

# International Cash Market Segment

ISO Interface Specifications

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# 1 Trades registered in the CCP

MT518 – Information concerning Trades registered at the CCP	
Description	This format is used to confirm the registration of Trades ( <del>as per Table 4 of the “Codification tables” document</del> ) in Position Accounts
Issuer	CCP
Recipients	<p>General Clearing Members (GCM) and Individual Clearing Members (ICM).</p> <p>Non-Clearing Members and Settlement Agents, with the authorization of their GCM, will be able to subscribe to the MT518.</p> <p><del>Settlement Participants</del></p>

## 1.1 Description of message MT518: Information concerning Trades registered at the CCP

### 1.1.1 Block A. General Data

	FIELD NAME	M/O	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 <b>PREA</b>	[/4!c]
3	Processing Date/Time	M	:98C:	:PREP//	8!n6!n
4	Trade Type	M	:22F:	:TRTR/ <del>/</del>	[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 <b>CCP</b> register identifier <del>number</del>	M	:20C:	: <b>MAST</b> //: <del>COMM</del> //	16x
	Sub-block A1.3 End Linkage	O	:16S:		LINK
	Sub-block A1.4 Start Linkage	<b>M</b> <del>O</del>	:16R:		LINK

	FIELD NAME	M/O	TAG	QUALIFIER	FORMAT
8	Exchange trade reference <del>Order number allocated by the trading platform</del>	M	:20C:	:COMM// <del>:PROG//</del>	16x
	Sub-block A1.4 End Linkage	M <del>O</del>	:16S:		LINK
	Sub-block A1.5 Start Linkage	O	:16R:		LINK
9	Previous Exchange trade reference <del>Market Order Id.</del>	CM	:20C:	:PREV: <del>MAST//</del>	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	TAG	QUALIFIER	FORMAT
	Block B Start Trade Data	M	:16R:		CONFDET
10	<del>Intended Settlement Date</del> Trade Date	M	:98A:	:SETT// <del>:TRAD//</del>	8ln
11	Trade Date <del>Intended Settlement Date</del>	M	:98A:	:TRAD// <del>:SETT//</del>	8ln
12	Price	M	:90A: :90B:	:DEAL//	4!c/15d 4!c/3!a15d
13	Trading Platform	M <del>O</del>	:94B:	:TRAD//	EXCH/30x
14	Place of safekeeping	O	:94F:	:SAFE//	4!c/4!a2!a2!c[3!c]
15 <del>4</del>	Cash Amount	M	:19A:	:SETT//	/[N]3!a15d
16 <del>5</del>	Side	M	:22H:	:BUSE//	SELL BUYI
17 <del>6</del>	Payment Indicator	M	:22H:	:PAYM//	4!c
18 <del>7</del>	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 <del>18</del>	Member	M	:95R: :95P:	:BUYR/SIXC <del>BMCL/</del> :BUYR//	34x 4!a2!a2!c[3!c]
21 <del>19</del>	Position Account	OM	:97A:	:SAFE//	35x
22	Client reference	O	:20C:	:PROC//	16x

FIELD NAME	M/O	TAG	QUALIFIER	FORMAT
<del>230</del> Additional information	<del>M</del> <del>0</del>	<del>:70CE:</del>	<del>:PACO//</del> <del>:-DECL//</del>	4*35x
<del>241</del> Capacity Indicator	<del>M</del> <del>0</del>	<del>:22F:</del>	<del>:TRCA//</del>	4!c
<del>25</del> Indicator	<del>O</del>	<del>:22F:</del>	<del>:INCA//</del> <del>:INCA/SIXC/</del>	4!c
Block B1 End Participant Data	M	:16S:		CONFPRTY
Block B1 Start Participant Data	M	:16R:		CONFPRTY
<del>26</del> Member	<del>M</del>	<del>:95R:</del> <del>:95P:</del>	<del>:SELL/SIXCBMCL/</del> <del>:SELL//</del>	34x 4!a2!a2!c[3!c]
<del>27</del> Position Account	<del>O</del>	<del>:97A:</del>	<del>:SAFE//</del>	35x
<del>28</del> Client reference	<del>O</del>	<del>:20C:</del>	<del>:PROC//</del>	16x
<del>29</del> Additional information	<del>M</del>	<del>:70C:</del>	<del>:PACO//</del>	4*35x
<del>30</del> Capacity Indicator	<del>M</del>	<del>:22F:</del>	<del>:TRCA//</del>	4!c
<del>31</del> Indicator	<del>O</del>	<del>:22F:</del>	<del>:INCA//</del> <del>:INCA/SIXC/</del>	4!c
Block B1 End Participant Data	M	:16S:		CONFPRTY
Block B1 Start Participant Data	M	:16R:		CONFPRTY
<del>322</del> Clearing Member	<del>M</del>	<del>:95R:</del> <del>:95P:</del>	<del>:CLBR/SIXCBMCL/</del> <del>:CLBR//</del>	34x 4!a2!a2!c[3!c]
Block B1 End Participant Data	M	:16S:		CONFPRTY
Block B1 Start Participant Data	<del>M</del> <del>0</del>	:16R:		CONFPRTY
<del>233</del> Trading Member	<del>M</del>	<del>:95R:</del> <del>:95P:</del>	<del>:INBR/SIXCBMCL/</del> <del>:INBR//</del>	34x 4!a2!a2!c[3!c]
Block B1 End Participant Data	<del>M</del> <del>0</del>	:16S:		CONFPRTY
<del>234</del> Quantity of Security	<del>M</del>	<del>:36B:</del>	<del>:CONF//</del>	4!c/15d
<del>235</del> Security ISIN	<del>M</del>	<del>:35B:</del>		ISIN1!e12!c
Block B2 Start Financial Data	O	:16R:		FIA
<del>236</del> Place of Listing <del>Fixed interest rate</del>	<del>O</del>	<del>:94B2A:</del>	<del>:PLIS/INTR//</del>	[8c]/4!c/[30x][N]15d
Block B2 End Financial Data	O	:16S:		FIA
<del>27</del> <del>Unique Trade Identifier</del>	<del>O</del>	<del>:70E:</del>	<del>:TPRO//</del>	4*35x
Block B End Trade Data	M	:16S:		CONFDET

### 1.1.3 Block C. Settlement Data

FIELD NAME	M/O	TAG	QUALIFIER	FORMAT
Block C Start Settlement Data	M	:16R:		SETDET
<del>371</del> CCP Trade type	M	:22F:	:REGT/ <del>SIXCBMCL/</del>	4!c
<del>382</del> Instruction Type	M	:22F:	:SETR// <del>BMCL/</del>	4!c
<del>3</del> Settlement Cycle	O	:22F:	:SETS/ <del>BMCL/</del>	4!e
<del>4</del> SFT type	O	:22F:	:REPT/ <del>BMCL/</del>	4!e
Block C1 Start Participant Data	M	:16R:		SETPRTY
<del>395</del> Settlement Place (CSD)	M	:95P:	:PSET//	4!a2!a2!c[3!c]
<del>6</del> CSD Trade Settlement Instruction Number	O	:20C:	:PROC//	16x
<del>7</del> Corporate Action Reference	O	:70D:	:REGI//	4*35x
Block C1. End Participant Data	M	:16S		SETPRTY
Block C1 Start Participant Data	M	:16R:		SETPRTY
<del>408</del> Settlement Participant	M	:95R: :95P:	:REAG/ <del>SIXCBMCL/</del> :REAG//	34x 4!a2!a2!c[3!c]
<del>419</del> Security Account	OM	:97A: :97B:	:SAFE//	35x [8c]/4!c/35x
<del>42</del> Narrative	O	:70C:	:PACO//	4*35x
Block C1. End Participant Data	M	:16S		SETPRTY
Block C1 Start Participant Data	M	:16R:		SETPRTY
<del>43</del> Settlement Participant	M	:95R: :95P:	:DEAG/ <del>SIXCBMCL/</del> :DEAG//	34x 4!a2!a2!c[3!c]
<del>44</del> Security Account	O	:97A: :97B:	:SAFE//	35x [8c]/4!c/35x
<del>45</del> Narrative	O	:70C:	:PACO//	4*35x
Block C1. End Participant Data	M	:16S		SETPRTY
<del>Block C3. Start Commission Data</del>	O	:16R:		AMT
<del>10</del> Brokerage amount	M	:19A:	:EXEC//	[N]3!a15d
<del>Block C3. End Commission Data</del>	O	:16S:		AMT
Block C End Settlement Data	M	:16S:		SETDET

## 1.1.4 Block E. Additional information for trade linking

FIELD NAME	M/O	TAG	QUALIFIER	FORMAT
<del>Block E Start- Additional Information for trade linking.</del>	<del>O</del>	<del>:16R:</del>		<del>REPO</del>
<del>1 — Common trade reference</del>	<del>M</del>	<del>:20C:</del>	<del>:REPO//</del>	<del>16x</del>
<del>Block E End- Additional Information for trade linking.</del>	<del>O</del>	<del>:16S:</del>		<del>REPO</del>

## 1.2 Further information of message MT518: Information concerning a Trade registered at the CCP

#	Field	Contents
	Block A Start General Data	GENL
1	Message Reference	Unique Message Reference <del>The structure for this message is: YYMMDD9999999999 where YYMMDD is the session date and 9999999999 a unique number for the session date.</del>
2	Message function and sub-function	NEWM in case of a new trade CANC in case of a cancelled trade <del>In case of a held trade it contains PREA. Otherwise, it contains NEWM</del>
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 <del>Always entered with value TRAD</del>
	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. <del>Contains the CCP register identifier</del>
	Sub-block A1.1 End Linkage	LINK
	Sub-block A1.2 Start Linkage	LINK Optional block

#	Field	Contents
6	Previous CCP register identifier	Contains the Previous CCP register identifier. <b>This reference appears only once.</b>
	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. <b>This reference appears only once.</b>
	Sub-block A1.3 End Linkage	LINK
	Sub-block A1.4 Start Linkage	LINK <b>Optional block</b>
8	<b>Exchange trade reference</b> <b>Order number allocated by the trading platform</b>	<b>This field specifies the Trade Reference received from stock exchange/MTF. This should not appear more than once in a message.</b> <b>Example:</b> <b>:20C::COMM//B14040101</b> <b>Entered for multilateral trades:</b> <b>Format:</b> <b>YYMMDD999999999</b> <b>Where:</b> <b>● YYMMDD is the order date</b> <b>● 999999999 is the order number</b> <b>For bilateral trades (Ibclear)</b> <b>Reported with the match reference</b>
	Sub-block A1.4 End Linkage	LINK
	Sub-block A1.5 Start Linkage	LINK Optional block
9	<b>Previous Exchange trade reference</b> <b>Market Order Id.</b>	<b>This field reports the original exchange reference of trade during cancellation.</b> <b>Reported for executions using multilateral platforms</b> <b>Format:</b> <b>YYMMDD999999999</b> <b>Where:</b> <b>● YYAAMMDD is the order date</b> <b>● 999999999 is the order number</b> <b>Only apply for Equity segment</b>
	Sub-block A1.5 End Linkage	LINK
	Block A End General Data	GENL
	Block B Start Trade Data	CONFDET

#	Field	Contents
10	Intended settlement date <del>Trade Date</del>	Intended settlement date <del>Trade Date</del> Format: YYYYMMDD
11	Trade date <del>Theoretical settlement date</del>	Trade date <del>Theoretical Settlement Date</del> Format: YYYYMMDD
12	Price	Option A ( <del>PRCTYIEL</del> ) 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 amounts per share: 4!c/3!a15d <del>Zero if not reported in some operations ECC</del> <del>In the event that the actual amount is negative, the price must be considered negative.</del>
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. <del>MIC of Trading Platform</del> Example :94B::TRAD//EXCH/BATE
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
154	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)
165	Side	Side (Side of the Securities Position) Reported using: <ul style="list-style-type: none"> <li>SELL for sells</li> <li>BUYI for buys</li> </ul>
176	Payment Indicator	Values reported: <ul style="list-style-type: none"> <li>APMT: Against payment</li> <li><del>FREE: Free of payment</del></li> </ul>
187	Position Indicator	Values reported: <ul style="list-style-type: none"> <li>CLOP Close Position (field 6 referring to the Trade being closed)</li> <li>OPEP Open Position</li> </ul>
<b>Block B1 Start Participant Data</b>		CONFPTY 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:

#	Field	Contents
		:95R::INVE/SIXC/N123
	<b>Block B1 End Participant Data</b>	CONFPTY
	<b>Block B1 Start Participant Data</b>	CONFPTY
2018	Member	<p>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.</p> <p>Example:</p> <p>:95R::BUYR/SIXC/A999</p> <p><del>In function of the side:</del></p> <p><del>Buy side Trades reported using:</del></p> <ul style="list-style-type: none"> <li><del>• <del>Option R: BUYR/BMCL/34x (CCP Member Code)</del></del></li> <li><del>• <del>Option P: BUYR//BIC of Member</del></del></li> </ul> <p><del>Sell side Trades reported using:</del></p> <ul style="list-style-type: none"> <li><del>• <del>Option R: SELL/BMCL/34x (CCP Member Code)</del></del></li> <li><del>• <del>Option P: SELL//BIC of Member</del></del></li> </ul>
2119	Position Account	<p>Reported with Position Account</p> <p>Example:</p> <p>:97A::SAFE//C33B2234</p>
22	Client reference	<p>This field specifies the reference of the client.</p> <p>Example:</p> <p>:20C::PROC//CLIENT-REF</p>
230	Additional Information	<p>This field will contain the following information:</p> <ol style="list-style-type: none"> <li>a. Segregated Clearing account Indicator in first line. Possible values are: <ul style="list-style-type: none"> <li>• SGCA/HOUS to indicate that it is for House trade</li> <li>• SGCA/CLIE to indicate that it is for a client trade</li> </ul> </li> <li>b. Netting indicator in the second line. Possible values are: <ul style="list-style-type: none"> <li>• NETT/NETT to indicate that the trade should be netted</li> <li>• NETT/GROS to indicate that the trade should be settled gross</li> </ul> </li> <li>c. Account details information in the third line. Possible value is: <ul style="list-style-type: none"> <li>• ACNT/XXXXXXXX</li> </ul> <p>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.</p> <p>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.</p> </li> <li>d. Allocation reference of the trade is specified in fourth line. Possible value is <ul style="list-style-type: none"> <li>• ALLOCREF/YYYYYYYY</li> </ul> <p>Where YYYYYYYY denotes the allocation reference of the trade. If it is not available 'NONREF' will be reported.</p> </li> </ol>

#	Field	Contents
		<p>Note: This 'ALLOCREF' qualifier will be reported only when :22::REGT is reported as OPEG (External Allocation)</p> <p>Example: :70D::PACO//SGCA/HOUS /NETT/NETT /ACNT/480890L /ALLOCREF/373176</p> <p>Completed as follows for multilateral trades:</p> <ul style="list-style-type: none"> <li>Client Reference reported in the order (16x) is entered in first line, value NONE is entered if this does not exist.</li> <li>External Reference reported in the order (16x) is entered in second line, value NONE is entered if this does not exist.</li> </ul> <p>Completed as follows for bilateral Trades (Iberclear):</p> <ul style="list-style-type: none"> <li>CCV entered in the first line, value NONE entered if this does not exist.</li> <li>Custodian party entered in the second line, value NONE entered if this does not exist.</li> </ul>
24	Capacity Indicator	<p>This field will contain the following values:</p> <p>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</p> <p>Corresponds to the Capacity Indicator reported in the Market Order</p> <p>Values reported:</p> <p>Before MIFID II:</p> <ul style="list-style-type: none"> <li>PRIN : Proprietary Account</li> <li>MLTF: Third party Account</li> <li>MKTM: Specialist</li> </ul> <p>With MIFID II:</p> <ul style="list-style-type: none"> <li>PRIN : MTCH</li> <li>MLTF: AOTC</li> <li>CPRN: DEAL</li> </ul> <p>Only apply for Equity segment</p>
25	Indicator	<p>This field will contain one of the following values:</p> <p>INCA//RETL to indicate that it's a retail clearing transaction. INCA/SIXC/MKTM to indicate that it's a market maker trade.</p> <p>Note: This field will not be reported in either buyer / seller occurrence where CCP is reported.</p>
	Block B1 End Participant Dat	CONFPTY
	Block B1 Start Participant Data	CONFPTY
26	Member	<p>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.</p> <p>Example:</p>

#	Field	Contents
		:95R::SELL/SIXC/A999
27	Position Account	Reported with Position Account Example: :97A::SAFE//C33B2234
28	Client reference	This is the reference of the client in 95a. Example: :20C::PROC//CLIENT-REF
29	Additional Information	<p>This field will contain the following information:</p> <p>e. Segregated Clearing account Indicator in first line. Possible values are:</p> <ul style="list-style-type: none"> <li>• SGCA/HOUS to indicate that it is for House trade</li> <li>• SGCA/CLIE to indicate that it is for a client trade</li> </ul> <p>f. Netting indicator in the second line. Possible values are:</p> <ul style="list-style-type: none"> <li>• NETT/NETT to indicate that the trade should be netted</li> <li>• NETT/GROS to indicate that the trade should be settled gross</li> </ul> <p>g. Account details information in the third line. Possible value is:</p> <ul style="list-style-type: none"> <li>• ACNT/XXXXXXX</li> </ul> <p>Where XXXXXXX denotes the account information details received in the FIX trade input (i.e., Tag 1). If it is not available 'NONREF' will be reported.</p> <p>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.</p> <p>h. Allocation reference of the trade is specified in fourth line. Possible value is</p> <ul style="list-style-type: none"> <li>• ALLOCREF/YYYYYYY</li> </ul> <p>Where YYYYYYY denotes the allocation reference of the trade. If it is not available 'NONREF' will be reported.</p> <p>Note: This 'ALLOCREF' qualifier will be reported only when :22::REGT is reported as OPEG (External Allocation)</p> <p>Example: :70D::PACO//SGCA/HOUS /NETT/NETT /ACNT/480890L /ALLOCREF/373176</p>
30	Capacity Indicator	<p>This field will contain the following values:</p> <p>1) TRCA//AGEN to indicate that the party is trading as an Agent</p> <p>2)TRCA//PRIN to indicate that the party is trading as Principal</p>
31	Indicator	<p>This field will contain one of the following values:</p> <p>INCA//RETL to indicate that it's a retail clearing transaction.</p> <p>INCA/SIXC/MKTM to indicate that it's a market maker trade.</p> <p>Note: This field will not be reported in either buyer / seller occurrence where CCP is reported.</p>

#	Field	Contents
	<b>Block B1 End Participant Data</b>	CONFPTY
	<b>Block B1 Start Participant Data</b>	CONFPTY
320	Clearing Member	Clearing Member ID Example: :95R::CLBR/SIXC/G123
	<b>Block B1 End Participant Data</b>	CONFPTY
	<b>Block B1 Start Participant Data</b>	CONFPTY
233	Trading Member	Trading Member of the Trading Platform Example: :95R::INBR/SIXC/ZZCCUS62XXX
	<b>Block B1 End Participant Data</b>	CONFPTY
234	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: <ul style="list-style-type: none"> <li>FAMT only for Bonds</li> <li>UNIT for Securities</li> </ul> <b>Volume of securities in the Trade</b> Information must be provided on whether the securities are expressed in terms of their quantity or Nominal value. The Quantity or Nominal value of the securities is entered up to a maximum of 15 numerical characters, including commas and decimal points The following is completed: <ul style="list-style-type: none"> <li>_____ FAMT(Nominal value) + Quantity, maximum two decimal places</li> <li>_____ UNIT(Securities) + Quantity, up to a maximum of 14 decimal places</li> </ul> A comma is included as the last character if the quantity has no decimal places Field defined as optional. Not completed for some CCP Trades
235	Security ISIN	ISIN code
	<b>Block B2 Start Financial Data</b>	FIA Optional block
236	Place of Listing <del>Fixed interest rate</del>	This reports the market segment code. Example: :94B::PLIS/EXCH/XHEL <del>It contains the fixed interest rate.</del> <del>Only apply for Fixed Income segment</del>
	<b>Block B2 End Financial Data</b>	FIA
27	<del>Unique Trade Identifier</del>	<del>It contains the Unique Trade Identifier (52 positions), and will be filled as follows: _____ First line will contain the first 35 characters of the UTI.</del>

#	Field	Contents
		<p>Second line will contain the rest.</p> <p>Only apply for Fixed Income segment.</p>
	Block B End Trade Data	CONFDET
	Block C Start Settlement Data	SETDET
3729	CCP Trade Type	<p>It is reported with a fixed value 'OPE' plus below operation type values:</p> <p>M - Market trade</p> <p>Q - Block trade</p> <p>T - Internal Allocation</p> <p>G - External Allocation</p> <p>E - Exercise and Maturity of the Derivatives Segment</p> <p>Example:</p> <p>:22F::REGT/SIXC/OPEM</p> <p>ECC's internal Operation code: OPEX</p> <p>It is informed as fixed 'OPE' value plus the ECC's internal Operation type.</p> <p>See Table 4 in the "Codification tables" document</p>
3829	Instruction Type	<p>This field indicates the type of settlement transaction.</p> <p>Example:</p> <p>:SETR//TRAD to indicate original trade</p> <p>Type of Settlement Instruction: DXXX</p> <p>It is informed with the fixed 'I' value plus three additional characters indicating the Settlement Instruction type.</p> <p>DVP = Delivery versus payment</p> <p>RVP = Receipt versus payment</p> <p>DWP = Delivery with payment</p> <p>DFP = Delivery free of payment</p> <p>RFP = Receipt free of payment</p> <p>PWD = Payment free of delivery</p> <p>ROC = Instructions for payment free of delivery with zero cash</p> <p>RWP = Receipt with payment</p> <p>Value NONE entered if the instruction type is not reported</p>
30	Settlement Cycle	<p>Identification of Settlement Cycle: CLQX</p> <p>Contains the number of the Settlement Cycle to which the Settlement Instruction is sent</p> <p>It is informed with the fixed 'CLQ' value plus one additional character which identifies the Settlement Cycle.</p>
31	SFT type	<p>It contains the SFT type:</p> <p>BUSE: buy/sell trade</p> <p>REPO: repo trade</p> <p>NONE: Not applicable</p>

#	Field	Contents
		<b>Only apply for Fixed Income segment</b>
	Block C1 Start Participant Data	SETPRTY
392	Settlement Place (CSD)	BIC of the CSD
33	<del>CSD Trade Settlement Instruction Number</del>	<del>Register Identifier assigned by the CSD to the settlement instruction</del>
34	<del>Corporate Action Reference</del>	<del>Corporate Action Reference entered in the first line for Adjustments due to Corporate Actions</del>
	Block C1 End Participant Data	SETPRTY
	Block C1 Start Participant Data	SETPRTY
4035	Settlement Participant	<p>This field specifies the actual settlement agent of the Buyer of the trade. If agent details are not available, then the Buyer (Member ID / Member BP ID) of the trade will be specified.</p> <p>Example:</p> <p>:95P::REAG//ZZCCUS99XXX or</p> <p>:95R::REAG/SIXC/A999</p> <p><b>Buy side instruction reported using:</b></p> <p><b>REAG- Receiving participant:</b></p> <ul style="list-style-type: none"> <li>• <del>Option R: REAG/BMCL/34x (Code of receiving CCP Participant)</del></li> <li>• <del>Option P: REAG//BIC code of receiving Participant</del></li> </ul> <p><b>Sell side instruction reported using:</b></p> <p><b>DEAG- Delivering participant</b></p> <ul style="list-style-type: none"> <li>• <del>Option R: DEAG/BMCL/34x (Code of delivering CCP Participant)</del></li> <li>• <del>Option P: DEAG//BIC code of delivering Participant</del></li> </ul> <p><b>In case you do not report the Participating Entity be reported value: NONE with option R</b></p>
4136	Participant Securities Account	<p>This field specifies the safekeeping account of the party in the CSD.</p> <p>Example:</p> <p>97A::SAFE//ACCOUNT REF AT CSD</p> <p>97B::SAFE/IBRC/IBRCBESBBXX00000003T0EX0000001</p> <p><b>The Participant's Securities Account code with the CSD</b></p> <p><b>NONE- In the event that the report has no value Securities Participant will be informed.</b></p>
42	Narrative	<p>Narrative of the contact unit or person responsible for the transaction at the party defined within the party block.</p> <p>Example:</p> <p>:70C::PACO//NCMPORT - It indicates the order is a ported NCM order</p>
	Block C1 End Participant Data	SETPRTY
	Block C1 Start Participant Data	SETPRTY

#	Field	Contents
43	Settlement Participant	<p>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.</p> <p>Example:</p> <p>:95P::DEAG//ZZCCUS99XXX or</p> <p>:95R::DEAG/SIXC/A999</p>
44	Participant Securities Account	<p>This field specifies the safekeeping account of the party in the CSD.</p> <p>Example:</p> <p>97A::SAFE//ACCOUNT REF AT CSD</p> <p>97B::SAFE/IBRC/IBRCBSABESBBXXX000000003T0EX0000001</p>
45	Narrative	<p>Narrative of the contact unit or person responsible for the transaction at the party defined within the party block.</p> <p>Example:</p> <p>:70C::PACO//NCMPORT - It indicates the order is a ported NCM order</p>
<b>Block C1 End Participant Data</b>		SETPRTY
<b>Block C3. Start Commission-Data</b>		AMT Optional block
37	Brokerage Amount	<p>Brokerage Amount of Trading Member</p> <p>[N]: Character indicating negative sign. It applies for negative amount only.</p> <p>3!a: Currency Code. It is informed with fixed "EUR" value for "Euro" currency.</p> <p>15d is the amount. There is reserved space for up to 15 numeric characters (including comma and decimal ones)</p>
<b>Block C3. Start Commission-Data</b>		AMT
<b>Block C End Settlement Data</b>		SETDET
<b>Block E Start Additional Information for trade linking</b>		REPO Optional block
38	Common trade reference	<p>For a Netting / Aggregation trade, contains the CCP trade identifier of the Settlement Instruction.</p> <p>For a repo trade, it contains the common reference of trades linking the return of the repo (only apply for Fixed Income segment).</p>
<b>Block E End Additional Information for trade linking</b>		REPO

## 2 Trade and Settlement Instructions hold/release

## MT530 – Trade and Settlement Instructions hold/release

Description	<p>This format is used to manage hold and release actions on trades and settlement instructions.</p> <p>It allows:</p> <ul style="list-style-type: none"> <li>Place a trade on hold or release a trade, either fully or partially.</li> <li>Release a settlement instruction, either fully or partially.</li> <li>Place a settlement instruction on hold (full hold only).</li> </ul>
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	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	OM	:98C: :98A:	:PREP//	8!n6!n 8!n
4	Settlement Participant	M	:95R: :95P:	:ACOW/ <del>SIXCBMCL</del> / :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	TAG	QUALIFIER	FORMAT
	Block B Start Requested Data	M	:16R:		REQD
6	CCP register identifier	M	:20C:	:TRRF//	16x
7	Hold/Release indicator	ME	:22F:	:SETT//	4!c
	Block B End Requested Data	M	:16S:		REQD

## 2.1.3 Block C. Additional Information

FIELD NAME	M/O	TAG	QUALIFIER	FORMAT
Block C Start Additional Information	M	:16R:		ADDINFO
8 Quantity of Securities	M	:36B:	:SETT/UNIT/	<del>4!e/</del> 15d
<del>9 Settlement Theoretical Date</del>	<del>M</del>	<del>:98A:</del>	<del>:EFFD//</del>	<del>YYYYMMDD</del>
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. <del>Reported using the structure: YYYYMMDD9999999999</del> <del>Where YYYYMMDD is the session date and 9999999999 a 10 character string free for the entity to use, but which must not be repeated for a session date.</del>
2	Message function and sub-function	Always entered as NEWM
3	Processing Date/Time	Date and time entered by the message issuer. <del>Format: YYYYMMDDHHMMSS</del>
4	Settlement Participant	Settlement Participant 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 Settlement Instruction to be held/released.
7	Hold/Release Indicator	Must be reported using one of these values: NPRE: Hold YPRE: Release <a href="#">Note: Partial Hold of settlement instruction is not supported</a>
	Block B End Requested Data	REQD
	Block C Start Additional Information	ADDINFO
8	Quantity of Securities	Quantity of Securities to be held or released. <del>Information must be provided on whether the Securities are expressed in terms of their</del>

#	Field	Contents
		<del>quantity or Nominal value.</del> <del>The Quantity or Nominal value is entered up to a maximum of 15 numerical characters, including commas and decimal points.</del> <del>The following is completed:</del> <del>FAMT(Nominal value) + Quantity, maximum two decimal places</del> <del>UNIT (Securities) + Quantity, up to a maximum of 14 decimal places</del> <del>A comma is included as the last character if the quantity has no decimal places.</del>
9	Settlement Theoretical Date	Settlement Theoretical Date
	Block C End Additional Information	ADDINFO

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**BME**  
Plaza de la Lealtad,1  
Palacio de la Bolsa  
28014 Madrid  
[www.bolsasymercados.es](http://www.bolsasymercados.es)