CLARA External interface for Derivates of SIX x-clear Ltd Norwegian Branch

Business Partner specifications
xcl-n-902

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1.0   **Document overview**

This document describes the external interface for the derivatives part of the SIX x-clear Norwegian branch's clearing system CLARA.

It contains the following sections:

1. Document overview
2. Functional descriptions
3. Message details
4. Appendix 1 – Error codes

1.1   **Change log**

From version 1.10 the following changes have been made:

Document layout and format changed from Oslo Clearing to SIX x-clear.

From version 1.9 the following changes have been made:

MT598-204
Description added to system status
MT535
:93B::BLOK/UNIT/quantity added. Only applicable if a pending give up on the position reported
Appendix 2 - Change in CFI codes.
"N" (Non-standarized) will replace "F" (Flexible). According to ISO10962 – 2. Edition 2001-05-01.

From version 1.8 the following changes have been made:

MT598-201
:70E::FIAN//FEE is changed to TRADEFEE, EXPIRYFEE, SLFEE, SLESTAB
MT598-204
:98A::STAT//YYYYMMDD changed to :98A::STAT//YYYYMMDDTTTTTT
MT548
Cancel of GiveUp/Allocation exampled added
Appendix 2 CFI Codes
Change in Future – Strategy from O to X

From version 1.7 the following changes have been made:

CFI codes has been updated in Appendix 2
MT598-202
:11A::FXI// is replaced with :11A::DENO//
:70C::SECO// is added. Showing instrument type
:12C::CLAS//cfi code is only applicable for derivatives. NONREF for other instruments
MT598-204

:STATUS: changed to :STATUS//
:98A::AVAL changed to :98A::STAT
MT598-203, *MT598-206*, *MT598-207*
:98A::STAT//YYYYMMDD added to show business date
MT598-207
:17B::ACTI//Y or N added.
Remove Old/new number of contract. Only Operator and factor is applicable for this field.
:98A::STAT//YYYYMMDD added.
MT598-205
Change in account format
YYYYMMDD is changed to :98A::STAT//YYYYMMDD
MT541/543
Change in format to adapt to requirement from CSD (VPS)
MT518
Added functionality for pool loan (22F::SETR//SECL or SECB). Block C.

From version 1.6 the following changes have been made:

Format example added in 3.1
Updated table in 2.
MT598-201
:19A::SETT//NOK[N]quantity is changed to :19A::SETT//[N]NOKquantity
MT598-207
Adjustment factor for Number of contracts is added
3.11.2 Example of MT541/MT543 Give up / Take up added
MT548
Block B is removed. Not in use

From version 1.5 the following changes have been made:

MT598 - 201
70C::PACO is added. Will indicate if the transaction is settled on member or client level.
 97A::SAFE bank account is removed.
MT598-202 and *203:*
/NOKN.A. will be replaced with null, when there is no price to report
MT598-203
Change in 22F::CODE field. SFRE replace CODE. DAIL replace COMP for end of day
message. ADHO replace DELT for request messages.
MT598-205
Added field Trading member ID
Added field H/C/M (house/client/maker)
MT598-202
Added field: 70C::PACO//Y or N or NONREF
90B::EXER - Only mandatory for instrument type OPTIONS. For other instrument this fields
must be excluded.
Change from :CSIZE//quantity to :36B::SIZE//UNIT/quantity
MT518 confirmation
Added following fields:

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:95P::CLBR//memberbic
:95P::ETC1//oslocbic
Block C. This is only added if there is a trade in the equity market.
the member main settlement account
MT518 and *MT541/MT543*
16R LINK and 20C PREV added and must be filled in when a cancel is sent.
MT541/543
:20C::PROC// is added and must be filled in if the allocation is intended as Give up (GU) or Take up (TU). Optional field.
MT546
20C::RELA will not show Local reference at OC. This is visible in 20C::SEME. 20C::RELA will always show NONREF.
MT598-207 Corporate action fixed values
New message created
MT536 Close transactions
New message created

From version 1.4 the following changes have been made:

MT598-206 Instrument Open Interest
New message created
MT598-204 System Information
New status codes added
MT598-202 Instrument reference data
94B::TRAD/EXCH/mic added in block B
MT598-203 Instrument prices
22F::CODE//indicator added in block A
:93B::AGGR//UNIT/quantity - Open interest removed
MemberID field is (95R::ACCOW/IDENT/id) is added to the following messages:
MT598-201,MT541/MT543, MT549, MT535, MT536, MT542 and MT546.
MT541/MT543
16R:LINK / 16S:LINK added to trade reference.

From version 1.3 the following changes have been made:

Mandatory / Optional field is added to MT518 trade, MT541/MT543 position allocation and MT542 Exercise request / deny. If there is no data to report the optional field must be excluded. A message with a blank field will not be accepted.

Appendix 3 - MT598 203 Prices added.

From version 1.2 the following changes have been made:

Change in MT598-201/202/203:

Field 35B, Change from :35B::ISIN to :35B:ISIN
MT518- trades and cancellations

New field added:

Buy/Sell: Field :70E::DECL//M or T

From version 1.1 the following changes have been made:

MT518 - trades and cancellations

Fields removed:

:19A::SETT//NOKamount	Settlement amount

From version 1.0 the following changes have been made:

MT598 – 202:

New fields added:

:98A::STRT//YYYYMMDD	Start date
:98A::LAST//YYYYMMDD	Last trade date
:12C::CLAS//cficode	CFI code (appendix 2)
:70E::FIAN//dividendadj	Dividend adjustment(STD, NODIV, FULLDIV)

Fields removed:

:12B::OPST//AMER	Option style (AMER or EURO)
:12B::OPTI//CALL	Option type (CALL or PUTO)
:12B::CLAS//STD	Product type (STD, OTC)
:ITYPE//OP	Instrument type (OP, FU, FW, BL)

MT518 New trades:

New fields added:

:12C::CLAS//cficode	CFI code (appendix 2)
:70E::FIAN//dividendadj	Dividend adj (STD, NODIV, FULLDIV))

Fields removed:

:12B::OPST//AMER or EURO	American or European option
:12B::OPTI//CALL or PUTO	Call or Put option

Appendix 2 added.

1.2 Disclaimer

SIX x-clear expressly disclaims any liability in connection with this document. This document has been prepared on the basis of the information available. SIX x-clear has made reasonable efforts to ensure that the information in this publication is materially correct at the

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1.3 License and other costs

Costs for access to the interface will be regulated in the SIX x-clear official fee list. All other costs related to access to the interface, including but not limited to using the SWIFT network, should be covered by the member itself.

1.4 Contact details

Any questions regarding this specification shall be sent to:
xcleartech.no@six-securities-services.com.

1.5 Connection parameters

SIX x-clear uses the following BIC codes:

Test environment:	OSCLNOK0
	ZYBENOK0
Production environment:	OSCLNOKK
	OSCLNOKX

1.6 Message validation

SIX x-clear has validated that all messages are compatible with ISO15022 standards.

1.7 Connection methods

SIX x-clear can receive both ISO15022 messages over IBM Websphere MQ or through the SWIFT network. Connection through MQ requires either a network connection through a Finansnett Norge (FNN; http://fnn.no/) node for secure internet, or encryption setup in the MQ channels. SSL certificates must also be installed to ensure encryption. Message exchange on the SWIFT platform requires joining SIX x-clear Closed User Group with BIC OSCLNOKK in addition to an exchange of RMI keys. SIX x-clear and its clearing members must set up a BIC relationship before any messages may be sent or received.

SIX x-clear will always use OSCLNOKK in the header when sending messages. Messages sent to SIX x-clear must always be sent to OSCLNOKX.

Please contact SIX x-clear for further details.

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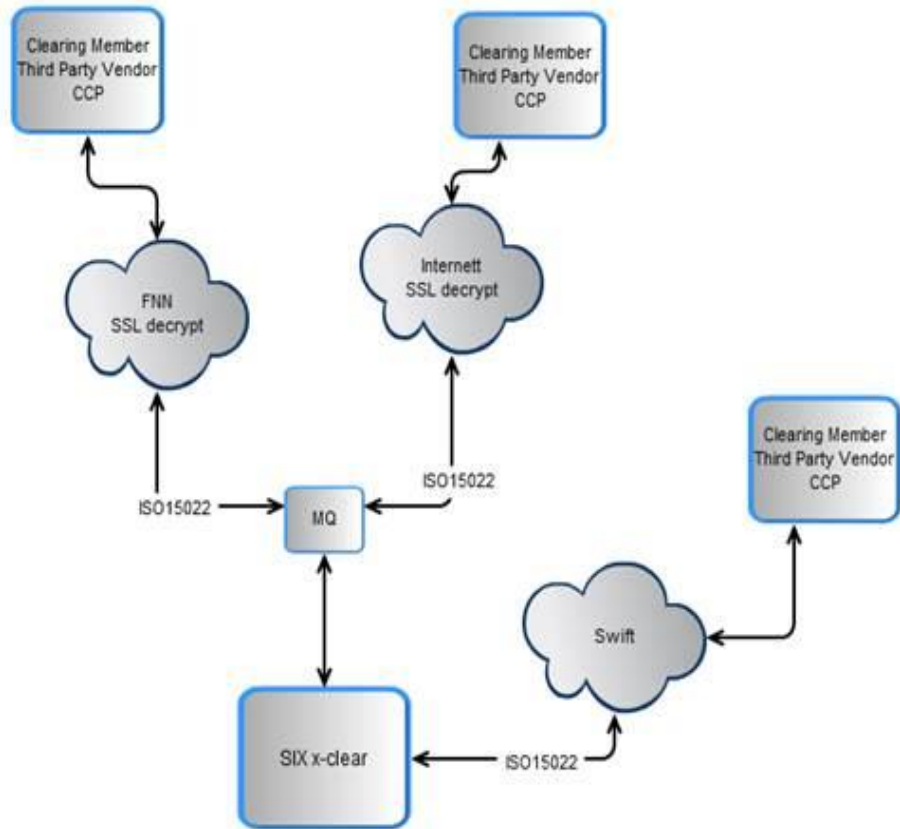
2.0 Functional descriptions

This section will give a functional description on how to use MT messages. For details on the content of each message see section "Message Details" in this document.

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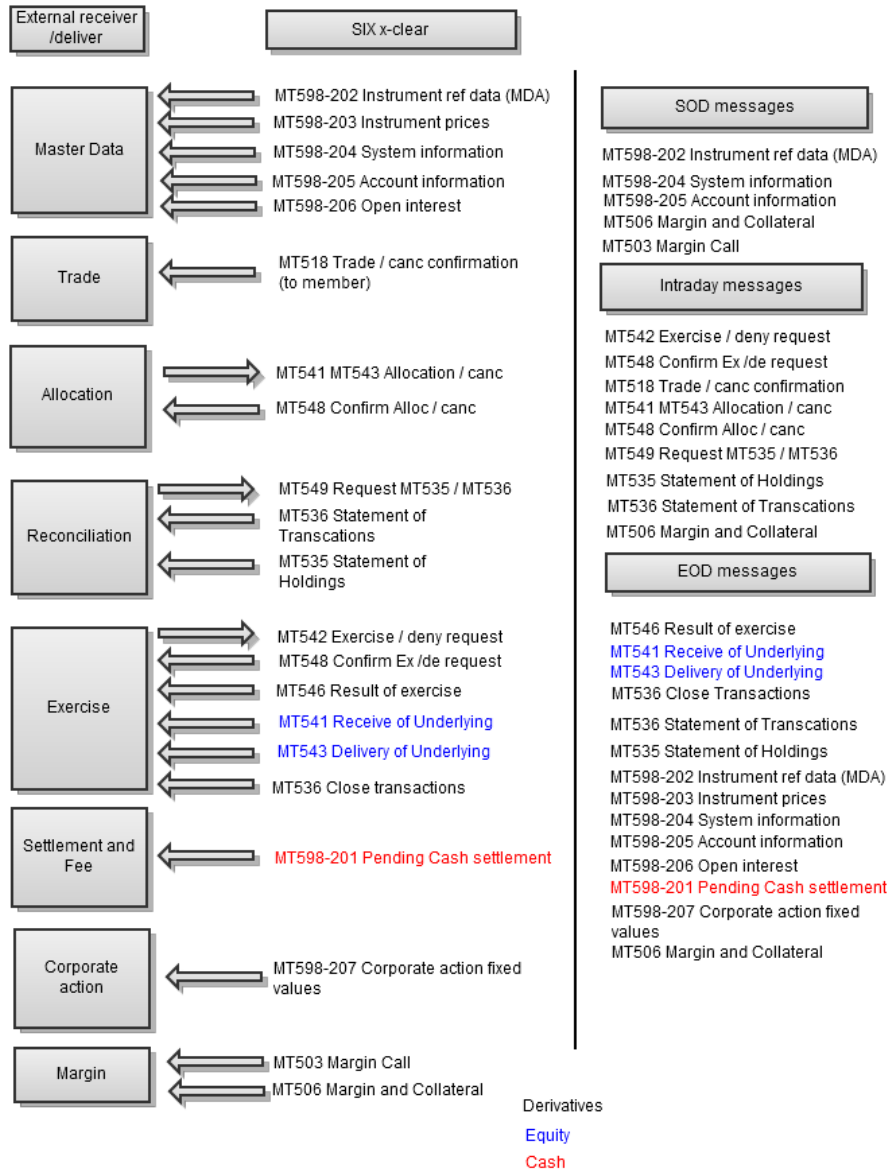
2.1 Generic message flow

All MT messages that are updating the clearing system will receive an MT548 message as an acknowledge/response. For MT messages requesting information, the relevant response message will be defined. If the MT message sent to SIX x-clear results in an error then a negative MT548 will be sent if possible. Please contact SIX x-clear if you do not receive an MT548.

Error codes are defined in Appendix 1 to this document.

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2.2 Master data (static data)

All master (static) data will be sent out End-Of-Day to those that have set up a subscription. We have used the generic MT598 message since there are no pre-defined ISO messages for these messages.

- **MT598 – 202 Instrument Reference Data (MDA)**. This message will include all active instruments.

- **MT598 – 203 Instrument Values**. This message will for each active instrument show prices (closing, fixing, margin) calculated in the clearing system.

- **MT598 – 204 System information**. This message will be sent at start and end of day and show the status of our clearing system. It will be either OPEN (available for receiving MT messages) or CLOSED. In addition it will also be sent with other relevant statuses.

- **MT598 – 205 Account information**. This message will contain account information for accounts owned by the clearing member.

- **MT598 - 206 Instrument Open Interest.** This message will for each active instrument show open interest calculated in the clearing system

2.3 Trade

A MT518 confirmation message is sent from SIX x-clear to the relevant member when a trade or cancel is accepted in the clearing system.

2.4 Allocation

Allocations can occur automatically if the trade from the marketplace contains information of the sub-account.

The member can also send an allocation instruction in an MT541 or MT543 message. MT541 must be used to allocate a short position and MT543 to allocate a long position. It is also possible to cancel an allocation the same day as the message has been sent.

An allocation will be confirmed with an MT548 message.

2.5 Reconciliation

Different messages are used for reconciliation purposes. MT549 messages can be used by the member to request a list of transactions or holdings on a specified account for the production date. The result will be returned in:

- MT536 message - return a list of all transactions
- MT535 message - return a list of all positions

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The MT535 and MT536 will also be sent as an end-of-day message for those that have set up a subscription.

2.6 Exercise

A member can during the day send requests for exercise or deny. If several messages on the same account and instrument are sent, the last message confirmed by the system will be the valid request. There will be no balance check on the request since the position can change during the day. If the value requested (or denied) is higher than the actual holding, the whole position will be exercised (or denied). Errors will be returned in a MT548 message.

The MT542 message is used for exercise request or denies:

- A cancel on a previous request is done by sending a CANC message with the same format and indicating the original sendersreference in PREV.

- For an exercise or deny "all" message, set the highest possible value

An MT548 message will be used to confirm the exercise/deny request. Please note that no balance check will be performed.

After the exercise procedure is run at end-of-day, the result will be published in an MT546 message. Also a MT598-20x message will be sent and show all closed derivative series after exercise. In addition MT541/MT543 messages will be sent to instruct the receipt or delivery of the underlying instrument.

2.7 Settlement and fees

At end-of-day, an "MT598 - 201 Pending cash settlement" can be sent for each of the settlement types defined below. New settlement types can be added. It will show all calculated cash settlements and one message will be sent per account.

- FEE (TRADEFEE, EXPIRYFEE, SLFEE, SLESTAB)
- M2M
- INTEREST
- EXPIRATION
- PREMIUM

2.8 Corporate actions

A corporate action (CA) is defined in the clearing system according to rules defined by the marketplace. All adjustment information (factors etc.) will be published at end-of-day in an MT598-207 message. New series will be published in the ordinary instrument MT598-202 message. The CA will be executed after the normal end-of-day processing.

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3.0   Message details

3.1   **SWIFT message block structure**

ISO 15022 interface with SIX x-clear

BLOCK 1 and BLOCK 2 must be completed correctly in accordance with the standard format. The following paragraphs provide an explanation of these blocks together with examples. If these blocks are not completed correctly, the transaction will be refused. Please note that the contents of the blocks will differ depending on whether the message is sent to SIX x-clear or is sent by SIX x-clear.

A message will always comprise the following blocks:

- **Block 1** - Basic Header Block
- **Block 2** - Application Header Block
- **Block 4** - Text Block

Format example:

{1:Block 1}{2:Block 2}{4:
Block 4
-}

3.1.1   **Description of the blocks – messages sent to SIX x-clear**

In the case of messages sent to SIX x-clear, the blocks must be completed as follows:

Block 1 Basic Header Block

- Block Identifier   - '1'. Must be completed
- Application Identifier   - 'F'. Must be completed
- Service Identifier   - '01'. Must be completed
- SIX x-clear's BIC code   - 8 alphanumeric. Must be completed
- Logical Terminal Code   - 'X'. Must be completed
- Branch code   - 3 alphanumeric (if unavailable use XXX)
- Session Number[*]   - 4 numeric. Must be completed
- Sequence Number[*]   - 6 numeric. Must be completed

Example of block 1: {1:F01OSCLNOKKAXXX0001000006}

[*] No validation of the content is carried out by SIX x-clear except for checking that only numeric characters are entered in fields defined as numeric etc.

Block 2 Application Header Block

- Block Identifier   - '2'. Must be completed.
- Input/output Identifier   - 'O'. Must be completed.

- Message Type   - 3 alphanumeric e.g. 540. Must be completed
- Input Time[*]   - HHMM. Must be completed.

Message Input Reference comprises:

- Date   - YYMMDD. Must be completed.
- Sender's BIC code   - 8 alphanumeric. Must be completed.
- Logical Terminal Code   - 'X'. Must be completed.
- Branch code   - 3 alphanumeric (if unavailable use XXX)
- Session Number *   - 4 numeric. Must be completed.
- ISN[*]   - 6 numeric, internal sequence number. Must be
  completed.
- Output Date[*]   - YYMMDD. Must be completed.
- Output Time[*]   - HHMM. Must be completed.
- Message Priority   - 'N' must be completed.

Example of block 2:

{2:O5421732041022SPRONO22XXXX12341234560410221732N}

[*] No validation of the content is carried out by SIX x-clear except for checking that only numeric characters are entered in fields defined as numeric etc.

Block 3 User Header Block

Not currently used by SIX x-clear.

Block 4 Text Block

This block contains the content of the ISO 15022 message.

3.1.2   **Description of the blocks – messages received from SIX x-clear**

In the case of messages sent from SIX x-clear, the blocks will be completed as follows:

Block 1 Basic Header Block

- Block Identifier   - '1'. Must be completed.
- Application Identifier   - 'F'. Must be completed.
- Service Identifier   - '01'. Must be completed.
- SIX x-clear's BIC code   - 8 alphanumeric. Must be completed.
- Logical Terminal Code   - 'X'. Must be completed.
- Branch code   - 3 alphanumeric (if unavailable use XXX)
- Session Number[*]   - 4 numeric. Must be completed.
- Sequence Number[*]   - 6 numeric. Must be completed.

Example of block 1:

{1:F01OSCLNOKKAXXX0001000006}

[*]No validation of the content is carried out on receipt except for checking that only numeric characters are entered in fields defined as numeric etc.

Block 2 Application Header Block

- Block Identifier   - '2'. Must be completed.
- Input/output Identifier   - 'I'. Must be completed.
- Message Type   - 3 alphanumeric e.g. 544. Must be completed.
- Receiver's BIC   - 8 alphanumeric. Must be completed. BIC code for the recipient.
- Logical Terminal Code   - 'X'. Must be completed.
- Branch code   - 3 alphanumeric (if unavailable use XXX)
- Message Priority   - 'N'. Must be completed.

Example of block 2:

{2:I547NDEANOKKXXXXN}

Block 3 User Header Block

Not currently used by SIX x-clear.

Block 4 Text Block

This block contains the content of the ISO 15022 message.

3.1.3   **The format of block 4 field tags**

:nna:

nn = Numbers
a = Optional letter, which may be present on selected tags

The length of a field is as follows:

nn = Maximum length
nn! = Fixed-length
nn-nn = Minimum and maximum length
nn * nn = Maximum number of lines times maximum line length

The format of the data is as follows:

n = Digits
d = Digits with decimal comma
h = Uppercase hexadecimal
a = Uppercase letters

c = Uppercase alphanumeric
e = Space
x = SWIFT character set
N = Negative sign.
[...] = Brackets indicate an optional element

For example:

4!c[/30x] - This is a fixed 4 uppercase alphanumeric, optionally followed by a slash and up to 30 SWIFT characters.

ISIN1!e12!c - This is a code word followed by a space and a 12 fixed uppercase alphanumeric.

Certain fields may contain sub-fields, in which case there is no CRLF between them. Validation is not supported.

Certain fields have different formats that depend on the option that is chosen. The option is designated by a letter after the tag number, for example:

:32A:000718GBP1000000,00 → Value Date, ISO Currency, and Amount
:32B:GBP1000000,00 → ISO Currency and Amount

The SWIFT standards for amount formats are: no thousand separators are allowed (10,000 is not allowed, but 10000 is allowed); use a comma (not a decimal point) for a decimal separator (1000,45 = one thousand and forty-five hundredths).

3.2 SWIFT character set

It is a SIX x-clear requirement that all free text fields and character fields are submitted using the SWIFT character set (X Character set).

S.W.I.F.T. Character Set X:

abcdefghijklmnopqrstuvwxyz
ABCDEFGHIJKLMNOPQRSTUVWXYZ
0 1 2 3 4 5 6 7 8 9
V - ? : ( ) . , ' + { }
CrLf Space character

Although part of the character set, the curly brackets are permitted as delimiters and cannot be used within the text of user-to-user messages. CrLf is used as line separator.

3.3 MT598 - 201 Pending cash settlement

This message will be sent at end-of-day and shows all calculated cash settlements. One message is sent per account subscribing. It will be shown at account level, for related instruments if applicable, and marked with settlement date.

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Block	MT598 - 201	Pending cash settlement	ISO format
	:20:semeref	Senders reference	16x
	:12:201	Message type	3!n
	:77E:9999/ONLY/MORE/LAST	Page # and Continuation indicator	73x / [n*78x]
A	:16R:GENL	General information	GENL
	:23G:NEWM	Function of the message	4!c
	:98C::PREP//YYYYMMDDTTTTTT	Preparation date/time	:4!c//8!n6!n
	:22F::CODE//COMP	Complete	:4!c//4!c
	:22F::SFRE//DAIL	Daily frequency	:4!c//4!c
	:95R::ACOW/IDENT/memberid	Member Id	:4!c/8c/34x
	:97A::SAFE//account	Clearing account	:4!c//35x
	:17B::ACTI//Y or N	Flag (N= No holdings)	:4!c//1!a
	:16S:GENL		GENL
C	:16R:SETTRAN		SETTRAN
	:35B:ISIN	Related instrument isin	[ISIN1!e12!c]
		Related instrument ticker	[4*35x]
	:70C::PACO//settlement	SETTLECLIENT or SETTLEMEMBER	:4!c//35x
	:19A::SETT//[N]NOKquantity	Settlement Amount (N if debit amount)	:4!c//[N]3!a15d
*	:98A::SETT//YYYYMMDD	Settlement date	:4!c//8!n
	:70E::FIAN//attributetext	Instrument Attribute Narrative.	:4!c//10*35x
	:98A::PROC//YYYYMMDD	Calculation date	:4!c//8!n
	:16S:SETTRAN		SETTRAN

* Contents of 70E::FIAN will be according to the list below:

- TRADEFEE
- EXPIRYFEE
- SLFEE
- SLESTAB (establishment fee)
- M2M
- INTEREST
- EXPIRATION
- PREMIUM

3.4 MT598 – 202 Instrument Reference Data (MDA)

This message will include all active and suspended derivative instruments and underlying equities.

Intraday generated series will be sent to all subscribers as soon as they are created.

Block B is repetitive.

Block	M/O	MT598 - 202	Instrument reference data	ISO format
	M	:20:semeref	Senders reference	16x
	M	:12:202	Message type	3!n
	M	:77E:9999/ONLY/MORE/LAST	Page # and Continuation indicator	73x / [n*78x]
A	M	:16R:GENL	General information	GENL
	M	:23G:NEWM	Function of the message	4!c

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Block	M/O	MT598 - 202	Instrument reference data	ISO format
	M	:98C::PREP//YYYYMMDDTTTTTT	Preparation date/time	:4!c//8!n6!n
	M	:16S:GENL		GENL
B	M	:16R:SUBSAFE		SUBSAFE
	M	:35B:ISIN	Instrument isin	[ISIN1!e12!c]
	M		Instrument ticker	[4*35x]
	M	:35B:ISIN	Underlying isin	[ISIN1!e12!c]
	M		Underlying ticker	[4*35x]
	M	:70C::PACO//Y or N or NONREF	Derivatives: Yes or No, or NONREF	:4!c//4*35x
	M	:70C::SECO//instrument type	EQ,ETF, IX,SL, FU, FW, OP	:4!c//4*35x
	M	:94B::TRAD//EXCH/mic	Place of listing (MIC)	:4!c//4!c[/30x]
	M	:11A::DENO//NOK	Currency	:4!c//3!c
	M	:98A::STRT//YYYYMMDD	Start date	:4!c//8!n
	M	:98A::LAST//YYYYMMDD	Last trade date	:4!c//8!n
	M	:98A::EXPI//YYYYMMDD	Expiration date	:4!c//8!n
	M	:36B:SIZE//UNIT/quantity	Contract size	:4!c//4!c/15d
	M	:12C::CLAS//cficode	CFI code (appendix 2)	:4!c//6!c
	M	:70E::FIAN//div.adj	Div. adjustment(STD, NODIV, FULLDIV)	:4!c//10*35x
	O	:90B::EXER//ACTU/NOKprice,	Strike price	:4!c//4!c/3!a15d
	M	:STATUS:ACTIVE	Instrument status (active, suspended)	
	M	:16S:SUBSAFE		SUBSAFE

90B::EXER - Only mandatory for instrument type OPTIONS (OP). For other instruments this field must be excluded.

For Equity instruments the "underlying isin" and ticker will be the same as "instrument isin" and ticker.

70C::PACO is only applicable for equity, ETF and index. The field will show if SIX x-clear allows derivative series on the underlying. For derivatives series 70C::PACO will always show NONREF.

3.5 MT598 – 203 Instrument Prices

This message will show prices in the clearing system. Block B is repetitive.

Block	MT598 - 203	Instrument values	ISO format
	:20:semeref	Senders reference	16x
	:12:203	Message type	3!n
	:77E:9999/ONLY/MORE/LAST	Page # and Continuation indicator	73x / [n*78x]
A	:16R:GENL	General information	GENL
	:23G:NEWM	Function of the message	4!c
	:98C::PREP//YYYYMMDDTTTTTT	Preparation date/time	:4!c//8!n6!n
	:98A::STAT//YYYYMMDDTTTTTT	Business date	:4!c//8!n6!n
	:22F::SFRE//indicator	DAIL = End of day, ADHO = request	:4!c//4!c
	:16S:GENL		GENL

Block	MT598 - 203	Instrument values	ISO format
B	:16R:SUBSAFE		SUBSAFE
	:35B::ISIN	Instrument isin	[ISIN1!e12!c]
		Instrument ticker	[4*35x]
*	:FIXING//ACTU/NOKprice	Fixing price	:6!c//4!c/3!a15d
*	:CLOSING//ACTU/NOKprice	Closing price	:7!c//[N]3!a15d
*	:LMARGIN//ACTU/NOKprice	Long margin price	:7!c//[N]3!a15d
*	:SMARGIN//ACTU/NOKprice	Short margin price	:7!c//[N]3!a15d
	:16S:SUBSAFE		SUBSAFE

*If there is no price available, only "null," will be visible.

Example: :LMARGIN//ACTU/null,

*Further description in Appendix 3

3.6   MT598 – 204 System information

This message will be sent from the system to the subscribing member. Status codes will follow the list below.

Block	MT598 - 204	System information	ISO format
	:20:semeref	Senders reference	16x
	:12:204	Message type	3!n
	77E:9999/ONLY/MORE/LAST	Page # and Continuation indicator	73x / [n*78x]
A	:16R:GENL	General information	GENL
	:20C::SEME//semeref	Unique sender's reference	:4!c//16x
	:23G:NEWM	Function of the message	4!c
	:98C::PREP//YYYYMMDDTTTTTT	Preparation date/time	:4!c//8!n6!n
	:98A::STAT//YYYYMMDD	Business date	:4!c//8!n
	:STATUS//status	Status code (see description below)	
	:16S:GENL		GENL

Status codes from the system:

OPEN

- Clearing system is open for incoming messages.

CLOSED

- Clearing system is closed for incoming messages.

EXERCISE COMPLETE

- Confirmation that exercise is complete and all relevant messages have been sent.

CA ADJUST COMPLETE

- Corporate action adjustment is completed. Message will be sent every day, even if there is nothing to adjust

EOD COMPLETE

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- End-of-day is complete and all end-of-day messages have been sent

3.7 MT598 – 205 Account information

This proprietary message will contain account information. All active clearing and trading accounts will be sent for the subscribing member. The SIX x-clear account structure contains 3 fields, separated with space character. Operator = Clearing member, Owner = Clearing member or non-clearing members and accounts. The maximum size of field 77E is limited to 9800 characters. If the message exceeds this number it will be divided into several messages and this be shown in the page # and Continuation indicator.

Block	MT598 - 205	Account information	ISO Content
A	:20:semeref	Senders reference	16x
	:12:number	Message type	3!n
	:77E:9999/ONLY/MORE/LAST	Page # and Continuation indicator	[n*78x]
		Further description on 77E below	

Description of 77E:

Repetetiv field	*Explanation*
:98A::STAT//YYYYMMDD	Business date
TSTGCM	Operator (GCM / ICM)
TSTNCM	Owner (ICM / NCM)
TRTSTACC	Account
Test account	Account name
TR / CL	Account type
ID / N.A.	Trading member ID (only applicable on TR account)
H / C / M	House/Client/Market Maker

Example MT598 - 203
:20:semeref
:12:205
:77E:1/ONLY
20130124
TSTGCM/TSTNCM/TRTSTACC1/TestAccount/TR/NCM/C/
TSTGCM/TSTNCM/CLTSTACC2//CL/N.A./C/
TSTGCM/TSTNCM/CLTSTACC3/Test Account3/CL/N.A./C/

N.A.= Not applicable.

3.8 MT598 – 206 Instrument Open Interest

This message will show open interest in the clearing system. Block B is repetitive.

Block	MT598 - 203	Instrument values	ISO format
	:20:semeref	Senders reference	16x
	:12:206	Message type	3!n
	:77E:9999/ONLY/MORE/LAST	Page # and Continuation indicator	73x / [n*78x]
A	:16R:GENL	General information	GENL
	:23G:NEWM	Function of the message	4!c

Block	MT598 - 203	Instrument values	ISO format
	:98C::PREP//YYYYMMDDTTTTTT	Preparation date/time	:4!c//8!n6!n
	:98A::STAT//YYYYMMDD	Business date	:4!c//8!n
	:22F::CODE//indicator	COMP=Complete, DELT=Intra day	:4!c//4!c
	:16S:GENL		GENL
B	:16R:SUBSAFE		SUBSAFE
	:35B::ISIN	Instrument isin	[ISIN1!e12!c]
		Instrument ticker	[4*35x]
	:93B::AGGR//UNIT/quantity	Open interest	:4!c//15d
	:16S:SUBSAFE		SUBSAFE

3.9   **MT598 – 207 Corporate Action fixed values**

This message will be sent from SIX x-clear to the subscribing member at end-of-day when the corporate action is registered in the clearing system. The message includes all adjustment factors necessary to perform an adjustment. It also connects the adjusted instrument to the original instrument. New instruments will be sent in the MT598-202 message.

Block	MT598-208	Corporate action	ISO format
	:20:semeref	Senders reference	16x
	:12:207	Message type	3!n
	:77E:9999/ONLY/MORE/LAST	Page # and Continuation indicator	73x / [n*78x]
A	:16R:GENL	General information	GENL
	:23G:NEWM	Function of the message	4!c
	:98C::PREP//YYYYMMDDTTTTTT	Preparation date/time	:4!c//8!n6!n
	:98A::STAT//YYYYMMDD	Adjustment date	:4!c//8!n
	:17B::ACTI//Y or N	Flag (N = No adjustment	:4!c//1!a
	:16S:GENL		GENL
B	:16R:SUBSAFE		SUBSAFE
	:35B:ISIN	Old instrument isin	[ISIN1!e12!c]
		Old instrument ticker	[4*35x]
	:35B:ISIN	New instrument isin	[ISIN1!e12!c]
		New instrument ticker	[4*35x]
	:OPERATOR//0, 1, 2 , 3 or 4	Contract size Operator	8!c//1d
	:92D::NEWO//0,1/1,	Contract size adjustment factor	:4!c//15d/15d
	:36B::SIZE//UNIT/quantity	Old contract size	:4!c//4!c/15d
	:36B::SIZE//UNIT/quantity	New contract size	:4!c//4!c/15d
	:OPERATOR//0, 1, 2 , 3 or 4	Strike price operator	8!c//1d
	:92D::NEWO//0,1/1,	Strike price adjustment factor	:4!c//15d/15d
	:90B::EXER//ACTU/NOKprice,	Old Strike price	:4!c//4!c/3!a15d
	:90B::EXER//ACTU/NOKprice,	New Strike price	:4!c//4!c/3!a15d
	:OPERATOR//0, 1, 2 , 3 or 4	Deal price operator	8!c//1d
	:92D::NEWO//0,1/1,	Deal price adjustment factor	:4!c//15d/15d
	:OPERATOR//0, 1, 2 , 3 or 4	Number of contracts Operator	8!c//1d
	:92D::NEWO//0,1/1,	Number of contracts adjustment factor	:4!c//15d/15d
	:16S:SUBSAFE		SUBSAFE

Operator description:

0 = N.A.   (not relevant for this instrument)
1 = +   (addition)
2 = -   (minus)
3 = /   (divide)
4 = *   (multiply)

3.10   **MT518 - Trade confirmation**

This message will be sent from SIX x-clear to the member as soon as a trade or cancellation is received and accepted by the clearing system or a pool loan is received from VPS. The clearing account received in 97A::SAFE will be where the trade is booked. This will be on either a main account or sub-account if the trade is received with an auto-allocation.

Block	MT518	New Trades	ISO format
A	:16R:GENL	General info	GENL
	:20C::SEME//semeref	Senders Reference	:4!c//16x
	:23G:NEWM or CANC	Function of the message	4!c
	:98C::PREP//YYYYMMDDTTTTTT	Preparation date/time	:4!c//8!n6!n
	:22F::TRTR//TRAD	Trade indicator	:4!c//4!c
	:16R:LINK		LINK
	:20C::TRRF//traderef	Reference to trade code	:4!c//16x
	:16S:LINK		LINK
	:16S:GENL		GENL
B	:16R:CONFDET		CONFDET
	:98A::SETT//YYYYMMDD	Settlement date	:4!c//8!n
	:98C::TRAD//YYYYMMDDTTTTTT	Trade date/time	:4!c//8!n6!n
	:90B::DEAL//ACTU/NOKamount	Deal price	:4!c//4!c/3!a15d
	:94B::TRAD//EXCH/mic	Place of trade (MIC)	:4!c//4!c[/30x]
	:19A::SETT//NOK/amount	Settlement amount	:4!c//[N]3!a15d
	:22H::BUSE//BUYI or SELL	Buy / Sell indicator	:4!c//4!c
	:22H::PAYM//APTM	Payment indicator	:4!c//4!c
	:11A::FXIS or FXIB//NOK	Currency code	:4!c//3!c
	:16R:CONFPRTY		CONFPRTY
	:95P::BUYR//memberbic	BIC trading member	:4!c//4!a2!a2!c[3!c]
	:97A::SAFE//account	Trading member account	:4!c//35x
	:22F::TRCA//AGEN or PRIN or MKTM	Client, House or Market Maker	:4!c//4!c
	:70C::PACO//traderid	Free text from Exchange	:4!c//4*35x
	:16S:CONFPRTY		CONFPRTY
	:16R:CONFPRTY		CONFPRTY
	:95P::BUYR or SELL//oslocbic	SIX x-clear BIC	:4!c//4!a2!a2!c[3!c]
	:16S:CONFPRTY		CONFPRTY
	:16R:CONFPRTY		CONFPRTY
	:95P::CLBR//memberbic	BIC clearing member	:4!c//4!a2!a2!c[3!c]
	:97A::SAFE//account	Clearing account	:4!c//35x
	:70C::PACO//main		
	:16S:CONFPRTY		CONFPRTY
	:95P::ETC1//oslocbic	SIX x-clear BIC	:4!c//4!a2!a2!c[3!c]

Block	MT518	New Trades	ISO format
	:16S:CONFPRTY		CONFPRTY
	:36B::CONF//UNIT/quantity	Traded contracts	:4!c//4!c/15d
	:35B:ISIN	Isin information	[ISIN1!e12!c]
		Ticker	[4*35x]
	:16S:CONFDET		CONFDET
C*	:16R:SETDET		SETDET
*	:22F::SETR//code	Details below.	:4!c//4!c
*	:16R:SETPRTY		SETPRTY
*	:95P::REAG or DEAG//bic	BIC Settlement agent	:4!c//4!a2!a2!c[3!c]
*	:16S:SETPRTY		SETPRTY
*	:16R:SETPRTY		SETPRTY
*	:95P::PSET//csd bic	CSD BIC	:4!c//4!a2!a2!c[3!c]
*	:16S::SETPRTY		SETPRTY
*	:16S:SETDET		SETDET

*Block C is only available for equity trades and pool loans.

Please note that for Pool Loans, SIX x-clear (OSCLNOKKXXX) will be the place of settlement.

22F::SETR:
TRAD = Cash Equity trades
SECL = Securities Lending
SECB = Securities Borrowing

3.10.1 Example - MT518 Trade confirmation

MT518 New trade	MT518 Cancel	MT518 Pool Lending
:16R:GENL	:16R:GENL	:16R:GENL
:20C::SEME//semeref	:20C::SEME//semeref	:20C::SEME//semeref
:23G:NEWM	:23G:CANC	:23G:CANC
:98C::PREP//20130201141618	:98C::PREP//20130201141618	:98C::PREP//20130201141618
:22F::TRTR//TRAD	:22F::TRTR//TRAD	:22F::TRTR//TRAD
:16R:LINK	:16R:LINK	:16R:LINK
:20C::TRRF//traderef	:20C::TRRF//traderef	:20C::TRRF//traderef
:16S:LINK	:16S:LINK	:16S:LINK
:16S:GENL	:16S:GENL	:16S:GENL
:16R:CONFDET	:16R:CONFDET	:16R:CONFDET
:98A::SETT//20130201	:98A::SETT//20130201	:98A::SETT//20130201
:98C::TRAD//20130201141638	:98C::TRAD//20130201141638	:98C::TRAD//20130201141638
:90B::DEAL//ACTU/NOK1510,	:90B::DEAL//ACTU/NOK1510,	:90B::DEAL//ACTU/NOK5,25
:94B::TRAD//EXCH/XOSL	:94B::TRAD//EXCH/XOSL	:94B::TRAD//EXCH/XOSL
:19A::SETT//NOK150151,	:19A::SETT//NOK150151,	:19A::SETT//NOK525,
:22H::BUSE//BUYI	:22H::BUSE//BUYI	:22H::BUSE//BUYI
:22H::PAYM//APMT	:22H::PAYM//APMT	:22H::PAYM//APMT
:11A::FXIB//NOK	:11A::FXIB//NOK	:11A::FXIB//NOK
:16R:CONFPRTY	:16R:CONFPRTY	:16R:CONFPRTY
:95P::BUYR//memberbic	:95P::BUYR//memberbic	:95P::BUYR//memberbic
:97A::SAFE//account	:97A::SAFE//account	:97A::SAFE//account
:70C::PACO//freetext	:70C::PACO//freetext	:16S:CONFPRTY
:22F::TRCA//AGEN	:22F::TRCA//AGEN	:16R:CONFPRTY

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MT518 New trade	MT518 Cancel	MT518 Pool Lending
:16S:CONFPRTY	:16S:CONFPRTY	:95P::SELL//OSCLNOK0
:16R:CONFPRTY	:16R:CONFPRTY	:16S:CONFPRTY
:95P::SELL//OSCLNOK0	:95P::SELL//OSCLNOK0	:36B::CONF//UNIT/100,
:16S:CONFPRTY	:16S:CONFPRTY	:35B:ISIN NO0010048598
:36B::CONF//UNIT/150,	:36B::CONF//UNIT/150,	ELTBLP
:35B:ISIN NOOB00169064	:35B:ISIN NOOB00169064	:16S:CONFDET
STL3O165	STL3O165	:16R:SETDET
:16S:CONFDET	:16S:CONFDET	:22F::SETR//SECL
		:16R:SETPRTY
		:95P::REAG or DEAG//bic
		:16S:SETPRTY
		:16R:SETPRTY
		:95P::PSET//OSCLNOK0
		:16S::SETPRTY
		:16S:SETDET

3.11 MT541/MT543 Position allocation

This message is used when allocating from one account to another. It is possible to cancel an allocation the same day as the message has been sent. MT541 must be used to allocate a short position (use 95Q::DEAG) and MT543 to allocate a long position (use 95Q::REAG).

Block	M/O	MT541/MT543	Position allocation	ISO Content
A	M	:16R:GENL		GENL
	M	:20C::SEME//semeref	Senders reference	:4!c//16x
	M	:23G:NEWM or CANC		4!c
	O	:16R:LINK		LINK
	O	:20C::TRRF//dealref	Reference to trade	:4!c//16x
	O	:16S:LINK		LINK
*	M	:16R:LINK		LINK
*	M	:20C::PREV//prevsemeref	Previous sent semeref	:4!c//16x
*	M	:16S:LINK		LINK
	M	:16S:GENL		GENL
B	M	:16R:TRADDET		TRADDET
	M	:98A::SETT//YYYYMMDD	Settlement date (today)	:4!c//8!n
	M	:90B::DEAL//ACTU/NOKprice	Deal price	:4!c//4!c/3!a15d
	M	:35B:ISIN	Instrument Isin	[ISIN1!e12!c]
	M		Instrument ticker	[4*35x]
	M	:16S:TRADDET		TRADDET
C	M	:16R:FIAC		FIAC
	M	:36B::SETT//UNIT/quantity	Contracts to be allocated	:4!c//4!c/15d
	M	95R::ACOW/IDENT/memberid	Member Id	:4!c/8c/34x
	M	:97A::SAFE//account	Delivering Clearing acc	:4!c//35x
	M	:16S:FIAC		FIAC
E	M	:16R:SETDET		SETDET
	M	:22F::SETR//TRAD		:4!c/4!c
	M	:16R:SETPRTY		SETPRTY
	M	:95Q::REAG or DEAG//memberid	Receiving memberid	:4!c//4!a2!a2!c[3!c]

Block	M/O	MT541/MT543	Position allocation	ISO Content
	O	:97A::SAFE//account	Clearing account	:4!c//4!c/35x
	O	:70C::PACO//freetext	Freetext	:4!c//4*35x
	O	:20C::PROC//GU	GU = Give UP/ TU = Take UP	:4!c//4*35x
	M	:16S:SETPRTY		SETPRTY
	M	:16R:SETPRTY		SETPRTY
	M	:95P::PSET//oslocbic	SIX x-clear BIC	:4!c//4!a2!a2!c[3!c]
	M	:16S:SETPRTY		SETPRTY
	M	:16R:AMT		AMT
	M	:19A::SETT//NOKamount	Settlement amount	:4!c//3!a15d
	M	:16S:AMT		AMT
	M	:16S:SETDET		SETDET

[*]Is only mandatory if 23G is CANC. 20C::PREV must contain SEMEREF from previous MT541/543 NEW. If 23G is NEWM then the fields marked * must be excluded from the message.

3.11.1   Example of MT541 / MT543 allocate positions

MT541 Allocate short	MT543 Allocate long pos
:16R:GENL	:16R:GENL
:20C::SEME//semeref	:20C::SEME//semeref
:23G:NEWM	:23G:NEWM
:16R:LINK	:16R:LINK
:20C::TRRF//Exchangeref	:20C::TRRF//Exchangeref
:16S:LINK	:16S:LINK
:16S:GENL	:16S:GENL
:16R:TRADDET	:16R:TRADDET
:98A::SETT//20130201	:98A::SETT//20130201
:90B::DEAL//ACTU/NOK15,	:90B::DEAL//ACTU/NOK15,
:35B:ISIN NOOB00220743	:35B:ISIN NOOB00220743
STL3A125	STL3A125
:16S:TRADDET	:16S:TRADDET
:16R:FIAC	:16R:FIAC
:36B::SETT//UNIT/15,	:36B::SETT//UNIT/15,
:95R::ACOW/IDENT/memberid	:95R::ACOW/IDENT/memberid
:97A::SAFE//account1	:97A::SAFE//account1
:16S:FIAC	:16S:FIAC
:16R:SETDET	:16R:SETDET
:22F::SETR//TRAD	:22F::SETR//TRAD
:16R:SETPRTY	:16R:SETPRTY
:95Q::DEAG//memberid	:95Q::REAG//memberid
:97A::SAFE//clearingacc	:97A::SAFE//clearingacc
:16S:SETPRTY	:16S:SETPRTY
:16R:SETPRTY	:16R:SETPRTY
:95P::PSET//OSCLNOK0	:95P::PSET//OSCLNOK0
:16S:SETPRTY	:16S:SETPRTY
:16R:AMT	:16R:AMT
:19A::SETT//NOK15041,	:19A::SETT//NOK15041,

MT541 Allocate short	MT543 Allocate long pos
:16S:AMT :16S:SETDET	:16S:AMT :16S:SETDET

3.11.2 Example of MT541/MT543 Give up / Take up

MT541 Give up short	MT543 Give up long pos
:16R:GENL	:16R:GENL
:20C::SEME//semeref	:20C::SEME//semeref
:23G:NEWM	:23G:NEWM
:16R:LINK	:16R:LINK
:20C::TRRF//Exchangeref	:20C::TRRF//Exchangeref
:16S:LINK	:16S:LINK
:16S:GENL	:16S:GENL
:16R:TRADDET	:16R:TRADDET
:98A::SETT//20130201	:98A::SETT//20130201
:90B::DEAL//ACTU/NOK15,	:90B::DEAL//ACTU/NOK15,
:35B:ISIN NOOB00220743	:35B:ISIN NOOB00220743
STL3A125	STL3A125
:16S:TRADDET	:16S:TRADDET
:16R:FIAC	:16R:FIAC
:36B::SETT//UNIT/15,	:36B::SETT//UNIT/15,
:95R::ACOW/IDENT/memberid	:95R::ACOW/IDENT/memberid
:97A::SAFE//account1	:97A::SAFE//account1
:16S:FIAC	:16S:FIAC
:16R:SETDET	:16R:SETDET
:22F::SETR//TRAD	:22F::SETR//TRAD
:16R:SETPRTY	:16R:SETPRTY
:95Q::DEAG//memberid	:95Q::REAG//memberid
:97A::SAFE//clearingacc	:97A::SAFE//clearingacc
:16S:SETPRTY	:16S:SETPRTY
:16R:SETPRTY	:16R:SETPRTY
:95P::PSET//OSCLNOK0	:95P::PSET//OSCLNOK0
:20C::PROC//GU	:20C::PROC//GU
:16S:SETPRTY	:16S:SETPRTY
:16R:AMT	:16R:AMT
:19A::SETT//NOK15041,	:19A::SETT//NOK15041,
:16S:AMT	:16S:AMT
:16S:SETDET	:16S:SETDET

3.12 MT549 - Request for Statements of Holdings or Transactions

This message is used by the clearing member to request the various statements that SIX x-clear can provide. The statement requested is generated immediately after receipt of an MT549 message.

The following statements can be requested:

- MT535 - Statements of Holdings

- MT536 - Statements of Transactions

Block	M/O	MT549	Detailed Field Name	ISO Content
A	M	:16R:GENL	General informformation	GENL
	M	:20C::SEME//semeref	Sender's reference	:4!c//16x
	M	:23G:NEWM		4!c
	M	:98A::STAT//YYYYMMDD	Statement Date	:4!c//8!n
	M	:13A::REQU//messagetype	Request message type	:4!c//3!c
	M	95R::ACOW/IDENT/memberid	MemberID	:4!c/8c/34x
	M	:97A::SAFE//account	Clearing account	:4!c//35x
	M	:16S:GENL		GENL

- 13A:REQU: must contain either "535" or "536"
- Note that MT535 and MT536 are only for reconciliation purposes

3.12.1 Example - MT549 - Request for statement Position or transactions

MT549 example - MT535 request
16R:GENL
:20C::SEME//semeref
:23G:NEWM
:98A::STAT//20130131
:13A::REQU//535
:95R::ACOW/IDENT/memberid
:97A::SAFE//clearingacc
:16S:GENL

MT549 example - MT536 request
16R:GENL
:20C::SEME//semeref
:23G:NEWM
:98A::STAT//20130131
:13A::REQU//536
:95R::ACOW/IDENT/memberid
:97A::SAFE//clearingacc
:16S:GENL

3.13 MT535 - Statements of Holdings

SIX x-clear will send MT535 messages immediately after receipt of a MT549 request or in the end-of-day procedures. 22F::SFRE//ADHO = on request, and 22F::SFRE//DAIL = end of day. This message shows all current holdings in the account.

End-of-day message will contain NONREF in 20C::RELA.

Block	MT535	Statement of holdings	ISO format
A	:16R:GENL	General information	GENL
	:28E:9999/ONLY/MORE/LAST	Page # and Continuation indicator	5n/4!c
	:20C::SEME//semeref	Unique sender's reference	:4!c//16x
	:23G:NEWM	Function of the message	4!c
	:98C::PREP//YYYYMMDD	Preparation date	:4!c//8!n6!n
	:98A::STAT//YYYYMMDD	Statement date	:4!c//8!n
	:22F::SFRE//ADHO or DAIL	Statement frequency	:4!c//4!c
	:22F::CODE//COMP	Complete indicator	:4!c//4!c
	:22F::STTY//CUST	Statement type - Custody	:4!c//4!c
	:22F::STBA//SETT	Statement basis - settled	:4!c//4!c
	:16R:LINK		LINK
	:20C::RELA//relaref or NONREF	semeref from MT549	:4!c//16x

CLARA External interface for Derivates of SIX x-clear Ltd Norwegian Branch

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Block	MT535	Statement of holdings	ISO format
	:16S:LINK		LINK
	95R::ACOW/IDENT/memberid	MemberID	:4!c/8c/34x
	:97A::SAFE//account	Clearing account	:4!c//35x
	:17B::ACTI//Y or N	Flag (N= No holdings)	:4!c//1!a
	:17B::CONS//N	Fixed N value	:4!c//1!a
	:16S:GENL		GENL
B	:16R:SUBSAFE	Start of block	SUBSAFE
	:16R:FIN		FIN
	:35B:ISIN	Isin number	[ISIN1!e12!c]
		Ticker	[4*35x]
	:93B::AGGR//UNIT/N100,	Aggregated Net Balance (N if neg)	:4!c//4!c/[N]15d
	:16R:SUBBAL		SUBBAL
	:93B::PEND//UNIT/200,	Gross position Long	:4!c//4!c/15d
	:70C::SUBB//LONG	Long indicator	:4!c//4*35x
	:16S:SUBBAL		SUBBAL
	:16R:SUBBAL		SUBBAL
	:93B::PEND//UNIT/N300,	Gross positions short (N = neg)	:4!c//4!c/[N]15d
	:70C::SUBB//SHORT	Short indicator	:4!c//4*35x
	:16S:SUBBAL		SUBBAL
*	:16R:SUBBAL		SUBBAL
*	:93B::BLOK/UNIT/quantity	Pending giveup positions	:4!c//4!c/15d
*	:16S:SUBBAL		SUBBAL
	:16S:FIN		FIN
	:16S:SUBSAFE		SUBSAFE

*Only applicable if there is a pending give up on the position reported.

3.13.1 Example - MT535 - Statements of Holdings

MT535 End of day (net account)	MT535 Adhoc (gross account)	MT535 No positions (ACTI=N)
:16R:GENL	:16R:GENL	:16R:GENL
:28E:1/ONLY	:28E:1/ONLY	:28E:1/ONLY
:20C::SEME//semeref	:20C::SEME//semeref	:20C::SEME//semeref
:23G:NEWM	:23G:NEWM	:23G:NEWM
:98C::PREP//20130131134457	:98C::PREP//20130131134457	:98C::PREP//20130131134457
:98A::STAT//20130131	:98A::STAT//20130131	:98A::STAT//20130131
:22F::SFRE//DAIL	:22F::SFRE//ADHO	:22F::SFRE//ADHO
:22F::CODE//COMP	:22F::CODE//COMP	:22F::CODE//COMP
:22F::STTY//CUST	:22F::STTY//CUST	:22F::STBA//SETT
:22F::STBA//SETT	:22F::STBA//SETT	:22F::STTY//CUST
:16R:LINK	:16R:LINK	:16R:LINK
:20C::RELA//NONREF	:20C::RELA//semerefMT549	:20C::RELA//semerefMT549
:16S:LINK	:16S:LINK	:16S:LINK
:95R::ACOW/IDENT/memberid	:95R::ACOW/IDENT/memberid	:95R::ACOW/IDENT/memberid
:97A::SAFE//clearing acc net	:97A::SAFE//clearingacc gross	:97A::SAFE//clearingacc
:17B::ACTI//Y	:17B::ACTI//Y	:17B::ACTI//N
:17B::CONS//N	:17B::CONS//N	:17B::CONS//N

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MT535 End of day (net account)	MT535 Adhoc (gross account)	MT535 No positions (ACTI=N)
:16S:GENL	:16S:GENL	:16S:GENL
:16R:SUBSAFE	:16R:SUBSAFE	
:16R:FIN	:16R:FIN	
:35B:ISIN NOOB00219323 STL3A150	:35B:ISIN NOOB00219323 STL3A150	
:93B::AGGR//UNIT/N100,	:93B::AGGR//UNIT/N100,	
:16R:SUBBAL	:16R:SUBBAL	
:93B::PEND//UNIT/0,	:93B::PEND//UNIT/200,	
:70C::SUBB//LONG	:70C::SUBB//LONG	
:16S:SUBBAL	:16S:SUBBAL	
:16R:SUBBAL	:16R:SUBBAL	
:93B::PEND//UNIT/N100,	:93B::PEND//UNIT/N300,	
:70C::SUBB//SHORT	:70C::SUBB//SHORT	
:16S:SUBBAL	:16S:SUBBAL	
:16S:FIN	:16S:FIN	
:16S:SUBSAFE	:16S:SUBSAFE	

3.14   MT536 Statements of Transactions

SIX x-clear will send MT536 gross transactions immediately after receipt of an MT549 request or in the end-of-day procedures. 22F::SFRE//ADHO = on request, and 22F::SFRE//DAIL = end-of-day. This message shows all trades on the specified account today. Only ADHOC messages will include related references to MT549. End-of-day messages will contain NONREF in 20C::RELA.

Block	MT536	Statement of holdings	ISO format
A	:16R:GENL	General information	GENL
	:28E:9999/ONLY/MORE/LAST	Page # and Continuation indicator	5n/4!c
	:20C::SEME//semeref	Unique sender's reference	:4!c//16x
	:23G:NEWM	Function of the message	4!c
	:98C::PREP//YYYYMMDDTTTTTT	Preparation date/time	:4!c//8!n6!n
	:69A::STAT//date/date	Statement periode	:4!c//8!n/8!n
	:22F::SFRE//ADHO or DAIL	Statement frequency	:4!c//4!c
	:22F::CODE//COMP	Complete indicator	:4!c//4!c
	:22F::STBA//TRAD	Statement basis - trade	:4!c//4!c
	:95R::ACOW/IDENT/memberid	Memberid	:4!c/8c/34x
	:97A::SAFE//account	Clearing account	:4!c//35x
	:17B::ACTI//Y or N	Flag (N= No transactions)	:4!c//1!a
	:17B::CONS//N	Flag sub_account	:4!c//1!a
	:16S:GENL		GENL
B	:16R:SUBSAFE	Start of block	SUBSAFE
	:16R:FIN		FIN
	:35B:ISIN	Isin number	[ISIN1!e12!c]
		Ticker	[4*35x]
	:90B::MRKT//ACTU/NOKprice	Deal price	:4!c//4!c/3!a15d
	:16R:TRAN		TRAN
	:16R:LINK		LINK

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Block	MT536	Statement of holdings	ISO format
	:20C::RELA//NONREF	CCP reference	:4!c//16x
	:16S:LINK		LINK
	:16R:LINK		LINK
	:20C::TRRF//traderef	Deal ref from exchange	:4!c//16x
	:16S:LINK		LINK
	:16R:TRANSDET		TRANSDET
	:94B::TRAD//EXCH/mic	Place of trade (MIC)	:4!c/[8c]/4!c[/30x]
	:36B::PSTA//UNIT/quantity	Number of contracts	:4!c//4!c/15d
	:19A::PSTA//NOKamount	Settlement amount	:4!c//[N]3!a15d
	:22F::TRAN//SETT	Transaction type indicator	:4!c/[8c]/4!c
	:22H::REDE//DELI or RECE	Receive / deliver indicator	:4!c//4!c
	:22H::PAYM//APMT	Payment indicator	:4!c//4!c
	:98A::ESET//YYYYMMDD	Effective settlement day	:4!c//8!n
	:98C::TRAD//YYYYMMDDTTTTTT	Trade date/time	:4!c//8!n6!n
	:70E::TRDE//freetekst	Freetext from the trade	:4!c//10*35x
	:16R:SETPRTY		SETPRTY
	:95P::REAG or DEAG//memberbic	BIC settlement agent	:4!c//4!a2!a2!c[3!c]
	:16S:SETPRTY		SETPRTY
	:16R:SETPRTY		SETPRTY
	:95P::BUYR or SELL//memberbic	BIC trading member	:4!c//4!a2!a2!c[3!c]
	:97A::SAFE//account	Trading account	:4!c//35x
	:16S:SETPRTY		SETPRTY
	:16R:SETPRTY		SETPRTY
	:95P::BUYR or SELL//oslocbic	SIX x-clear bic	:4!c//4!a2!a2!c[3!c]
	:16S:SETPRTY		SETPRTY
	:16R:SETPRTY		SETPRTY
	:95P::PSET//oslocbic	SIX x-clear bic	:4!c//4!a2!a2!c[3!c]
	:16S:SETPRTY		SETPRTY
	:16S:TRANSDET		TRANSDET
	:16S:TRAN+B38		TRANS
	:16S:FIN		FIN
	:16S:SUBSAFE		SUBSAFE

3.14.1 **Example MT536 Statements of Transactions**

MT536 ADHOC	MT536 End of day
:16R:GENL	:16R:GENL
:28E:1/ONLY	:28E:1/ONLY
:20C::SEME//semeref	:20C::SEME//semeref
:23G:NEWM	:23G:NEWM
:98C::PREP//20130201094209	:98C::PREP//20130201094209
:69A::STAT//20130201/20130201	:69A::STAT//20130201/20130201
:22F::SFRE//ADHO	:22F::SFRE//DAIL
:22F::CODE//COMP	:22F::CODE//COMP
:22F::STBA//TRAD	:22F::STBA//TRAD
:95R::ACOW/IDENT/memberid	:95R::ACOW/IDENT/memberid
:97A::SAFE//account	:97A::SAFE//account

MT536 ADHOC	MT536 End of day
:17B::ACTI//Y	:17B::ACTI//Y
:17B::CONS//N	:17B::CONS//N
:16S:GENL	:16S:GENL
:16R:SUBSAFE	:16R:SUBSAFE
:16R:FIN	:16R:FIN
:35B:ISIN NO0010647795	:35B:ISIN NO0010647795
STL316Q	STL316Q
:90B::MRKT//ACTU/NOK15,	:90B::MRKT//ACTU/NOK15,
:16R:TRAN	:16R:TRAN
:16R:LINK	:16R:LINK
:20C::RELA//NONREF	:20C::RELA//NONREF
:16S:LINK	:16S:LINK
:16R:LINK	:16R:LINK
:20C::TRRF//traderef	:20C::TRRF//traderef
:16S:LINK	:16S:LINK
:16R:TRANSDET	:16R:TRANSDET
:94B::TRAD//EXCH/XOSL	:94B::TRAD//EXCH/XOSL
:36B::PSTA//UNIT/140,	:36B::PSTA//UNIT/140,
:19A::PSTA//NOK210000,	:19A::PSTA//NOK210000,
:22F::TRAN//SETT	:22F::TRAN//SETT
:22H::REDE//DELI	:22H::REDE//DELI
:22H::PAYM//APMT	:22H::PAYM//APMT
:98A::ESET//20130201	:98A::ESET//20130201
:98C::TRAD//20130201092732	:98C::TRAD//20130201092732
:70E::TRDE//freetext	:70E::TRDE//freetext
:16R:SETPRTY	:16R:SETPRTY
:95P::REAG or DEAG//memberbic	:95P::REAG or DEAG//memberbic
:16S:SETPRTY	:16S:SETPRTY
:16R:SETPRTY	:16R:SETPRTY
:95P::BUYR or SELL//memberbic	:95P::BUYR or SELL//memberbic
:97A::SAFE//account	:97A::SAFE//account
:16S:SETPRTY	:16S:SETPRTY
:16R:SETPRTY	:16R:SETPRTY
:95P::BUYR or SELL//oslocbic	:95P::BUYR or SELL//oslocbic
:16S:SETPRTY	:16S:SETPRTY
:16R:SETPRTY	:16R:SETPRTY
:95P::PSET//oslocbic	:95P::PSET//oslocbic
:16S:SETPRTY	:16S:SETPRTY
:16S:TRANSDET	:16S:TRANSDET
:16S:TRAN	:16S:TRAN
:16S:FIN	:16S:FIN
:16S:SUBSAFE	:16S:SUBSAFE

3.15 **MT536 - Close transactions**

MT536 Close transactions will list the positions that are closed in the exercise/expiry procedures. The message will be created one per account and show all series that have

either been exercised (option), assigned (option), knocked (denied ITM or OTM option) or expired (forward or future).

Block	MT536	Statement of holdings	ISO format
A	:16R:GENL	General information	GENL
	:28E:9999/ONLY/MORE/LAST	Page # and Continuation indicator	5n/4!c
	:20C::SEME//semeref	Unique sender's reference	:4!c//16x
	:23G:NEWM	Function of the message	4!c
	:98C::PREP//YYYYMMDDTTTTTT	Preparation date/time	:4!c//8!n6!n
	:69A::STAT//date/date	Statement periode	:4!c//8!n/8!n
	:22F::SFRE//DAIL	Statement frequency	:4!c//4!c
	:22F::CODE//COMP	Complete indicator	:4!c//4!c
	:22F::STBA//SETT	Statement basis - trade	:4!c//4!c
	:95R::ACOW/IDENT/memberid	Memberid	:4!c/8c/34x
	:97A::SAFE//account	Clearing account	:4!c//35x
	:17B::ACTI//Y or N	Flag (N= No transactions)	:4!c//1!a
	:17B::CONS//N	Flag sub_account	:4!c//1!a
	:16S:GENL		GENL
B	:16R:SUBSAFE	Start of block	SUBSAFE
	:16R:FIN		FIN
	:35B:ISIN	Series Isin number	[ISIN1!e12!c]
		Series Ticker	[4*35x]
	:90B::MRKT//ACTU/NOKprice	Fixing price	:4!c//4!c/3!a15d
	:16R:TRAN		TRAN
	:16R:LINK		LINK
	:20C::RELA//NONREF	Fixed NONREF	:4!c//16x
	:16S:LINK		LINK
	:16R:TRANSDET		TRANSDET
	:36B::PSTA//UNIT/quantity	Number of contracts	:4!c//4!c/15d
	:19A::PSTA//NOKamount	Settlement amount	:4!c//[N]3!a15d
	:22F::TRAN//SETT	Transaction type indicator	:4!c/[8c]/4!c
	:22H::REDE//DELI or RECE	Receive / deliver indicator	:4!c//4!c
	:22H::PAYM//APMT	Payment indicator	:4!c//4!c
	:22F::STCO//closetype	EXER, KNOC, ASGN or EXPI	:4!c//4!c
	:98A::ESET//YYYYMMDD	Effective settlement day	:4!c//8!n
	:16S:TRANSDET		TRANSDET
	:16S:TRAN		TRAN
	:16S:FIN		FIN
	:16S:SUBSAFE		SUBSAFE

3.15.1 Example MT536 Close transactions

MT536 Close transactions
:16R:GENL
:28E:1/ONLY
:20C::SEME//semeref
:23G:NEWM

MT536 Close transactions
:98C::PREP//20130603101643
:69A::STAT//20130603/20130603
:22F::CODE//COMP
:22F::SFRE//DAIL
:22F::STBA//SETT
:95P::ACOW//ZYBENOK0XXX
:97A::SAFE//account
:17B::ACTI//Y
:17B::CONS//N
:16S:GENL
:16R:SUBSAFE
:16R:FIN
:35B:ISIN NOOB00187033
TEL3R
:90B::MRKT//ACTU/NOK123,
:16R:TRAN
:16R:LINK
:20C::RELA//NONREF
:16S:LINK
:16R:TRANSDET
:36B::PSTA//UNIT/100,
:19A::PSTA//NOK1230000,
:22F::TRAN//SETT
:22H::REDE//RECE
:22H::PAYM//APMT
:22F::STCO//EXPI
:98A::ESET//20130603
:16S:TRANSDET
:16S:TRAN
:16S:FIN
:16S:SUBSAFE

3.16 MT542 - Request Exercise or Deny exercise

This message can be sent to SIX x-clear both on the expiration day and any other day with a request to exercise an American option. It will be effected on the same day the message has been received by SIX x-clear. An MT542 request exercise or deny exercise will be confirmed by an MT548 message. If the request is denied, an error code will follow the message.

Block	M/O	MT542 -Exercise request or deny exercise		ISO Format
A	M	:16R:GENL	General info	GENL
	M	:20C:SEME//semeref	Sender's reference	:4!c//16x
	M	:23G:NEWM or CANC	Message type	NEWM
	M	:98C::PREP//YYYYMMDDTTTTTT	Preparation date/time	:4!c//8!n6!n
	M	:16S:GENL		GENL
B	M	:16R:TRADDET	Trade details	TRADDET
	M	:98A::SETT//YYYYMMDD	Settlement date	:4!c//8!n
	M	:35B:ISIN	Isin	[ISIN1!e12!c]

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Block	M/O	MT542 -Exercise request or deny exercise		ISO Format
	M		Ticker	[4*35x]
	M	:16S:TRADDET		TRADDET
C	M	:16R:FIAC	Financial instrument	FIAC
	M	:36B::SETT//UNIT/quantity	Quantity of exercise or deny	:4!c//4!c/15d
	M	:95R::ACOW/IDENT/memberid	Memberid	:4!c/8c/34x
	M	:97A::SAFE//account	Clearing account	:4!c//35x
	M	:16S:FIAC		FIAC
	M	:16R:SETDET	Settlement details	SETDET
	M	:22F::STCO//EXER or KNOC	Exercise or deny	:4!c//4!c
	M	:22F::SETR//TRAD	Trade indicator	:4!c//4!c
	M	:16R:SETPRTY		SETPRTY
	M	:95Q::REAG//memberid	memberid	:4!c//4*35x
	M	:16S:SETPRTY		SETPRTY
	M	:16R:SETPRTY		SETPRTY
	M	:95P::PSET//oc bic	BIC SIX x-clear	:4!c//4!a2!a2!c[3!c]
	M	:16S:SETPRTY		SETPRTY
	M	:16S:SETDET		SETDET

3.16.1 Example - MT542 - Exercise Request and Deny exercise

MT542 Exercise request	MT542 Deny exercise
:16R:GENL	:16R:GENL
:20C::SEME//semeref	:20C::SEME//semeref
:23G:NEWM	:23G:NEWM
:98C::PREP//20130131082101	:98C::PREP//20130131082101
:16S:GENL	:16S:GENL
:16R:TRADDET	:16R:TRADDET
:98A::SETT//20130131	:98A::SETT//20130131
:35B:ISIN NOOB00219323	:35B:ISIN NOOB00219323
STL3A150	STL3A150
:16S:TRADDET	:16S:TRADDET
:16R:FIAC	:16R:FIAC
:36B::SETT//UNIT/90,	:36B::SETT//UNIT/90,
:95R::ACOW/IDENT/memberid	:95R::ACOW/IDENT/memberid
:97A::SAFE//account	:97A::SAFE//account
:16S:FIAC	:16S:FIAC
:16R:SETDET	:16R:SETDET
:22F::SETR//TRAD	:22F::SETR//TRAD
:22F::STCO//EXER	:22F::STCO//KNOC
:16R:SETPRTY	:16R:SETPRTY
:95Q::REAG//memberID	:95Q::REAG//memberID
:16S:SETPRTY	:16S:SETPRTY
:16R:SETPRTY	:16R:SETPRTY
:95P::PSET//OSCLNOK0	:95P::PSET//OSCLNOK0
:16S:SETPRTY	:16S:SETPRTY
:16S:SETDET	:16S:SETDET

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3.17 **MT546 – Result of exercise**

This message will be sent from SIX x-clear to subscribers with the result of the exercise. MT546 result of exercise will be sent both after general exercise and if there has been a manual exercise request. It will be one message for each exercise/assignment.

Block	MT546	Result of exercise	ISO Content
A	:16R:GENL	General info	GENL
	:20C::SEME//semeref	Senders reference	:4!c//16x
	:23G:NEWM	Function of the message	4!c
	:98C::PREP//YYYYMMDDTTTTTT	Preparation date/time	:4!c//8!n6!n
	:16R:LINK		LINK
	:20C::RELA//NONREF	Fixed value. Always NONREF	:4!c//16x
	:16S:LINK		LINK
	:16S:GENL		GENL
B	:16R:TRADDET		TRADDET
	:98A::ESET//YYYYMMDD	Settlement date	:4!c//8!n
	:90B::DEAL//ACTU/NOKamount	Strike price	4!c//4!c/3!a15d
	:35B:ISIN	Isin	[ISIN1!e12!c]
		Ticker	[4*35x]
	:22F::PROC//CLOP	Close of position	:4!c//4!c
	:16S:TRADDET		TRADDET
C	:16R:FIAC		FIAC
	:36B::ESTT//UNIT/quantity	Number of contracts exercised	:4!c//4!c/15d
	:95R::ACOW/IDENT/memberid	Memberid	:4!c/8c/34x
	:97A::SAFE//account	Clearing Account	:4!c//35x
	:16S:FIAC		FIAC
E	:16R:SETDET		SETDET
	:22F::SETR//TRAD		:4!c//4!c
*	:22F::STCO//EXER or ASGN	Result after exercise	:4!c//4!c
	:16R:SETPRTY		SETPRTY
	:95Q:REAG//memberID	Member ID	:4!c//4!a2!a2!c[3!c]
	:16S:SETPRTY		SETPRTY
	:16R:SETPRTY		SETPRTY
	:95P::PSET//oslocbic	SIX x-clear BIC	:4!c//4!a2!a2!c[3!c]
	:16S:SETPRTY		SETPRTY
	:16S:SETDET		SETDET

*EXER = Exercised

*ASGN = Assigned

95Q :: will always be REAG in this message. The result of the exercise will be shown in 22F::STCO as either EXER or ASGN.

3.17.1 **Example - MT546 - Result of exercise**

MT546 - Exercised	MT546 - Assigned
:16R:GENL	:16R:GENL
:20C::SEME//semeref	:20C::SEME//semeref

MT546 - Exercised
:23G:NEWM
:98C::PREP//20130131104902
:16R:LINK
:20C::RELA//NONREF
:16S:LINK
:16S:GENL
:16R:TRADDET
:98A::ESET//20130131
:90B::DEAL//ACTU/NOK150,
:35B:ISIN NOOB00219323
STL3A150
:22F::PROC//CLOP
:16S:TRADDET
:16R:FIAC
:36B::ESTT//UNIT/50,
:95R::ACOW/IDENT/memberid
:97A::SAFE//clearingaccount
:16S:FIAC
:16R:SETDET
:22F::SETR//TRAD
:22F::STCO//EXER
:16R:SETPRTY
:95Q::REAG//memberID
:16S:SETPRTY
:16R:SETPRTY
:95P::PSET//OSCLNOK0
:16S:SETPRTY
:16S:SETDET

MT546 - Assigned
:23G:NEWM
:98C::PREP//20130131104902
:16R:LINK
:20C::RELA//NONREF
:16S:LINK
:16S:GENL
:16R:TRADDET
:98A::ESET//20130131
:90B::DEAL//ACTU/NOK150,
:35B:ISIN NOOB00219323
STL3A150
:22F::PROC//CLOP
:16S:TRADDET
:16R:FIAC
:36B::ESTT//UNIT/50,
:95R::ACOW/IDENT/memberid
:97A::SAFE//clearingaccount
:16S:FIAC
:16R:SETDET
:22F::SETR//TRAD
:22F::STCO//ASGN
:16R:SETPRTY
:95Q::REAG//memberID
:16S:SETPRTY
:16R:SETPRTY
:95P::PSET//OSCLNOK0
:16S:SETPRTY
:16S:SETDET

3.18 MT541 Receive of Underlying and MT543 Delivery of Underlying

A delivery/receive after an expiration or exercise will result in an MT543 or MT541 message.

Block	MT541/MT543	Delivery instruction	ISO Content
A	:16R:GENL		GENL
	:20C::SEME//semeref	Senders reference	:4!c//16x
	:23G:NEWM		4!c
	:98C::PREP//YYYYMMDDTTTTTT	Preparation date/time	:4!c//8!n6!n
	:16S:GENL		GENL
B	:16R:TRADDET		TRADDET
	:98A::SETT//YYYYMMDD	Settlement date	:4!c//8!n
	:98A::TRAD//YYYYMMDD	Trade date	:4!c//8!n
	:35B:ISIN	Delivering isin	[ISIN1!e12!c]
		Delivering ticker	[4*35x]
	:16S:TRADDET		TRADDET
C	:16R:FIAC		FIAC
	:36B::SETT//UNIT/quantity	Nmbr shares to deliver/receive	:4!c//4!c/15d

Block	MT541/MT543	Delivery instruction	ISO Content
	:97A::SAFE//CSDID	Clearing member CSDid	:4!c//35x
	:16S:FIAC		FIAC
E	:16R:SETDET		SETDET
	:22F::SETR//TRAD	Settlement of trade.	:4!c//4!c
	:16R:SETPRTY		SETPRTY
	:95R::REAG or DEAG/VPSN/45012	SIX x-clear CSDid	:4!c//4!a2!a2!c[3!c]
	:16S:SETPRTY		SETPRTY
	:16R:SETPRTY		SETPRTY
	:95P::BUYR or SELL//OSCLNOK0	SIX x-clear BIC	:4!c//4!a2!a2!c[3!c]
	:16S:SETPRTY		SETPRTY
	:16R:SETPRTY		SETPRTY
	:95P::PSET//VPSNNOK0	Place of settlement	:4!c//4!a2!a2!c[3!c]
	:16S:SETPRTY		SETPRTY
	:16R:AMT		AMT
	:19A::SETT//NOKamount	Settlement amount	:4!c//[N]3!a15d
	:16:S:AMT		AMT
	:16R:AMT		AMT
	:19A::LOCO//NOK0,	Fixed value	:4!c//[N]3!a15d
	:16S:AMT		AMT
	:16R:AMT		AMT
	:19A::CHAR//NOK0,	Fixed value	:4!c//[N]3!a15d
	:16S:AMT		AMT
	:16S:SETDET		SETDET

3.18.1 Example - MT541 Receive of Underlying and MT543 Delivery of Underlying

MT541 Receive Net	MT543 Deliver Net
:16R:GENL	:16R:GENL
:20C::SEME//semeref	:20C::SEME//semeref
:23G:NEWM	:23G:NEWM
:98C::PREP//20130917181441	:98C::PREP//20130917181441
:16S:GENL	:16S:GENL
:16R:TRADDET	:16R:TRADDET
:98A::SETT//20130920	:98A::SETT//20130920
:98A::TRAD//20130917	:98A::TRAD//20130917
:35B:ISIN NO0010096985	:35B:ISIN NO0010096985
STL	STL
:16S:TRADDET	:16S:TRADDET
:16R:FIAC	:16R:FIAC
:36B::SETT//UNIT/100,	:36B::SETT//UNIT/100,
:97A::SAFE//00404	:97A::SAFE//00404
:16S:FIAC	:16S:FIAC
:16R:SETDET	:16R:SETDET
:22F::SETR//TRAD	:22F::SETR//TRAD
:16R:SETPRTY	:16R:SETPRTY
:95R::DEAG/VPSN/45012	:95R::REAG/VPSN/45012
:16S:SETPRTY	:16S:SETPRTY

MT541 Receive Net
:16R:SETPRTY
:95P::SELL//OSCLNOKKXXX
:16S:SETPRTY
:16R:SETPRTY
:95P::PSET//VPSNNOKKXXX
:16S:SETPRTY
:16R:AMT
:19A::SETT//NOK13200,
:16S:AMT
:16R:AMT
:19A::LOCO//NOK0,
:16S:AMT
:16R:AMT
:19A::CHAR//NOK0,
:16S:AMT
:16S:SETDET

MT543 Deliver Net
:16R:SETPRTY
:95P::BUYR//OSCLNOKKXXX
:16S:SETPRTY
:16R:SETPRTY
:95P::PSET//VPSNNOKKXXX
:16S:SETPRTY
:16R:AMT
:19A::SETT//NOK13200,
:16S:AMT
:16R:AMT
:19A::LOCO//NOK0,
:16S:AMT
:16R:AMT
:19A::CHAR//NOK0,
:16S:AMT
:16S:SETDET

3.19 MT548 Status message

This message will be sent as an acknowledgement for various MT messages as defined for each message. If the message is accepted then 25D::IPRC= PACK. If the message is rejected then 25D::IPRC= REJT. An error code and text will follow in the status message.

Block	MT548	Confirmation MT548	ISO Content
A	:16R:GENL	General Info	GENL
	:20C::SEME//SEMEREF	Senders reference	:4!c//16x
	:23G:INST or CAST	Transaction Status	4!c
	:98C::PREP//YYYYMMDDTTTTTT	Preparation date/time	:4!c//8!n6!n
	:16R:LINK		LINK
	:20C::RELA//relaref	Semeref from MTxxx	:4!c//16x
	:16S:LINK		LINK
	:16R:STAT		STAT
	:25D::IPRC//PACK or REJT	Accept or rejection code	:4!c//4!c
*	:16R:REAS		REAS
*	:24B::REJT//NARR	Reason defined by Oslo Clearing	:4!c//4!c
*	:70D::REAS//reason	OC error number + Error text	:4!c//6*35x
*	:16S:REAS		REAS
	:16S:STAT		STAT

*Only available if :25D::IPRC = REJT.

If 25D::IPRC=PACK then these tags will be excluded.

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3.19.1 Example of MT548 Confirm MT541/MT543 position allocation

MT548 - Accepted	MT548 - Rejected
:16R:GENL	:16R:GENL
:20C::SEME//semeref	:20C::SEME//semeref
:23G:INST	:23G:INST
:98C::PREP//20130121095635	:98C::PREP//20130121095635
:16R:LINK	:16R:LINK
:20C::RELA//semeref from MT541/MT543	:20C::RELA//semeref from MT541/MT543
:16S:LINK	:16S:LINK
:16R:STAT	:16R:STAT
:25D::IPRC//PACK	:25D::IPRC//REJT
:16S:REAS	:16R:REAS
:16S:STAT	:24B::REJT//NARR
:16S:GENL	:70D::REAS//102 - Underlying not active
	:16S:REAS
	:16S:STAT
	:16S:GENL

3.19.2 Example MT548 - Confirm MT542 exercise request

MT548 - status accepted	MT548 - status rejected
:16R:GENL	:16R:GENL
:20C::SEME//semeref	:20C::SEME//semeref
:23G:INST	:23G:INST
:98C::PREP//20130131103908	:98C::PREP//20130131104236
:16R:LINK	:16R:LINK
:20C::RELA//semeref from MT542	:20C::RELA//semeref from MT542
:16S:LINK	:16S:LINK
:16R:STAT	:16R:STAT
:25D::IPRC//PACK	:25D::IPRC//REJT
:16S:STAT	:16R:REAS
:16S:GENL	:24B::REJT//NARR
	:70D::REAS//102 - Underlying not active
	:16S:REAS
	:16S:STAT
	:16S:GENL

3.19.3 Example MT548 – Unmatch / match - Give Up / take up

MT548 - Give up Match	MT548 - Give up Unmatch
:16R:GENL	:16R:GENL
:20C::SEME//semeref	:20C::SEME//semeref
:23G:INST	:23G:INST
:98C::PREP//20130131103908	:98C::PREP//20130131104236
:16R:LINK	:16R:LINK
:20C::RELA//semeref from MT541/MT543	:20C::RELA//semeref from MT541/MT543
:16S:LINK	:16S:LINK
:16R:STAT	:16R:STAT

MT548 - Give up Match
:25D::MTCH//MACH
:16S:STAT
:16S:GENL

MT548 - Give up Unmatch
:25D::MTCH//NMAT
:16R:REAS
:24B::NMAT//CMIS
:16S:REAS
:16S:STAT
:16S:GENL

MT548 - Cancel GiveUp / Allocation
:16R:GENL
:20C::SEME//semeref
:23G:CAST
:98C::PREP//20140207094717
:16R:LINK
:20C::RELA//semeref from MT541/MT543
:16S:LINK
:16R:STAT
:25D::CPRC//CAND
:24B::CAND//CANI
:16S:STAT
:16S:GENL

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Appendix 1 – Error codes

Error text	MT546	MT542	MT541/ MT543
Deny request on short positions not possible	x		
Member not active	x		
Underlying not active			
Sell ID not active			
Buy ID not active			
Both sell ID and by ID not active			
Expiry date not a business day			
Insuffecent holdings		X	X
Deliveraccount does not exist		X	X
Instrument not active or does not exist		X	X
Trade or settlement day not allowed		X	X
System is not in correct status	X	X	x

Appendix 2 - CFI Codes

SIX x-clear will use CFI codes to identify the financial instruments. The CFI consists of six alphabetical characters. The sequence of categories and groups are given in ISO standard 10962. Second edition 2001-05-01. (4. Codes and Definitions") helps with the classification of ambiguous instruments. A financial instrument for which the definition of several categories or groups is correct should be classified under the first possible category or group. (1st = E-Equities, 2nd = D-Debt, 3rd = R-Entitlements, 4th = 0-Options, 5th F-Futures, 6th = M-Others).

Options	Put/Call	European/American	Stock eq / Indices	Delivery	Standardized
O	P / C	E / A	S / I	P / C	S / N

Future	Financial	Stock eq / Indices	Delivery	Standardized	Strategy
F	F	S / I	P / C	S / N	X

Forward
MMFXXX

Example:
OPASPS STL3A120
FFICSX   OBX3A

NONREF will be shown for all instruments other than options, futures or forwards.

Appendix 3 - MT598 203 Prices

Null = Not applicable.

Fixing price:

Official fixing price from the marketplace (where the relevant derivative contract is principally listed) on derivatives contracts subject to daily mark-to-market where there is open interest. Upon expiration of derivatives contracts, a fixing price will be set on the underlying instrument.

Oslo Børs rules A2 (A.2.2.14 for stock derivatives and A.2.3.2 for index derivatives) gives further definitions. The purpose of this price is to calculate mark-to-market, to calculate "in-the-money-ness" on options (in order to determine whether options should automatically be exercised or not) and to create settlement instructions following the expiration of forwards (forward contracts give rise to delivery versus the fixing price, and where the difference between the fixing and contract price gives rise to a cash settlement).

For instruments with no fixing price, the value "null" is returned".

Closing price:

Given for instrument types EQ and ETF only. This is the closing price from the marketplace where the instrument is principally listed. For other instruments the value "null" is returned".

Long margin price:

For instrument types OP, the long margin price as displayed in CLARA. For other instrument types, a fair price calculated by SIX x-clear for margining purposes is used.*

Short margin price:

For instrument types OP, the short margin price as displayed in CLARA. For other instrument types a fair price calculated by SIX x-clear for margining purposes is used.[*]

*For instruments other than options, long margin price = short margin price.

The long (short) margin price on options reflect a theoretically fair price, based on the implied volatility assumed by SIX x-clear when margining long (short) positions.

In order to clarify, the tables below show hypothetical values as displayed in our clearing system (CLARA), and how they would appear in MT598-203:

CLARA					
Series	**Spot price**	**Fair price**	**Long price**	**Short price**	**Fixing price**
ORK	50				
ORK3R	50	51			
ORK3F40	50		12	18	

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MT598-203				
Series	**Fixing price**	**Closing price**	**Long margin price**	**Short margin price**
ORK	null	50	50	50
ORK3R	null	null	51	51
ORK3F40	null	null	12	18

Upon expiry of the ORK derivatives, the "Fixing price" field of ORK will also be populated with a price.

In this context, SIX x-clear Ltd draws the Members' attention to clauses **7.1 lit. f. and 25.3** General Terms and Conditions of SIX x-clear Ltd stipulating that the Member bears responsibility for the tax requirements and consequences of clearing with x-clear pursuant to the Applicable Law and that SIX x-clear Ltd assumes no liability for any charges or other negative consequences arising in conjunction with clearing through SIX x-clear Ltd. that are a result of tax laws or ordinances issued by tax authorities pursuant to the Applicable Law.

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