement of securities against payment and FREE denotes movement of securities is free of payment. Example: :22H::PAYM//APMT APMT is reported for "Receive Versus Payment", "Delivery Versus Payment", "Receive with Payment", "Delivery with Payment", "Receive Money Only" and "Pay Money Only" instructions. :22H::PAYM//FREE FREE is reported for "Receive Free of Payment" and "Delivery Free of Payment" instructions. <u>TCPI:</u> When Indicator: PRIN: it means that the participant is acting as a PRINCIPAL for tax liability. AGEN: it means that the participant is acting in capacity of AGENT. <u>STAM:</u> This field contains the stamp duty code of the order. <u>NETT:</u> This field denotes with keyword YNET only if the gross trade is net eligible or not. Example: :22F::NETT//YNET <u>STCO:</u> STCO is allowed with DSS for certain markets. Please refer to the corresponding market guide for DSS and indicators allowed for STCO.
		No Data Source Scheme, when indicator:

#	Field	Contents
		NOMC: Indicates that No market claim should be automatically generated. Data Source Scheme REGL, when indicator: BSSP: This indicator is used to bilaterally identify the settlement instructions resulting from a partially successful buy-in. 22F::STCO/REGL/BSSP will be sent based on place of settlement. BPSS: This indicator is used to bilaterally identify the settlement instructions resulting from a partially successful buy-in. 22F::STCO//BPSS will be sent based on place of settlement.
16	Intended Settlement Date	SETT: This field specifies settlement date. Date will be specified in YYYYMMDD format.
17	Trade Date	TRAD: This field specifies trade date. This will be specified in YYYYMMDD format.
18	Settlement Instruction Processing Narrative	This field specifies the sender to receiver additional info on settlement instruction. <u>For Manual Splits Initiated from CCP:</u> It specifies the narrative for split order status. /SPLIT/XXXXXX: This specifies the narrative for split order status where XXXXXX can be, SPLITC - for Parent order in status (Cancelled due to split). SPLITN - for New child orders(New orders created due to split). Note: Not applicable for Spanish Market instructions <u>For Instruction Matching:</u> /INFO/XXXX: This specifies the narrative for Direct input applicability where XXXX can be, YINX - Member need to instruct the settlement instruction. NINX - No need to instruct the settlement instruction. <u>For Porting:</u> /XXXXXXXX: This specifies whether the order is a ported NCM order Where XXXXXXXX must be NCMPORT - It indicates that the order is a ported NCM order. <u>For Hold/Release:</u> /HLDQTY/UNITNNNN,: This specifies the quantity that is held on a trade or settlement instruction. This field will be reported only when a trade or settlement instruction undergoes hold/release update. where NNNN denotes the Held quantity. Example: :70E::SPRO//HLDQTY/UNIT75,
	Block B1 Start Settlement Parties	SETPRTY This block shall not be included when the MT548 is sent with status :25D::TPRC//PACK or :25D::TPRC//REJT.
19	Party	Qualifiers accepted are: DEAG (O): This field specifies Delivering agent (Counter party). Options P, Q and R. Example: :95P::DEAG//BICABCDEXXX :95R::DEAG/SCOM/CH998321

#	Field	Contents
		REAG (O): This field specifies Receiving agent (Receiver of securities). Options P, Q and R. Example: :95P::REAG//BICABCDEXXX :95R::REAG/SCOM/CH998321 PSET (M): This field specifies the place of settlement. Option P. Example: :95P::PSET//BICCSDAAXXX DECU (O): This field specifies the Deliverer's custodian. Option P, Q and R. Example: :95P::DECU//DREDABCDXXX RECU (O): This field specifies Receiver's custodian details. Option P, Q and R. Example: :95P::RECU//DREDABCDXXX DEI1 (O): This field specifies the Deliverer's Intermediary1. Option P, Q and R. Example: :95P::DEI1//DREDABCDXXX REI1 (O): This field specifies Receiver's Intermediary1 details. Option P, Q and R. Example: :95P::REI1//DREDABCDXXX SELL (O): This field specifies Deliverer's Instructing party (Seller, on whose behalf Delivering agent is acting). Options P, Q and R. Example: :95P::SELL//DREDABCDXXX BUYR(O): This field specifies Receiver's Beneficiary (Buyer, on whose behalf Receiving agent is acting). Options P, Q and R. Example: :95P::BUYR//DREDABCDXXX
20	Account	This field contains safe keeping custody account number of the settlement party specified in 95a field. Example: :97A::SAFE//ACCOUNT REF :97B::SAFE/IBRC/CEND/IBRCDREDABCDXXX300000001T0EX0000001
	Block B1 End Settlement Parties	SETPRTY
	Block B End Settlement Transaction Details	SETTRAN

9 Collateral Claim

MT503 – Collateral Claim	
Description	Information regarding the initiation or cancellation of a Margin Call
Issuer	CCP
Recipients	General Clearing Members (GCM) and Individual Clearing Members (ICM). Payment Agents, with the authorization of their GCM, will be able to subscribe to this message.

9.1 Description of message MT503: Collateral Claim

9.1.1 Block A. General Data

	FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
	Block A Start General Information	M	:16R:		GENL
1	Reference	M	:20C:	:SEME// :SCTR//	16x
2	Function of the Message	M	:23G:	NEWM CANC	/[/4!c]
	Sub-block A1 Start Agreement	M	:16R:		AGRE
3	Agreement Indicator	M	:22F:	:AGRE//	4!c
	Sub-block A1 End Agreement	M	:16S:		AGRE
4	Preparation Date/Time	M	:98C:	:PREP//	8!n6!n
5	Indicator	M	:22H:	:COAL// :COLA//	4!c
6	Party	M	:95P:	:PTYA// :PTYB//	4!a2!a2!c[3!c]
7	Narrative	M	:70C:	:PACO//	4*35x
	Sub-block A2 Start Link Information	M	:16R:		LINK
8	Previous Message Reference	C	:20C:	:PREV//	16x
	Sub-block A2 End Link Information	M	:16S:		LINK
	Block A End General Information	M	:16S:		GENL

9.1.2 Block B. Summary

	FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
	Block B Start Summary	M	:16R:		SUMM
9	Exposed Party	M	:95P:	:EXPP//	4!a2!a2!c[3!c]
10	Amount	M		:COVA// :19B: :CCAL// :TEXA//	3!a15d
	Block B End Summary	M	:16S:		SUMM

9.2 Further information of message MT503: Collateral Claim

#	Field	Contents
	Block A Start General Information	GENL
1	Reference	Unique Message Reference SEME: Sender's Message Reference to unambiguously identify the message. SCTR: Sender's Collateral Transfer Reference. This will be the same as SEME reference.
2	Function of the Message	NEWM for initiation of margin call CANC for cancellation of margin call
	Sub-block A1 Start Agreement	AGRE
3	Agreement Indicator	This field will have code NONR to indicate 'No Reference'
	Sub-block A1 End Agreement	AGRE
4	Preparation Date/Time	This field specifies message preparation date and time. Date will be specified in YYYYMMDD(8!n) format and time in CET in HHMMSS(6!n) format.
5	Indicator	COAL: This field will contain Collateral Action Type Indicator. Code INIT will be sent to indicate first call of collateral. Example: 22H::COAL//INIT COLA: This field will have Exposure Type Indicator. Code CRPR will be sent to indicate Combination of various types of trades. Example: 22H::COLA//CRPR
6	Party	PTYA: This field specifies the collateral receiver. Option P: Qualifier PTYA will be followed by SIX Clearing BIC. Example: 95P::PTYA//CLRCHZZXXX PTYB: This field specifies the collateral provider. Option P: Qualifier PTYB will be followed by BIC of the clearing member or its payment agent. Example: 95P::PTYB//ABCXCHZZXXX

#	Field	Contents
7	Narrative	This field will contain the following lines of information: /CLGMEM/4x - This field specifies the clearing member identification of GCM/ICM. /PURPOSE/16x - This field specifies the purpose of the message. This will have the following keywords based on the purpose of the message: MRGNCALL - Margin Call DFLTFUND - Default Fund LMEMRGN - LME Margin Call /MRGNACNT/20x - This is an optional field which specifies the Margin Requirement Account. Example: 70C::PACO///CLGMEM/A100 /PURPOSE/MRGNCALL /MRGNACNT/1234ZZZ
	Sub-block A2 Start Link Information	LINK Optional block
8	Previous Message Reference	On the cancellation of margin call this field will have previous SEME reference. For initiation of margin calls this field will not be present.
	Sub-block A2 End Link Information	LINK
	Block A End General Information	GENL
	Block B Start Summary	SUMM
9	Exposed Party	Option P: Qualifier EXPP will be followed by BIC of the clearing member.
10	Amount	COVA: This field will have the value of collateral held in risk currency. This will not be reported <u>as zeroes</u> when PTYB is a payment agent. CCAL: This field will have the margin amount required in risk currency. TEXA: This field will have the total exposure by the exposed party for PURPOSE/MRGNCALL or default fund amount required by the exposed party for PURPOSE/DFLTFUND or LME fund required by the exposed party for PURPOSE/LMEMRGN in risk currency. This will not be reported when PTYB is a payment agent.
	Block B End Summary	SUMM

10 Margin Call Pre-Information Intimation

MT598-308 – Margin Call Pre-Information Intimation	
Description	Sent to clearing member whenever the account utilizations percentage reaches or crosses the percentage of utilizations for PRE-INFO
Issuer	CCP
Recipients	General Clearing Members (GCM) and Individual Clearing Members (ICM).

10.1 Description of message MT598-308: Margin Call Pre-Information Intimation

	FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
1	Transaction Reference Number	M	:20:		16x
2	Sub Message Type	M	:12:		3!n
3	Proprietary Message	M	:77E:		
4	Function of the Message	M	:23G:	GCMW ICMW NCMW	/[4!c]
5	Date/Time	M	:98C:	:PREP//	8!n6!n
6	Clearing Member Identification	M	:95R:	:CLAG/	8c/34x
7	Non-Clearing Member Identification	C	:95R:	:CLAG/	8c/34x
8	Margin Requirement Account Number	C	:97A:	:MRAC//	35x
9	Percentage of utilizations for PRE-INFO	M	:92A:	:TOTL//	15d
10	Utilization for Home Clearing Account	C	:32G:		3!a15d
11	Utilization for Client Clearing Account	O	:32U:		3!a15d
12	Percentage of Total Utilizations	M	:92A:	:TOTL//	15d
13	Collateral Available	C	:19B:	:COLL//	3!a15d
14	Collateral Unutilized	C	:19A:	:COLL//	[N]3!a15d
15	NCM margin limit	C	:19B:	:TOTL//	3!a15d
16	NCM total margin amount	C	:19A:	:TOTL//	3!a15d

	FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
17	NCM total open amount	C	:19A:	:TOTL//	3!a15d

10.2 Further information of message MT598-308: Margin Call Pre-Information Intimation

#	Field	Contents
1	Transaction Reference Number	This field will contain Sender's unambiguous Identification of the Transaction.
2	Sub Message Type	Valid Value for this field is 308
3	Proprietary Message	
4	Function of the Message	GCMW: This keyword specifies that this message is to intimate GCM wise margin call pre-info. Example: :23G:GCMW ICMW: This keyword specifies that this message is to intimate ICM wise margin call pre-info. Example: :23G:ICMW NCMW: This keyword specifies that this message is to intimate NCM wise margin call pre-info. Example: :23G:NCMW
5	Date/Time	This field specifies the message preparation date and time. Date will be specified in YYYYMMDD (8!n) format and time in CET in HHMMSS (6!n) format. Example: :98C::PREP//20010129090505
6	Clearing Member Identification	This field identifies the clearing member of SIX Clearing. Data source scheme 8c will be 'SIXC'. Proprietary code 34x will contain the clearing member ID of GCM/ICM.
7	Non-Clearing Member Identification	This field identifies the non-clearing member of GCM. Data source scheme 8c will be 'SIXC'. Proprietary code 34x will contain the four-character NCM ID. This field will be present only for NCM-wise pre-info (i.e. if field 23G contains NCMW).
8	Margin Requirement Account Number	This field specifies the Margin Requirement Account number. This field will be present only for GCM/ICM wise pre-info(i.e. if field 23G contains GCMW or ICMW).
9	Percentage of utilizations for PRE-INFO	This field will contain the percentage of utilizations for PRE-INFO which is specified by the clearing member at margin requirement account level for GCM/ICM wise PRE-INFO or NCM wise PRE-INFO. The first subfield 4!c will have the values as 'TOTL'. The second subfield 15d contains the PRE-INFO percentage of utilizations
10	Utilization for Home Clearing Account	This field indicates the utilizations for the home clearing account in Risk Currency. In case of multiple clearing accounts, all home clearing accounts will be considered. Home clearing account utilization is a sum of Total Initial Margin and Total Variation margin in Risk Currency. The Total Initial Margin is inclusive of clean Initial Margin and the below Margin Add-ons. 1. Risk Coefficient Add-on 2. Stress Add-on 3. Wrong Way Risk Add-on

#	Field	Contents
4. Liquidity Add-on		
11	Utilization for Client Clearing Account	This field indicates the utilizations for the client clearing account in Risk Currency. In case of multiple clearing accounts, all client clearing accounts will be considered. Client clearing account utilization is a sum of Total Initial Margin and Total Variation margin in Risk Currency. The Total Initial Margin is inclusive of clean Initial Margin and the below Margin Add-ons. 1. Risk Coefficient Add-on 2. Stress Add-on 3. Wrong Way Risk Add-on 4. Liquidity Add-on
12	Percentage of Total Utilizations	This field will contain the total utilizations in percentage. The first subfield 4!c will have the value as 'TOTL'. The second subfield 15d contains the percentage of utilizations.
13	Collateral Available	This field indicates the total value of collateral available for the Margin Requirement Account. The first subfield 4!c will contain 'COLL'. The second subfield 3!a15d will contain the available collateral amount in Risk Currency. This field will be present only for GCM/ICM wise pre-info(i.e. if field 23G contains GCMW or ICMW).
14	Collateral Unutilized	This field indicates the value of unutilized collateral for the Margin Requirement Account. The first subfield 4!c will contain 'COLL'. The second subfield 3!a15d will contain the available collateral amount in Risk Currency. This field will be present only for GCM/ICM wise pre-info(i.e. if field 23G contains GCMW or ICMW).
15	NCM margin limit	This field indicates the margin limit of NCM derived from pre-info utilization percentage. Subfield 4!c will contain 'TOTL'. The second subfield 3!a15d will contain the margin limit in Risk Currency. This field will be present only for NCM-wise preinfo(i.e. if field 23G contains NCMW).
16	NCM total margin amount	This field indicates the margin amount of NCM. Subfield 4!c will contain 'TOTL'. The second subfield 3!a15d will contain the margin amount in Risk Currency. This field will be present only for NCM-wise preinfo(i.e. if field 23G contains NCMW).
17	NCM total open amount	This field indicates the total open amount of NCM. Subfield 4!c will contain 'TOTL'. The second subfield 3!a15d will contain the total open amount in Risk Currency. This field will be present only for NCM-wise pre-info (i.e. if field 23G contains NCMW)

11 EOD Gross transactions

MT536 - EOD Gross transactions	
Description	This message is sent to Clearing members and contains the list of trades occurred during the day (Includes today's all exchange trades, except for cancelled trades).
Issuer	CCP
Recipients	General Clearing Members (GCM) and Individual Clearing Members (ICM). Non-Clearing Members and Settlement Agents, with the authorization of their GCM, will be able to subscribe to the MT536.

11.1 Description of message MT536: EOD Gross transactions

11.1.1 Block A. General Information

FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
Block A Start General Information	M	:16R:		GENL
1 Page Number/Continuation Indicator	M	:28E:	ONLY MORE LAST	5n/4!c
2 Reference	M	:20C:	:SEME//	16x
3 Function of the Message	M	:23G:	NEWM	/[4!c]
4 Preparation Date/Time	M	:98C:	:PREP//	8!n6!n
5 Statement Period	M	:69A:	:STAT//	8!n/8!n
6 Indicator	M	:22F:	<u>See further information</u>	[8c]/4!c
7 Party	M	:95P:	:ACOW//	4!a2!a2!c[3!c]
8 Account	M	:97A:	:SAFE//	35x
9 Activity Indicator	M	:17B:	:ACTI//	1!a
10 Additional Holdings Indicator	M	:17B:	:CONS//	1!a
Block A End General Information	M	:16S:		GENL

11.1.2 Block B. Sub-safekeeping Account

FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
Block B Start Sub-safekeeping Account	M	:16R:		SUBSAFE

	FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
	Sub-block B1 Start Financial Instrument	M	:16R:		FIN
11	Identification of Securities	M	:35B:		[ISIN1e12!c] [4*35x]
12	Price	M	:90B:	:MRKT//	4!c/3!a15d
	Sub-block B1a Start Transaction	M	:16R:		TRAN
	Sub-block B1a1 Start Linkages	M	:16R:		LINK
13	Reference	M	:20C:	:RELA// :TRRF//	16x
	Sub-block B1a1 End Linkages	M	:16S:		LINK
	Sub-block B1a2 Start Transaction Details	M	:16R:		TRANSDet
14	Place	M	:94B:	:TRAD//	[8c]/4!c/[30x]
15	Quantity of Financial Instrument	M	:36B:	:PSTA//	4!c/15d
16	Settlement Amount	M	:19A:	:PSTA//	[N]3!a15d
17	Indicator	M	:22H: :22F:	See further information	4!c [8c]/4!c
18	Date / Time	M	:98A: :98C:	:ESET// :TRAD//	8!n 8!n6!n
19	Trader Id from Exchange	M	:70E:	:TRDE//	10*35x
	Sub-block B1a2a Start Settlement Parties	M	:16R:		SETPRTY
20	Party	M	:95P: :95R: :95Q:	See further information	4!a2!a2!c[3!c] 8c/34x 4*35x
21	Trading member's account	C	:97A:	:SAFE//	35x
	Sub-block B1a2a End Settlement Parties	M	:16S:		SETPRTY
	Sub-block B1a2 End Transaction Details	M	:16S:		TRANSDet
	Sub-block B1a End Transaction	M	:16S:		TRAN
	Sub-block B1 End Financial Instrument	M	:16S:		FIN
	Block B End Sub-safekeeping Account	M	:16S:		SUBSAFE

11.2 Further information of message MT536: EOD Gross transactions

#	Field	Contents
	Block A Start General Information	GENL
1	Page Number/Continuation Indicator	This field provides the page number of the message (within a statement) and a continuation indicator to indicate the statement is to continue or that the message is the last page of the statement. ONLY: Only one page in the statement MORE: Intermediate page of a statement which contains additional pages. LAST: Last page of a statement with more than one page.
2	Reference	This field specifies the reference assigned by the sender to unambiguously identify the message. Example: :20C::SEME//2002121099999001
3	Function of the Message	This field identifies the function of the message. This will always be NEWM indicating that the message is new. Example: 23G:NEWM
4	Preparation Date/Time	This field specifies the message preparation date and time. Date will be specified in YYYYMMDD (8!n) format and time in HHMMSS (6!n) format. Example: :98C::PREP//20210305091015
5	Statement Period	This field contains the period for which the statement is prepared. The From-date in sub field 1 and To-date in sub field 2 are both inclusive in the period. Example: :69A::STAT//20210308/20210308
6	Indicator	CODE: This field indicates that the statement is complete with the value as COMP. Example: :22F::CODE//COMP SFRE: This field specifies the frequency of the statement with the value as DAIL. Example: :22F::SFRE//DAIL STBA: This field specifies the type of statement basis. This will be always reported as TRAD. Example: :22F::STBA//TRAD
7	Party	This field specifies the party which owns the account which can be the BIC Clearing member with the qualifier as ACOW. Example: :95P::ACOW//ZCCUS99XXX
8	Account	This field specifies the clearing account. Example: :97A::SAFE//C33B2234
9	Activity Indicator	ACTI: This field indicates whether the trade details are reported in this statement. The valid values are Y or N. Example: :17B::ACTI//Y
10	Additional Holdings Indicator	CONS: This field will be always populated with value as N. Example: :17B::CONS//N
	Block A End General Information	GENL
	Block B Start Sub-safekeeping Account	SUBSAFE
	Sub-block B1 Start Financial Instrument	FIN
11	Identification of Securities	This field identifies the financial instrument and description/ instrument name details. The description/instrument name part of this field is optional. Example: :35B:ISIN NO0010736879

#	Field	Contents
12	Price	This field specifies the last reported/known price of the financial instrument in a market. The following are the valid values: Price is expressed as an amount of currency per unit or per share. Example: :90B::MRKT//ACTU/EUR30,
	Sub-block B1a Start Transaction	TRAN
	Sub-block B1a1 Start Linkages	LINK
13	Reference	RELA: Specifies the CCP Identifier of the trade. TRRF: Defines the exchange reference received from the exchange or trading venue.
	Sub-block B1a1 End Linkages	LINK
	Sub-block B1a2 Start Transaction Details	TRANSDT
14	Place	This field indicates the place at which the trade was traded. The place of trade is the stock exchange (EXCH). Example: :94B::TRAD//EXCH/XMAD
15	Quantity of Financial Instrument	This field specifies the quantity of the financial instrument posting to the safekeeping account. Example: :36B::PSTA//UNIT/10,
16	Settlement Amount	This field specifies the settlement amount that is to be / was posted to the account. Example: :19A::PSTA//EUR150,
17	Indicator	<u>REDE:</u> This field specifies whether the transaction is a receive or delivery of financial instruments. Example: :22H::REDE//DELI or :22H::REDE//RECE <u>PAYM:</u> This field specifies whether the instruction is free or against payment. Example: :22H::PAYM//APMT <u>TRAN:</u> This field specifies the type of activity to which this transaction relates. Example: :22F::TRAN//SETT
18	Date / Time	<u>ESET:</u> This field specifies the Intended Settlement Date. Example: :98A::ESET//20210309 <u>TRAD:</u> This field specifies the date/time at which the trade was executed. Example: :98C::TRAD//20210308125055
19	Trader Id from Exchange	This field provides the trader id details from exchange. If there is no trade id received from exchange then value "UNKNOWN" will be reported. Example: :70E::TRDE//ZZCCUS62XXX
	Sub-block B1a2a Start Settlement Parties	SETPRTY
20	Party	<u>DEAG or REAG:</u> This field indicates the delivering party / receiving party that interacts with the place of settlement where Settlement Agent is specified.

#	Field	Contents
		The Stock delivery agent (DEAG) is mandatory if 22H::REDE//RECE is present in B1a2-block. The Stock receiving agent (REAG) is mandatory if 22H::REDE//DELI is present in B1a2-block. Example: :95P::REAG//CLRCHZZXXX Example: :95R::REAG/SCOM/CH998321 <u>BUYR and SELL:</u> This field indicates the buyer / seller details of trade. Example: :95P::BUYR//CLRCHZZXXX Note: Both Buyer and Seller details are reported. <u>PSET:</u> This field indicates the Place of Settlement value. Example: :95P::PSET//VPDKDKKXXX
21	Trading member's account	This field specifies the clearing account. Example: :97A::SAFE//C33B2234 Note: This field is reported along with buyer or seller depending on the member side.
	Sub-block B1a2a End Settlement Parties	SETPRTY
	Sub-block B1a2 End Transaction Details	TRANSDT
	Sub-block B1a End Transaction	TRAN
	Sub-block B1 End Financial Instrument	FIN
	Block B End Sub-safekeeping Account	SUBSAFE

12 Communication of non-accepted messages

MT598 – Communication of non-accepted messages	
Description	This format will be used to communicate the rejection of non-accepted messages.
Issuer	CCP
Recipients	Clearing Members

12.1 Description of message MT598: Communication of non-accepted messages

	FIELD NAME	M/O/C	TAG	QUALIFIER	FORMAT
1	Message Reference	M	:20:		16x
2	Sub-Message Type	M	:12:		3!n
3	Text	M	:77E:		73x [n*78x]

12.2 Further information of message MT598: Communication of non-accepted messages

#	Field	Contents
1	Message Reference	Unique Message Reference.
2	Sub-Message Type	Always reported with the value 001.
3	Text	Free form text message. The first line has a maximum of 73 characters, and the other lines 78 characters. The end of each line of text must end with Cr+Lf <u>Line 1:</u> REJECTING NOTICE It will always be informed with the next fixed text: "REJECTING NOTICE" <u>Line 2:</u> SEME – 16x It will be populated with the fixed text "SEME:" followed by the reference informed in the 20C::SEME of the rejected message. If no such reference is available, the field will be populated entirely with spaces. <u>Line 3:</u> MSG -- 3!x It will be informed with the fixed text "MSG:" followed by the MT message type of the rejected message. If no such value is available, the field will be populated entirely with spaces. <u>Line 4:</u> DATETM – YYYYMMDD HHMMSS It will be populated with the fixed text "DATETM:" and the processing date and time in the following format: YYYYMMDD HHMMSS. Process date and time are separated each other with a space character. <u>Line 5:</u> ERR – 10x It will be informed with the fixed text "ERR:" followed by the error code. <u>Line 6:</u> TXT – 69x It will be informed with the fixed text "TXT:" and the corresponding error description. <u>Line 7 to n:</u> These lines are reserved for future use.

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