

Descriptions of SIX x-clear's Member Reports and Member File Input

- Trade, Risk Management, Settlement, Fee & Member File Input

Content

Introduction	3
Trade Details Reporting	4
Risk Management Details Reporting	8
Settlement Details Reporting	37
Fee Details Reporting	46
FTP File Input by Clearing Members for the Spanish Market	54
·	
	Trade Details Reporting



A. Introduction

- This document provides an overview of various reports and messages offered by SIX x-clear (hereafter referred to as "x-clear"), describing the report content at a high level, but detailing reporting options, frequency, format and mode of delivery (Chapters B – E).
- The specific detailed inputs to be provided by Clearing Members to x-clear for CCP clearing of Spanish cash equities are described in Chapter F.
- Further details on report and message specifications, as well as sample reports are published on the x-clear website. The URLs are provided in the appendix of this document.



B. Trade Details Reporting

- 1. MT518: Trade Information to Clearing Members
- 2. RDXO434: Cleared Trade Details
- 3. RDXO534: Spanish Market Gross Instructions Current Day Updates



1. MT518: Trade Information to Clearing Members (SWIFT)

Main content	 Clearing Member's own trades executed/cancelled on the trading venues NCM's trades executed/cancelled
Main fields	Exchange reference, trade reference, place of trade, trade date, settlement date, trading venue identifier, ISIN, trade quantity, settlement amount
Delivery mode	SWIFT CC Link/ webMAX Professional SIS Web Services
Time schedule	• Real-time
Options	 All trading venues Specified trading venues



2. RDXO434: Cleared Trade Details (CSV)

Main content	 Cleared gross trades received by x-clear from the trading venues on the trading day The intraday report contains the information of trades between the last and current reporting timeline.
Main fields	 Exchange reference, trade date, settlement date, trading venue identifier, ISIN, trade quantity, settlement amount, NCM identifier The net reference for Spanish gross trades will be spaces
Delivery mode	• sFTP • webBox
Time schedule	End of Day Intraday: hourly
Options	 Own trades, all NCM trades or specified NCM trades Specific product or all products



3. RDXO534: Spanish Market Gross Instructions

- Current Day Updates (CSV)

Main content	 EoD report: gross trades of the Spanish market, which are either received on the current trade date T or are updated (newly cleared and canceled) on the reporting date (from T to ISD+6); Updates due to Ownership Update, Account Update and Hold/Release process Intraday report: information of trades between the last and the current reporting timeline
Main fields	Exchange reference, trade date, settlement date, trading venue identifier, ISIN, trade quantity, settlement amount, NCM identifier, ownership reference
Delivery mode	sFTP webBox
Time schedule	End of Day Intraday: hourly
Options	 Own trades, all NCM trades or specified NCM trades Specific product or all products



C. Risk Management Details Reporting - Reports

- 4. RDXL040 (MT598-305): Open Positions Statement
- 5. RDXL050 (MT598-405): Open Positions Statement at Asset Class Level
- 6. RDXL090 (MT598-505): Total Margin Requirements of Member
- 7. RPXL010: Clearing Member Credit Group Details
- 8. RPXL020: Clearing Member Collateral Report
- 9. RPXL100: Open Position Details of NCM
- 10. RPXL200: Report on Default Fund Requirement
- 11. RPXL280: NCM-wise Default Fund distribution
- 12. RPXL310: Concentration Risk Details Report



4. RDXL040 (MT598-305): Open Positions Statement (SWIFT)

Main content	 Open positions in Member's house and client clearing accounts Clearing Members can opt to receive details of the open transactions behind their open positions with option 2.
Main fields	 Information per clearing account: Sum of the open amounts in CHF across all asset classes Total Initial Margin and Variation Margin in CHF across all asset classes Open quantity, open amounts (CHF), Initial Margin (CHF), Variation Margin (CHF) per ISIN and settlement currency combination The open position details (see above) for NCMs can be obtained by using option 3.
Delivery mode	SWIFTCC Link/ webMAX ProfessionalSIS Web Services
Time schedule	• End of Day
Options	 Open position details Open position details with list of open transactions Open position details of all NCMs



5. RDXL050 (MT598-405): Open Positions Statement at the Asset Class Level (SWIFT)

Main content	 Open positions in member's house and client clearing accounts at asset class level Clearing Members can opt to receive details of the open transactions behind their open positions with option 2. If the asset class is not given, then open position statement for all asset classes will be reported.
Main fields	 Information per clearing account: Sum of the open amounts in CHF across all asset classes Total Initial Margin and Variation Margin in CHF across all asset classes Open quantity, open amounts (CHF), Initial Margin (CHF), Variation Margin (CHF) per ISIN and settlement currency combination The open position details (see above) for NCMs can be obtained by using option 3.
Delivery mode	SWIFT CC Link/ webMAX Professional SIS Web Services
Time schedule	• End of Day
Options	 Open position details Open position details with list of open transactions Open position details of all NCMs



6. RDXL090 (MT598-505): Total Margin Requirements of Member (SWIFT)

Main content	Clearing Members total margin requirements including details of incremental margin due to lambda factor, risk coefficient at the level of credit group, clearing account and asset class
Main fields	 Information per member at the level of credit group, clearing account and asset class: Total margin requirement in CHF Total Variation Margin in CHF Total Initial Margin in CHF after applying risk coefficient and lambda Initial Margin (clean) Incremental Initial Margin due to lambda factor risk coefficient
Delivery mode	SWIFT CC Link/ webMAX Professional SIS Web Services
Time schedule	• End of Day
Options	Own total margin requirement details of GCM/ICM Total margin requirements of all NCMs of a GCM

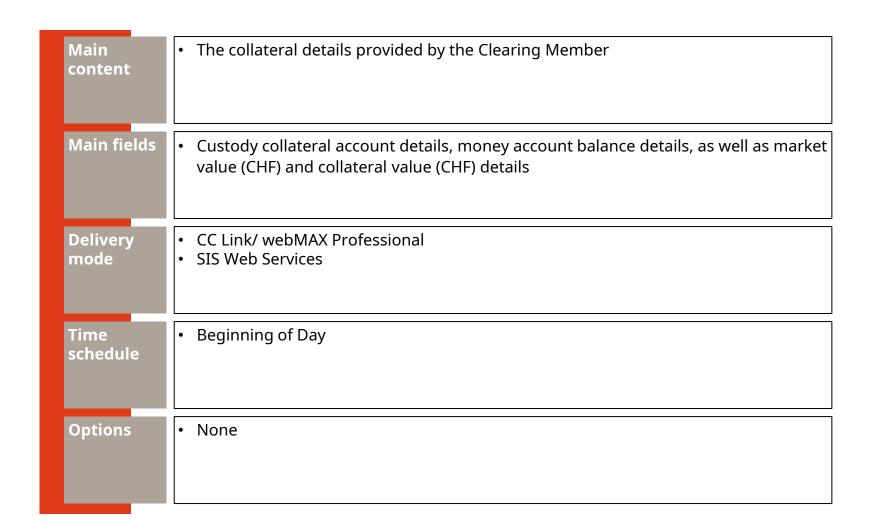


7. RPXL010: Clearing Member Credit Group Details (Print)

Main content	Clearing Member credit group details
Main fields	 Market value (CHF), collateral value (CHF) of the margin account and the utilizations (CHF) at the credit group level of the Member Collateral details. Unutilized collateral (CHF) available at the credit group level
Delivery mode	 CC Link/ webMAX Professional SIS Web Services
Time schedule	Beginning of Day
Options	• None

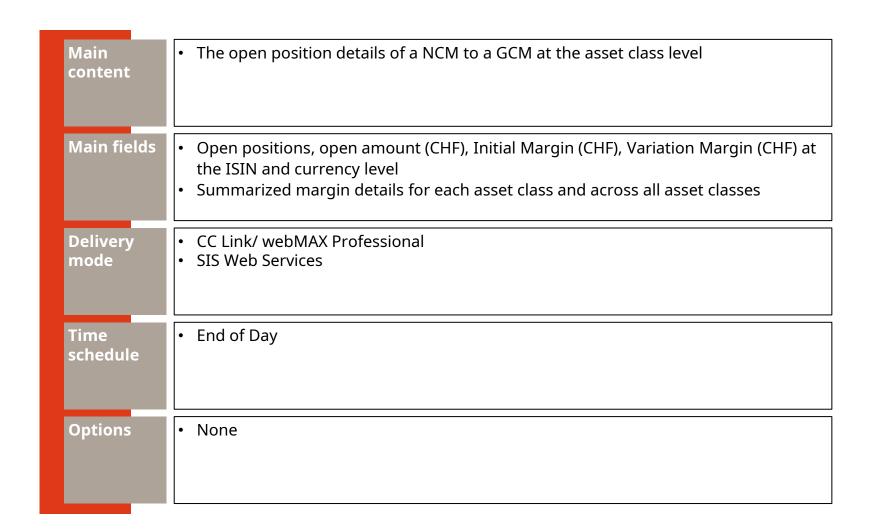


8. RPXL020: Clearing Member Collateral Report (Print)



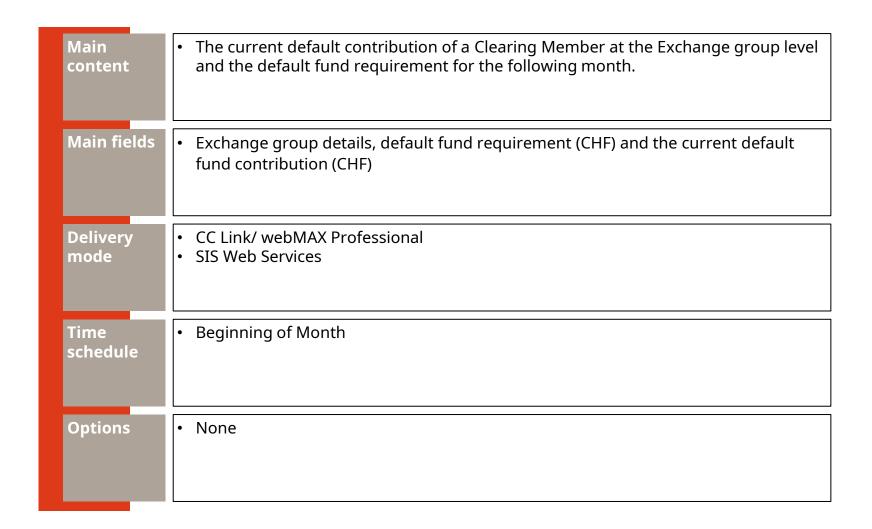


9. RPXL100: Open Position Details of NCM (Print)



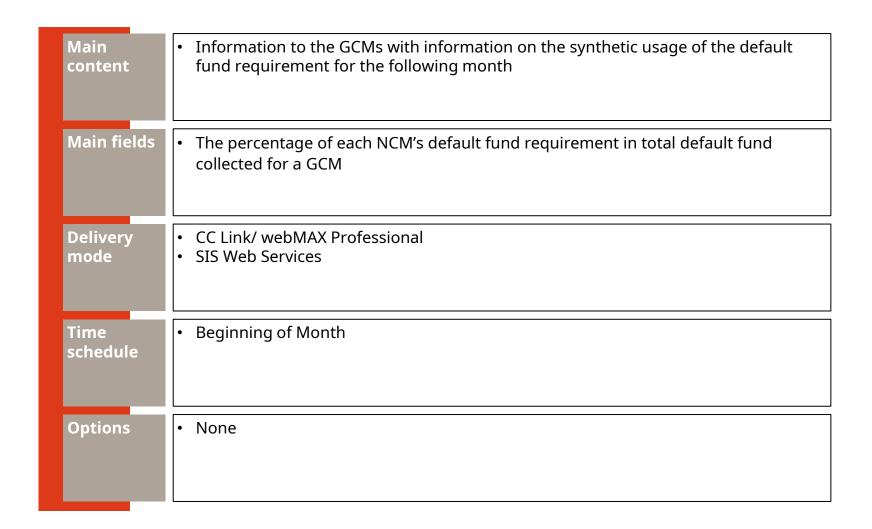


10. RPXL200: Report on Default Fund requirement (Print)



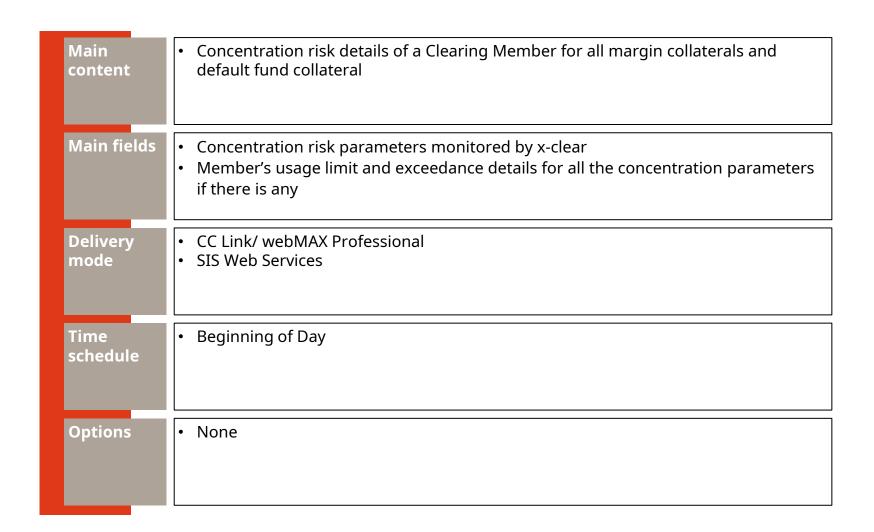


11. RPXL280: NCM-wise Default Fund Distribution (Print)





12. RPXL310: Concentration Risk Details Report (Print)





C. Risk Management Details Reporting - Queries

- 13. MT598-890: Query on Clearing Member Credit Group Details
- 14. MT598-891: Query on Clearing Member Collateral Details
- 15. MT598-892: Query on Clearing Member Custody Collateral Details
- 16. MT598-893: Query on Open Position Details of a Clearing Member
- 17. MT598-895: Query on Clearing Member Risk Bucket Margin Details
- 18. MT598-896: Query on Clearing Member Risk Bucket Open Position Details
- 19. MT598-883: Query on Open Position Details of a Clearing Member at the Asset Class Level
- 20. MT598-885: Query on Clearing Member Risk Bucket Margin Details at the Asset Class Level
- 21. MT598-886: Query on Clearing Member Risk Bucket Open Position Details at the Asset Class Level
- 22. MT598-899: Query on Total Margin Requirements of Member
- 23. MT598-897: Query on Weighted Average Gross Open Amount Details of a Clearing Member



13. MT598-890: Query on Clearing Member Credit Group Details

Main content	The margin and collateral details at the credit group level
Main fields	 Credit group details for the requested credit group For each credit group number, the detail includes the utilization of the house and client clearing accounts in CHF, the total utilizations for the credit group, the collateral available and unutilized, the clean credit limit and the margin account.
Queries	Clearing Members can query real-time risk management information through webMAX or by sending application generated proprietary messages. They receive the response as per BP Specs, Volume 5 > Queries.
Delivery mode	CC Link/ webMAX Professional SIS Web Services
Time schedule	• Real-time



14. MT598-891: Query on Clearing Member Collateral Details

Main content	The collateral details for the specified credit group of the Clearing Member
Main fields	 Collateral details for the requested credit group For each credit group number, the detail includes the total collateral available in CHF, the unutilized collateral in CHF, the custody collateral account details and the money account balance details along with the market value (CHF) and collateral value (CHF) details.
Queries	Clearing Members can query real-time risk management information through webMAX or by sending application generated proprietary messages. They receive the response as per BP Specs, Volume 5 > Queries.
Delivery mode	CC Link/ webMAX Professional SIS Web Services
Time schedule	• Real-time



15. MT598-892: Query on Clearing Member Custody Collateral Details

Main content	Custody collateral details for the specified custody collateral account of the Clearing Member
Main fields	 Collateral details for the requested custody account. The total collateral value and market value available in CHF at the custody account level The collateral value and market value available in CHF at the ISIN level.
Queries	Clearing Members can query real-time risk management information through webMAX or by sending application generated proprietary messages. They receive the response as per BP Specs, Volume 5 > Queries.
Delivery mode	CC Link/ webMAX Professional SIS Web Services
Time schedule	• Real-time



16. MT598-893: Query on Open Position Details of a Clearing Member

Main content	The open position details of a Clearing Member at the clearing account and unit stock level
Main fields	 Information at the Clearing Member level: Total Initial Margin in CHF across all asset classes Total Variation Margin in CHF across all asset classes Information at the clearing account and ISIN level: Open quantity Open amount in the settlement currency Open amount (CHF) Initial Margin (CHF) and Variation Margin (CHF)
Queries	Clearing Members can query real-time risk management information through webMAX or by sending application generated proprietary messages. They receive the response as per BP Specs, Volume 5 > Queries.
Delivery mode	CC Link/ webMAX Professional SIS Web Services
Time schedule	• Real-time
Options	 Own open position details Open position details of a specified NCM or all NCMs



17. MT598-895: Query on Clearing Member Risk Bucket Margin Details

Main content	The bucket details of a Clearing Member
Main fields	 Information at the clearing account level Total Initial Margin in CHF across all asset classes Total Variation Margin in CHF across all asset classes Information at the level of clearing account and bucket Initial Margin percentage Initial Margin and Variation Margin (CHF)
Queries	Clearing Members can query real-time risk management information through webMAX or by sending application generated proprietary messages. They receive the response as per BP Specs, Volume 5 > Queries.
Delivery mode	CC Link/ webMAX Professional SIS Web Services
Time schedule	• Real-time
Options	 Own margin details Margin details of a specified NCM or all NCMs



18. MT598-896: Query on Clearing Member Risk Bucket Open Position Details

Main content	The open position details of a Clearing Member at the bucket level
Main fields	 Information at the clearing account level: Total Initial Margin in CHF across all asset classes Total Variation Margin in CHF across all asset classes Information per clearing account and bucket: Initial Margin percentage ISIN Open quantity Open amount in the settlement currency Initial Margin (CHF) and Variation Margin (CHF)
Queries	• Clearing Members can query real-time risk management information through webMAX or by sending application generated proprietary messages. They receive the response as per BP Specs, Volume 5 > Queries.
Delivery mode	CC Link/ webMAX ProfessionalSIS Web Services
Time schedule	Real-time
Options	 Own open position details Open position details of a specified NCM or all NCMs



19. MT598-883: Query on Open Position Details of a Clearing Member at the Asset Class

Main	The asset class level open position details of a Clearing Member at the clearing
content	account and unit stock level
Main fields	 Information at the clearing account level: Total open amounts in CHF across all asset classes Total Initial Margin and Variation Margin in CHF across all asset classes Total open amounts in CHF for a specified asset class Total Initial Margin and total Variation Margin in CHF for a specified asset class Information at the clearing account and ISIN level: Open quantity Open amount in the settlement currency Initial Margin (CHF) and Variation Margin (CHF)
Queries	Clearing Members can query real-time risk management information through webMAX or by sending application generated proprietary messages. They receive the response as per BP Specs, Volume 5 > Queries.
Delivery mode	CC Link/ webMAX ProfessionalSIS Web Services
Time schedule	Real-time
Options	Own open position details Open position details of a specified NCM or all NCMs



19. MT598-883: Query on Open Position Details of a Clearing Member at the Asset Class Level

Main content	The asset class level open position details of a Clearing Member at the clearing account and unit stock level
Main fields	 Information at the clearing account level: Total open amounts in CHF across all asset classes Total Initial Margin and total Variation Margin in CHF across all asset classes Total open amounts in CHF for a specified asset class Total Initial Margin and total Variation Margin in CHF for a specified asset class Information at the clearing account and ISIN level Open quantity Open amount in the settlement currency Initial Margin and Variation Margin in CHF
Queries	Clearing Members can query real-time risk management information through webMAX or by sending application generated proprietary messages. They receive the response as per BP Specs, Volume 5 > Queries.
Delivery mode	CC Link/ webMAX ProfessionalSIS Web Services
Time schedule	Real-time
Options	Own open position details Open position details of a specified NCM or all NCMs



20. MT598-885: Query on Clearing Member Risk Bucket Margin Details at the Asset Class Level

Main content	The bucket details at the asset class level of a Clearing Member
Main fields	 The query contains the following information at clearing account level Total open amounts in CHF across all asset classes Total Initial Margin and total Variation Margin in CHF across all asset classes Total open amounts in CHF for a specific asset class Total Initial Margin and total Variation Margin in CHF for a specified asset class Information at the clearing account and bucket level: Initial Margin percentage Initial Margin (CHF) and Variation Margin (CHF)
Queries	Clearing Members can query real-time risk management information through webMAX or by sending application generated proprietary messages. They receive the response as per BP Specs, Volume 5 > Queries.
Delivery mode	CC Link/ webMAX ProfessionalSIS Web Services
Time schedule	• Real-time
Options	Own margin details Margin details of a specified NCM or all NCMs



21. MT598-886: Query on Clearing Member Risk Bucket Open Position Details at the Asset Class Level

Main content	The asset class level open position details of a Clearing Member at the bucket level
Main fields	 Information at the clearing account level: Total open amounts in CHF across all asset classes Total Initial Margin and total Variation Margin in CHF across all asset classes Total open amounts in CHF for a specified asset class Total Initial Margin and total Variation Margin in CHF for a specified asset class Information at the clearing account and bucket level: Initial Margin percentage ISIN Open quantity Open amount in the settlement currency Initial Margin (CHF) and Variation Margin (CHF)
Queries	Clearing Members can query real-time risk management information through webMAX or by sending application generated proprietary messages. They receive the response as per BP Specs, Volume 5 > Queries.
Delivery mode	CC Link/ webMAX ProfessionalSIS Web Services
Time schedule	• Real-time
Options	 Own open position details Open position details of a specified NCM or all NCMs



22. MT598-899: Query on Total Margin Requirements of Clearing Members

Main content	The total margin requirements of a Clearing Member at the level of credit group, clearing account and asset class
Main fields	 Total margin requirement in CHF Total Variation Margin in CHF Total Initial Margin in CHF (after applying risk coefficient and lambda) Initial Margin (clean) Incremental Initial Margin due to lambda Incremental Initial Margin due to risk coefficient
Queries	Clearing Members can query real-time risk management information through webMAX or by sending application generated proprietary messages. They receive the response as per BP Specs, Volume 5 > Queries.
Delivery mode	CC Link/ webMAX Professional SIS Web Services
Time schedule	• Real-time
Options	 Own open position details Open position details of a specified NCM or all NCMs



23. MT598-897: Query on Weighted Average Gross Open Amount Details of a Clearing Member

Main content	 The weighted average gross open amount details of a Clearing Member for any calendar day within the last 90 days The weighted average gross open amount for NCMs is based on the assumption that trades and claims of the NCMs settling at Euroclear UK & Ireland will always settle on the intended settlement date
Main fields	 Information for Clearing Member at the NCM level Weighted average gross open amount in CHF NCM ID
Queries	 Clearing Members can query real-time risk management information through webMAX or by sending application generated proprietary messages. They receive the response as per BP Specs, Volume 5 > Queries.
Delivery mode	CC Link/ webMAX ProfessionalSIS Web Services
Time schedule	• Real-time
Options	 Own details Detail of specified NCM or all NCMs



C. Risk Management Details Reporting - Status Intimations

- 24. MT598-308: Margin Call Pre-Information Intimation (ICM/GCM)
- 25. MT598-308: Margin Call Pre-Information Intimation (to GCMs for NCMs Exposure)
- 26. MT503: Collateral Claim
- 27. MT900: Confirmation of Debit
- 28. MT910: Confirmation of Credit



24. MT598-308: Margin Call Pre-Information Intimation (SWIFT)

Main content	Sent to Clearing Member whenever the group utilization percentage reaches or crosses the percentage of utilizations for pre-information
Main fields	 Information per Clearing Member: Clearing Member identification Credit group details Percentage of utilizations for pre-info House account and client account utilizations in CHF Percentage of total utilizations Collateral available Collateral un-utilized
Delivery mode	SWIFTCC Link/ webMAX ProfessionalSIS Web Services
Time schedule	• Real-time
Options	• None

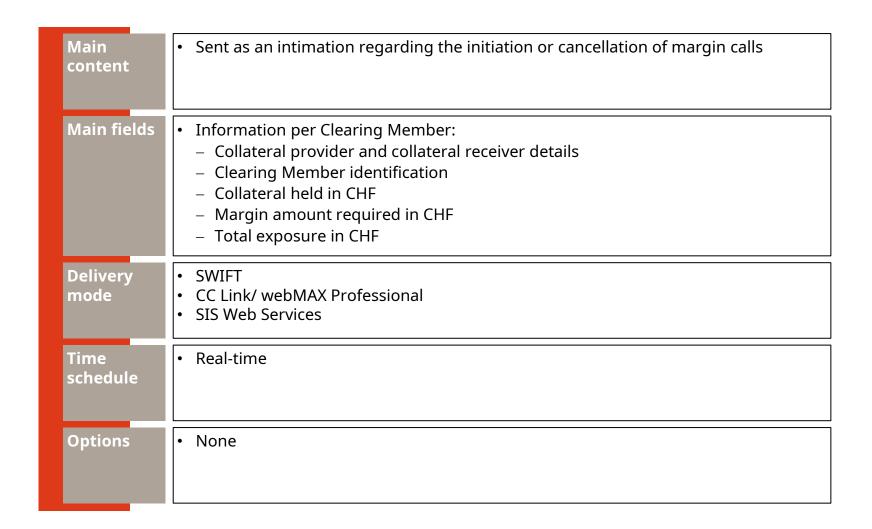


25. MT598-308: Margin Call Pre-Information Intimation (to GCMs for NCMs exposure) (SWIFT)

Main content	Sent to GCMs whenever the NCM utilizations percentage reaches or crosses the percentage of utilizations for pre-information
Main fields	 Information per Clearing Member: Clearing Member identification NCM identification Percentage of utilizations for pre-info Percentage of total utilizations NCM margin limit in CHF NCM total margin amount in CHF NCM total open amount in CHF
Delivery mode	 SWIFT CC Link/ webMAX Professional SIS Web Services
Time schedule	• Real-time
Options	• None

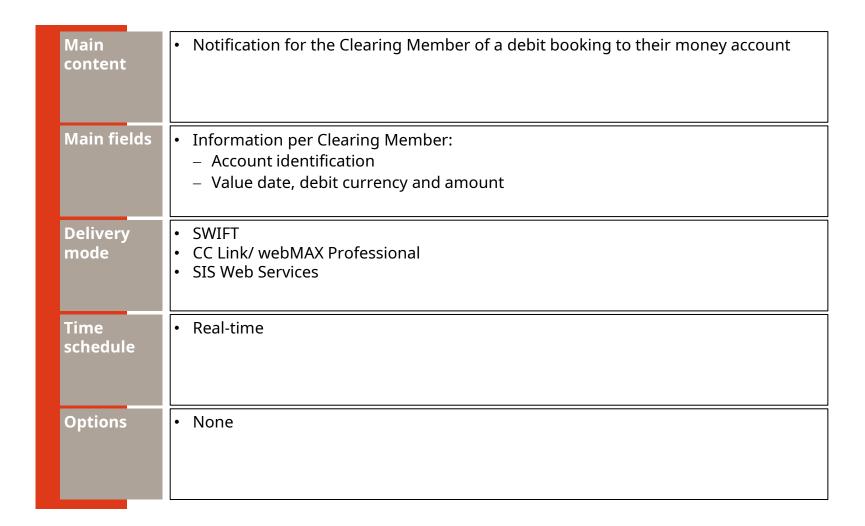


26. MT503: Collateral Claim (SWIFT)



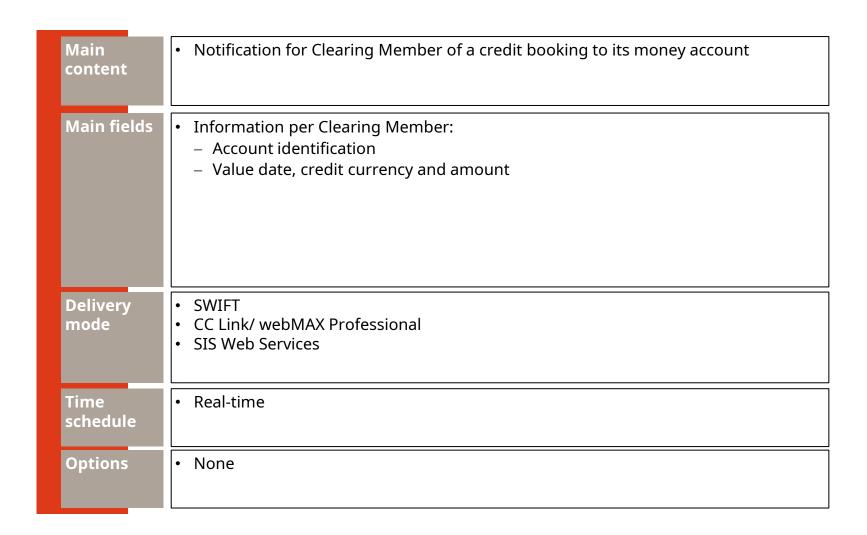


27. MT900: Confirmation of Debit (SWIFT)





28. MT910: Confirmation of Credit (SWIFT)





D. Settlement Details Reporting

- 29. MT537(RDXO422): Statement of Pending Transactions from x-clear
- 30. RDXO435: Settlement Instruction Details
- 31. RDXO535: Spanish Market Pseudo Settlement Instruction Details
- 32. RDXO436: Status of Settlement Instructions on the Current Day
- 33. RDXO437: Unsettled Settlement Instructions
- 34. RVXO443: Settlement Status Report with Buy-in Details
- 35. MT540/541/542/543/578: Settlement Instructions Details
- 36. MT548: Settlement Instruction Details



29. MT537 (RDXO422): Statement of Pending Transactions from x-clear (SWIFT)

 Main For all markets: gross vs. net settlement instruction details at EoD on th Further content for the Spanish market: 		
	 Details for Pseudo Netting results with gross and net transaction are generated after each "Release" cycle, enabling Clearing Members to further release the held instructions cyclically 	
	 No intra-day report from ISD till ISD+5 for the Spanish market, if Members don't use the Hold and Release functionality. 	
Main fields	Net reference, trade date, settlement date, trading venue identifier, ISIN, trade quantity, settlement amount, NCM identifier etc.	
Delivery	• SWIFT	
mode	CC Link/ webMAX ProfessionalSIS Web Services	
Time	End of Day (for all markets)	
schedule	Intraday (only for the Spanish market)	
Options	Own trades, all NCM trades or specified NCM trades	
	Specified asset class or all asset classes End of Day (for all Markets)	
4. Intraday for the Spanish market instructions		
	5. For the Spanish market: Pseudo Netted instructions	



30. RDXO435: Settlement Instruction Details (CSV)

Maii cont		 EoD report (for all markets): settlement instructions generated on the current business day Intraday report (only for the Spanish market): settlement instructions details whenever Member's Release request has been processed from ISD till ISD+5
Maiı	n fields	Net settlement instruction details such as the net reference, exchange reference, trade date, settlement date, trading venue identifier, ISIN, trade quantity, settlement amount, NCM identifier etc.
Deli mod	very le	sFTP webBox
Time sche	e edule	 EoD: for non-Spanish settlements on the trade date, for Spanish settlements on ISD-1 Intraday: only for Spanish settlements from ISD till ISD+5
Opti	ions	Own trades, all NCM trades or specified NCM trades Specified asset class or all asset classes



31. RDXO535: Spanish Market Pseudo Settlement Instruction Details (CSV)

Main content	The pseudo settlement instructions of the Spanish market generated due to the periodical Pseudo Netting process
Main field	Net settlement instruction details such as the net reference, exchange reference, trade date, settlement date, trading venue identifier, ISIN, trade quantity, settlement amount, NCM identifier etc.
Delivery mode	sFTP webBox
Time schedule	End of Day Intraday
Options	 Own trades, all NCM trades or specified NCM trades Specified asset class or all asset classes

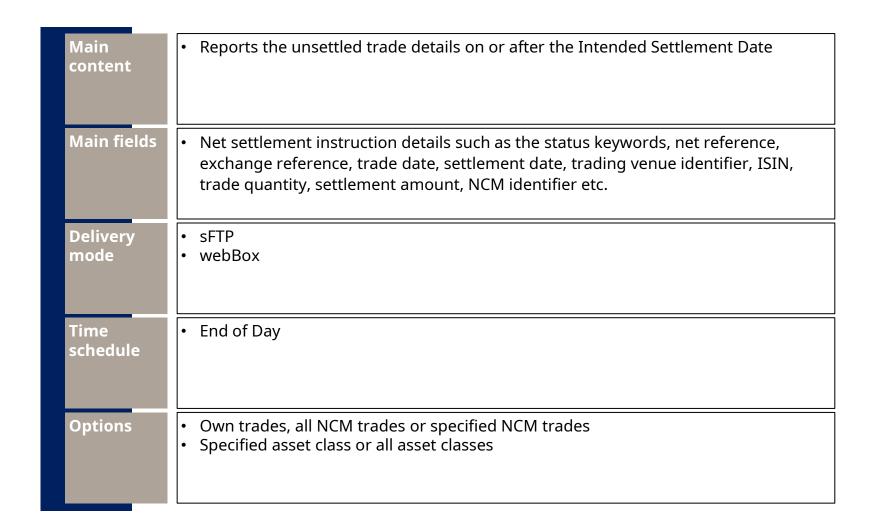


32. RDXO436: Status of Settlement Instructions on current Day (CSV)

Main All the settlement instructions which are having status changes on the particular day content Main fields Net settlement instruction details such as the status keywords, net reference, exchange reference, trade date, settlement date, trading venue identifier, ISIN, trade quantity, settlement amount, NCM identifier etc. **Delivery** sFTP webBox mode Time End of Day schedule Intraday, hourly Own trades, all NCM trades or specified NCM trades **Options** Specified asset class or all asset classes Settlement instructions with status change between the ISD and the actual settlement date Settlement instructions with status change between trade date and actual settlement date • Settlement instructions irrespective of the status change between the trade date and the actual settlement date Settlement instructions irrespective of the status change between the ISD and the actual settlement date



33. RDXO437: Unsettled Settlement Instructions (SWIFT)





34. RVXO443: Settlement Status Report with Buy-in Details (CSV)

Main content	Reports the status of settlement instructions till the settlement instruction is settled or cancelled
Main fields	Net settlement instruction details such as the status keywords, net reference, exchange reference, trade date, settlement date, trading venue identifier, ISIN, trade quantity, settlement amount, buy-in details etc.
Delivery mode	• sFTP
Time schedule	• Intraday, hourly
Options	Specified asset class or all asset classes



35. MT548: Trade Status Intimations/ Cancellation Request Status Intimation from x-clear (SWIFT)

Main Status intimations to Clearing Members for trades and settlements on creation and cancellation content Not sent for status change and final settlement of a settlement instruction Main fields • Trade details such as the trade status, net reference, exchange reference, trade date, settlement date, trading venue identifier, ISIN, trade quantity, settlement amount etc. **Delivery** SWIFT CC Link/ webMAX Professional mode SIS Web Services End of Day Time schedule **Options** All trading venues or specified trading venues One or multiple options as below: Real-time trade acceptance intimation Real-time cancellation intimation on trade cancellation from trading venue End of Day gross trade cancellation due to netting End of Day gross settlement intimation End of Day net settlement intimation



36. MT54x (MT540, MT541, MT542, MT543): Settlement Instruction details from x-clear (SWIFT)

Main content	 Sent to the Clearing Member who is acting as the settlement agent or to a third-party settlement agent to report all settlement instructions generated on the current business day as follows: MT540: Receive Free of Payment Instruction from x-clear MT541: Receive against Payment Instruction from x-clear MT542: Deliver Free of Payment Instruction from x-clear MT543: Deliver against Payment Instruction from x-clear 		
Main fields	Net settlement instruction details such as the net reference, exchange reference, trade date, settlement date, trading venue identifier, ISIN, trade quantity, settlement amount etc.		
Delivery mode	SWIFT CC Link/ webMAX Professional SIS Web Services		
Time schedule	• End of Day		
Options	All trading venues or specified trading venues		



F. Fee Details Reporting

- 37. RPFE010: Fee Invoice to Clearing Member
- 38. RPFE011: Fee Details Check Report to Clearing member
- 39. RPFE110: Clearing Fee Details of NCM to GCM
- 40. RPFE025: Late/Failed Settlement Fee Details
- 41. RPFE070: Manual Fee Details
- 42. RVFE120: Basis of Fee Computation
- 43. VAT: Fees Payable by Fee Type

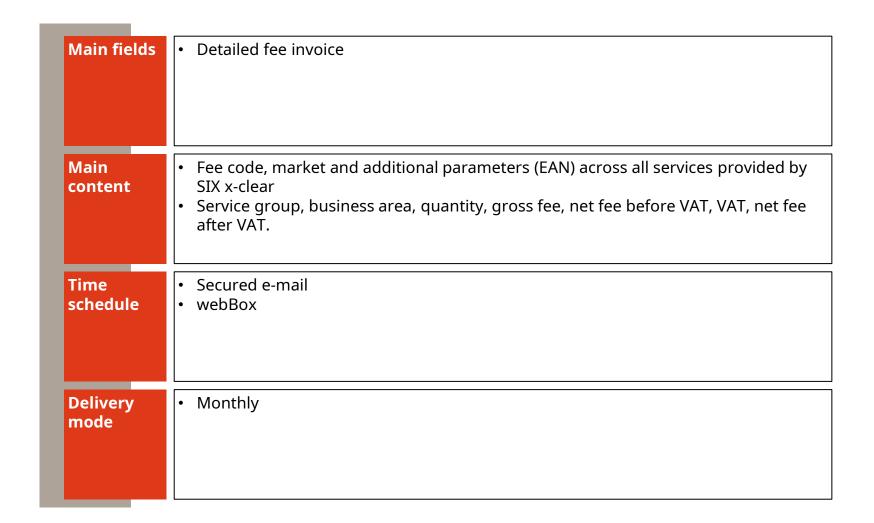


37. RPFE010: Fee Invoice (PDF)

Main Structured fee invoice information about the counters and fees for services provided by SIX SIS and SIX x-clear content • Cover sheet showing client address, charging currency and method, as well as the RMManagement summary per business area and service group giving a high-level overview on fees and key volume Market view showing AuC with fees and settlement transactions volumes with fees Fee code view listing all fee codes with counters and fees Performance and history showing graphs of main drivers across 12 months Main fields · Gross fee, net fee, net fee before VAT Gross price, average unit fee, net price (before VAT) and net fee incl. VAT, where applicable Secured email **Delivery** webBox mode Time Monthly schedule

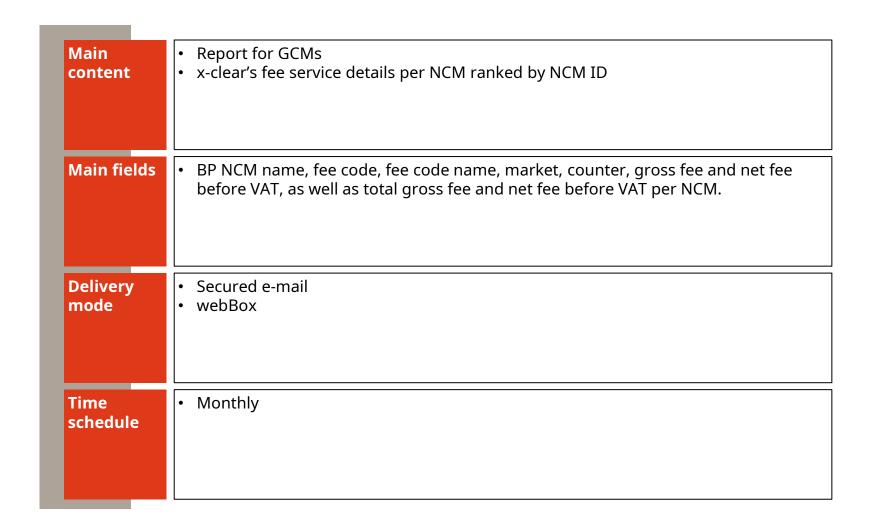


38. RPFE011: Fee Details Check Report to Clearing member (CSV / Excel)



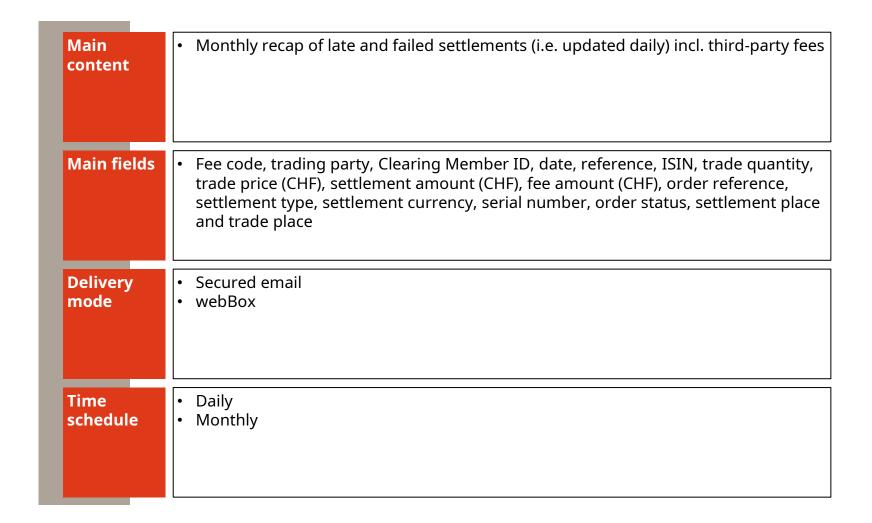


39. RPFE110: Clearing Fee Details of NCM to GCM (CSV/Excel)



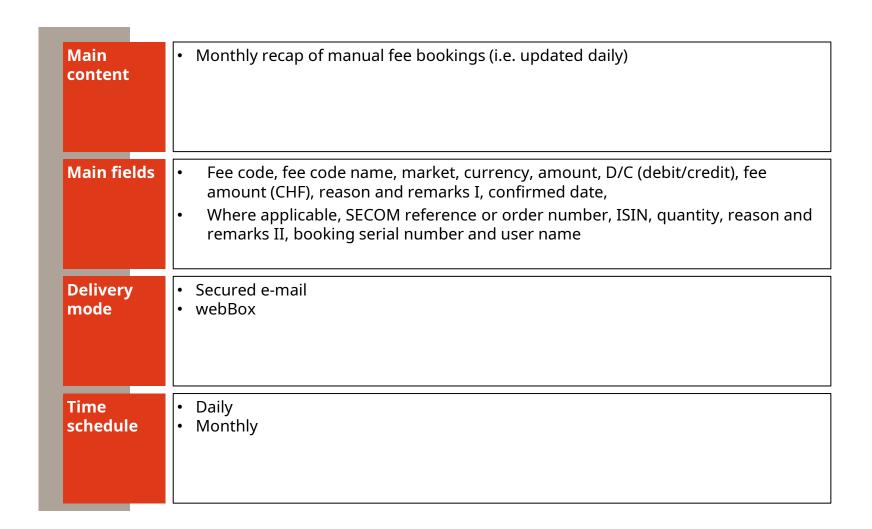


40. RPFE025: Late/Failed Settlement Fee Reporting SIX x-clear (CSV/Excel)



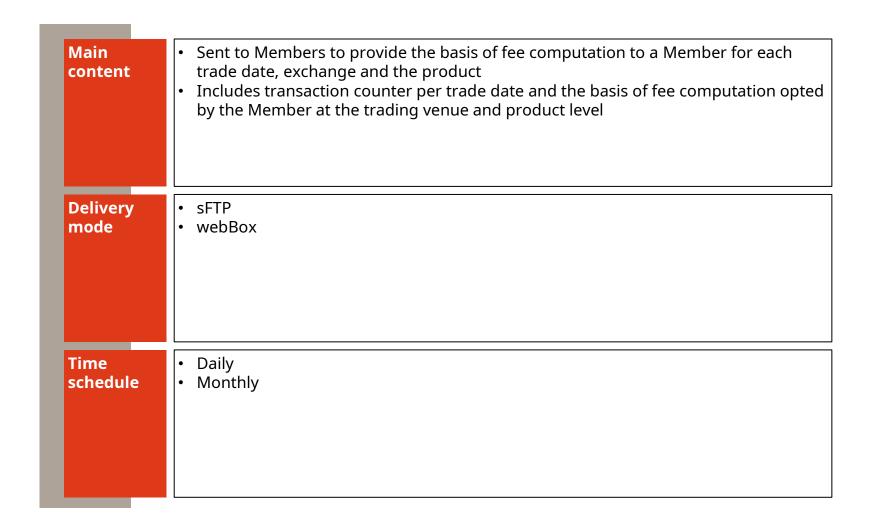


41. RPFE070: Manual Fees Report Monthly Recap (CSV/Excel)



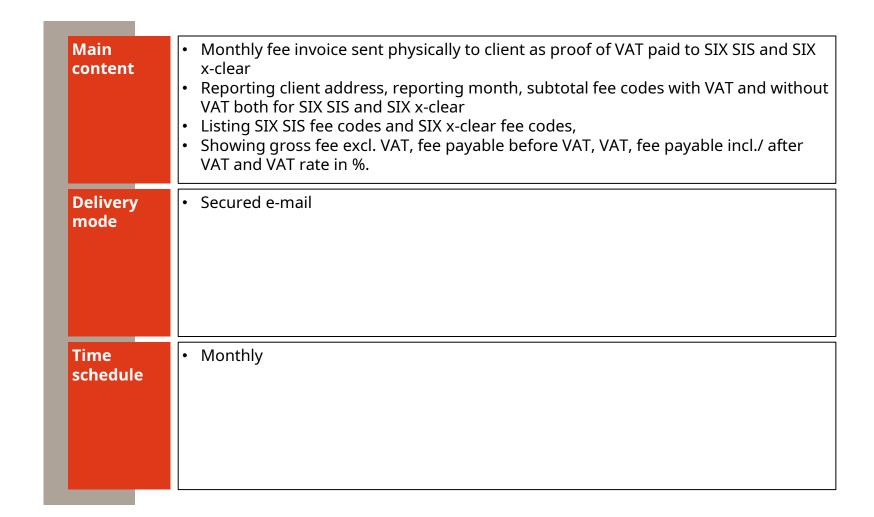


42. RVFE120: Basis of Fee Computation (CSV)





43. VAT: Fees Payable by Fee Type (PDF)





G. FTP File Input by Clearing Members for the Spanish Market and x-clear's Response

- 1. ACCTUPD Account Update Request from Clearing Member
- 2. HLDRLS Hold/Release Request
- 3. OWINUPDT Ownership Update/Correction Request at the Gross Trade Level
- 4. OWPSUPDT Ownership Update/Correction Request at the Position Level



44.1 ACCTUPD: Account Update Request from the Clearing Member

Main content	The Clearing Member or its settlement agent has to send ACCTUPD to x-clear when changing the clearing and settlement accounts in a gross instruction in full or in parts.
Main fields	 Trade date, Clearing Member ID, GCM ID, exchange reference, x-clear order reference, MIC, quantity Old and new clearing account, old and new settlement account
File type	Fixed length data file
Input Mode	• sFTP
File Naming Convention	<4 char environment e.g. "PROD" or "TEST"> + < ACCTUPD > + <4 char Clearing Member ID> + DDMMYY + <3 digit seq no>



44.2 ACCTUPD: x-clear's Response for Account Update Request

Main content	x-clear sends the response to the Clearing Member or its settlement agent on the status of the previous Account Update request.		
Main fields	 Trade date, Clearing Member ID, GCM ID, exchange reference, x-clear order reference, MIC, quantity Old and new clearing account, old and new settlement account according to the request; additionally, the request processing status Error code and error message, if applicable 		
File type	• Fixed length data file		
Delivery Mode	• sFTP		
File Naming Convention	<4 char environment e.g. "PROD" or "TEST"> + < ACCTUPD > + <4 char Clearing Member ID> + DDMMYY + <3 digit seq no> + < Literal RESPONSE>		



45.1 HLDRLS - Hold/Release Request

Main content	The Clearing Member or its settlement agent has to send HLDRLS to x-clear to hold or release gross delivery instructions in full or in parts.			
Main fields	Trade date, Clearing Member ID, GCM ID, clearing account, exchange reference, x-clear order reference, MIC, Hold/Release status, quantity, owner reference			
File type	Fixed length data file			
Input Mode	• sftp			
File Naming Convention	<4 char environment e.g. "PROD" or "TEST"> + < HLDRLS > + <4 char Clearing Member ID> + DDMMYY + <3 digit seq no>			



45.2 HLDRLS – x-clear's Response to Hold/Release Request

Main content	 x-clear sends the response to the Clearing Member or its settlement agent on the status of the previous HOLD/RELEASE update request. 		
Main fields	 Trade date, Clearing Member ID, GCM ID, clearing account, exchange reference, x-clear order reference, MIC, Hold/Release status, quantity, owner reference according to the request; additionally, the request processing status Error code and error message, if applicable 		
File type	Fixed length data file		
Delivery Mode	• sFTP		
File Naming Convention	<4 char environment e.g. "PROD" or "TEST"> + <hldrls> + <4 char Clearing Member ID> + DDMMYY + <3 digit seq no> + < Literal RESPONSE></hldrls>		



46.1 OWNIUPDT - Ownership Update/Correction Request at the Gross Trade Level

Main content	The Clearing Member or its settlement agent has to send OWNIUPDT to x-clear to update the default ownership reference.		
Main fields	 Ownership indicator, trade date, Clearing Member ID, GCM ID, clearing account, exchange reference, x-clear order reference, MIC, quantity Old and new ownership reference 		
File type	Fixed length data file		
Input Mode	• sFTP		
File Naming Convention	<4 char environment e.g. "PROD" or "TEST"> + < OWINUPDT > + <4 char Clearing Member ID> + DDMMYY + <3 digit seq no>		



46.2 OWINUPDT - x-clear's Response of Ownership Update/Correction request

Main content	x-clear sends the response to Clearing Member or its settlement agent on the status of the previous Ownership Update request.
Main fields	 Ownership indicator, trade date, Clearing Member ID, GCM ID, clearing account, exchange reference, x-clear order reference, MIC, quantity Old and new ownership reference according to the request; additionally, the request processing status
File type	Fixed length data file
Delivery Mode	• sFTP
File Naming Convention	<4 char environment e.g. "PROD" or "TEST"> + < Literal OWINUPDT > + <4 char Clearing Member ID> + DDMMYY + <3 digit seq no> + < Literal RESPONSE>



47.1 OWPSUPDT - Ownership Update/Correction Request at Position Level

Main The Clearing Member or its settlement agent has to send OWPSUPDT to x-clear to update the default ownership reference at the position level. content The ownership update request can be applied on positions from a single gross instruction or across multiple gross instructions. Main fields Ownership indicator, trade date, Clearing Member ID, GCM ID, clearing account, trade side, ISIN, quantity, old and new ownership reference Fixed length data file File type **Input Mode** sFTP File <4 char environment e.g. "PROD" or "TEST"> + < OWPSUPDT > + <4 char Clearing **Naming** Member ID> + DDMMYY + <3 digit seq no> Convention



47.2 OWPSUPDT - Response for Ownership Update/Correction Request at Position Level

Main x-clear sends the response to the Clearing Member or its settlement agent on the status of the previous Ownership Update request at the position level. content Main fields Ownership indicator, trade date, Clearing Member ID, GCM ID, clearing account, trade side, ISIN, quantity • Old and new ownership reference according to the request; additionally the request processing status Error code and error message, if applicable · Fixed length data file File type **Delivery** sFTP Mode <4 char environment e.g. "PROD" or "TEST"> + < Literal OWPSUPDT > + <4 char File **Naming** Clearing Member ID> + DDMMYY + <3 digit seg no> + < Literal RESPONSE> Convention



H. Appendices Appendices

- 1. Applicability of Messages and Reports
- 2. Essential Links



Appendix 1: Applicability of Messages and Reports

- Clearing and fee reporting: applicable for all trading venues
- Trade and settlement reporting: see the table below

No.	Message /	Equities including ETFs	Swiss Bonds traded at XSWX	
	Report	Settlement Netting by SIX SIS ¹⁾	Settlement Netting by SIX x-clear 2)	Settlement Netting by SIX x-clear ²⁾
1	MT518	✓	✓	×
2	RDXO434	✓	✓	✓
3	RDXO534 ³⁾	×	✓	×
4	RDXO422	×	✓	✓
5	RDXO435	×	✓	✓
6	RDXO535 3)	×	✓	×
7	RDXO436	×	✓	✓
8	RDXO437	×	✓	✓
9	RVXO443	✓	✓	✓
10	MT54x	×	✓	✓
11	MT578	×	✓	✓
12	MT548	×	✓	✓



¹⁾ Settlement Netting by SIX SIS applies only to Swiss equity transactions from SSX including SLS.

²⁾ Settlement Netting by SIX x-clear applies to all equity transactions (see SIX x-clear Form 002A)

³⁾ Applicable only for Spanish market

Appendix 2: Further Relevant Links for Reporting

- Form 002B: Member Reporting
 https://www.six-securities-services.com/dam/downloads/clearing/forms/six-x-clear/clr-form-002B-x-clear-cssi-member-reporting-en.pdf
- SIX x-clear Business Partner Specifications (BP Specs)
 www.six-group.com > Login > Securities Services Private > SECOM > Business Partner Specifications > SIX x-clear Business Partner Specifications Volume 5
- Sample Reports
 https://www.six-securities-services.com/en/home/clearing/member-information/customer-reporting.html
- sFTP Interface Specifications
 www.six-group.com > Login > Securities Services Private > SECOM > Business Partner Specifications > SIX SIS Technical Interfaces Volume 3 > File Transfer Interface Specifications
- webMAX Product Family
 www.six-group.com > Login > Securities Services Private > Technological Connectivity



Disclaimer

This material has been prepared by SIX Group Ltd, its subsidiaries, affiliates and/or their branches (together, "SIX") for the exclusive use of the persons to whom SIX delivers this material. This material or any of its content is not to be construed as a binding agreement, recommendation, investment advice, solicitation, invitation or offer to buy or sell financial information, products, solutions or services. It is solely for information purposes and is subject to change without notice at any time. SIX is under no obligation to update, revise or keep current the content of this material. No representation, warranty, guarantee or undertaking – express or implied – is or will be given by SIX as to the accuracy, completeness, sufficiency, suitability or reliability of the content of this material. Neither SIX nor any of its directors, officers, employees, representatives or agents accept any liability for any loss, damage or injury arising out of or in relation to this material. This material is property of SIX and may not be printed, copied, reproduced, published, passed on, disclosed or distributed in any form without the express prior written consent of SIX.

© 2018 SIX Group Ltd. All rights reserved.

