Customer Reporting

ISO 15022 Messages

EOD Gross Trade Statement

Document Information

Document Owner	**Chief Technology Officer (CTO)**

Revision History

Version	Date	Change Description
0.1	25.05.2011	First Draft
0.3	15.07.2011	New Examples
0.9	20.09.2011	New Release
1.0	30.11.2011	

1.1	25.01.2011	New Release
		▪ Position Accounts are renamed to Clearing Accounts
		▪ Introduction: Change identification of trade bases statements from *:97A:* to *:97B:* - Safekeeping account
		<u>MT536 EOD Gross Trade Statement</u>
		▪ *Mandatory Sequence A General Information*
		  o Update description of field *95a Account Owner and 97a Safekeeping Account*
		▪ *Mandatory Subsequence B1a2 Transaction Details:*
		  o Add qualifier FREE to field *22a Payment Indicator*. This qualifier will be used if Posted Amount is zero.
		▪ *Mandatory Subsequence B1a2 Transaction Details:*
		  o Add description to field *19a Amount*
		▪ *Repetitive Mandatory Subsequence B1a2A Settlement Parties*
		  o Update description of field *95a Party and 97a Safekeeping Account*
		  o Correct supported Qualifier of field *95a BUYR/SELL* and *DEAG/REAG*
		  o Delete option R for *PSET*
		▪ *Mandatory Sequence C Additional Information*
		Correct supported Code of *field 16S End of block* to *ADDINFO*

1.2	01.08.2013	<u>MT536 EOD Gross Trade Statement</u> ▪ *Mandatory Subsequence B1a2 Transaction Details:* Add Optional Sign of Accrued Interest
1.3	13.08.2015	Author changed
1.4	31.08.2016	<u>MT536 EOD Gross Trade Statement</u> ▪ *Mandatory Subsequence A General Information:*

		o Option R for Tag 95 ACOW was removed ▪ *Repetitive Mandatory Subsequence B1a2A Settlement Parties:* o Option R for Tag 95 DEAG/REAG and SELL/BUYR was removed ▪ *Example added* *All BICs in the example changed from an 8-digit to an 11-digit BIC – mandatory BIC11!*
1.5	27.01.2020	Minor rewording, no changes of the technical specification

Inhaltsverzeichnis

1 Introduction

This document serves to present the content of SWIFT messages as it is required for the CCP.A solution. All necessary changes are included in this version.

For each ISO 15022 transaction type, the CCP ISO 15022 SWIFT documents describe the content of the SWIFT message types used including a detailed description of the individual SWIFT fields.

The details of the examples given are fictitious and any resemblance to actual instructions is purely coincidental.

Each chapter of the CCP ISO 15022 SWIFT documents provide a table to list all fields of the individual SWIFT messages to be used for the respective instruction type. The order of the SWIFT fields does not necessarily reflect their representation in the SWIFT messages that are actually sent.

The meaning of the individual table columns is as follows:

1.1 M/O – Mandatory/Optional

1.1.1 Incoming SWIFT Messages

M	The indication of this field in the SWIFT message is mandatory for the clearing process in the CCP.A solution. If this is a field which is not mandatory according to SWIFT Standards and the field has no entry, then the SWIFT message will be rejected by the CCP.A solution.
(M)	The indication of this field is mandatory under certain conditions. If such a field has no entry, the SWIFT message will be rejected by the CCP.A solution under certain conditions.
O	The indication of this field is optional. While a mandatory field must always be included in the message, an optional field is user-specific and can be included in the message or not

1.1.2 Outgoing SWIFT Messages

M	This field is always filled by the CCP.A solution.
(M)	This field is filled by the CCP.A solution under certain conditions.
O	The indication of this field is optional.

1.1.3 Tag

:98C:	If only one option is allowed according to SWIFT Standards or for the clearing process in the CCP.A solution, this option is indicated here.
:98a:	If several options are allowed according to SWIFT Standards or for the clearing process in the CCP.A solution, the letter "a" serves as a placeholder for the option. Possible options are listed in the "Options(s) supported" column.

1.2 Field name

This column contains the field name according to SWIFT Standards.

1.3 Qualifier(s) supported

This column contains the supported qualifiers to be used for the clearing process in the CCP.A solution.

1.4 Description

Description of the field

1.5 Options(s) supported

This column contains the possible options

1.6 Format

This column contains the possible format for this field according to SWIFT Standards.

1.7 Code(s) supported

This column contains the codes to be used for the clearing process in the CCP.A solution.

1.8 Notes/CCP.A Requirements

Here you find either a description of the SWIFT-Code or of the content of the field.

2   MT536 EOD Gross Trade Statement

Participants can subscribe to a statement that is available as part of the end of day reporting on **trade date**. The statement is produced for a single Position Account at the CCP. The account is always identified in the *":97B:"* - Safekeeping Account field in sequence A.

This statement has a predefined maximum size and if this would be exceeded by the volume of data reported, several pages will be needed. The statement pages are identified using the *":28E:"* field which includes the page number and an indicator showing whether the statement continues or if this is the only, or final, page.

Each statement includes a list of all the day's trades cleared by the CCP for a single Position Account. Trades cancelled during the day by the trading venue or the CCP will not be included. Trades amended during the day will be included in their finalised state. A trade from a previous trade date may appear in a particular day's report. This may be due to an operational incident at the venue or CCP.

This statement is produced on a 'trade date' basis and inclusion of the indicator *":22F::STBA//TRAD"* in sequence A identifies this MT536 as an EOD Gross Trade statement. The statement is constructed using a repeating Financial Instrument subsequence and nested within each, a repeating Transaction subsequence containing details of each trade posted to the reported Position Account.

If there are no postings to a particular Position Account, sequence A will contain the field *":17B::ACTI//N"* and sequence B, Sub-safekeeping account, will not be present.

2.1 Format Specifications

M/O	Tag	Field Name	Qualifier(s) supported	Description			
				Option(s) supported	Format	Code(s) supported	Notes/CCP.A Requirements
Mandatory Sequence A General Information							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	GENL	
M	28E	Page Number/ Continuation Indicator		Page number of this message within the statement. Used in conjunction with the continuation indicator to indicate the number of pages to come.			
				E	5n/4!c	LAST	Last page of a statement with more than one page.
						MORE	Intermediate page of a statement which contains additional pages.
						ONLY	Only page of the statement.
O	13a	Statement Number	STAT	Sequential number assigned to the statement. If the statement has multiple pages, the Statement Number remains the same through all the pages. It is a unique reference to the Statement.			
				A	:4!c//3!c		
M	20C	Sender's Message Reference	SEME	Reference assigned by the Sender to unambiguously identify the message			
				C	:4!c//16x		

M/O	Tag	Field Name	Qualifier(s) supported	Description			
				Option(s) supported	Format	Code(s) supported	Notes/CCP.A Requirements
M	23G	Function of the Message		This field identifies the function of the message.			
				G	4!c[/4!c]	NEWM	New message
O	98a	Preparation Date/Time	PREP	Date/time at which message was prepared in CCP time zone. Date must be a valid date expressed as YYYYMMDD. Time must be a valid time expressed as HHMMSS.			
				C	:4!c//8!n6!n		Date/Time
M	69a	Statement Period	STAT	Period on which the statement is reporting.			
				A	:4!c//8!n/8!n		Date/Date
M	22F	Indicator	4!c				
			SFRE (M)	Frequency Indicator: Specifies the frequency of the statement.			
				F	:4!c/[8c]/4!c	DAIL	Statement is sent daily (once per day, end-of-day).
			CODE (M)	Complete/Updates Indicator: Specifies whether the statement is complete or contains changes only.			
				F	:4!c/[8c]/4!c	COMP	Statement gives complete information (including information (positions, instruction statuses) which is unchanged).
			STBA (M)	Statement Basis: Specifies the type of balances on which the statement is prepared.			
				F	:4!c/[8c]/4!c	TRAD	Statement is based on trade date positions.
M	95P	Account Owner	ACOW	Identifier of the Clearing Member using a BIC			
				P	:4!c//4!a2!a2!c[3!c]		Option P will be used, BIC code of the CLEARING PARTICIPANT.
M	97a	Safekeeping Account	SAFE	Position Account at the CCP using CCP.A's Data Source Schemes.			
				B	:4!c/[8c]/4!c/35x (Qualifier/Data Source Scheme/Account Type Code/Account Number)		In option B, the Data Source Scheme must be present and Account Type Code must contain the type of account as defined by the party identified in the Data Source Scheme. ▪ Data Source Scheme ➔ DSS of CCP.A ▪ Account type code ➔ "POSN" ▪ Account Number ➔ CLEARING ACCOUNT number at CCP
M	17B	Flag	4!c				
			ACTI (M)	Activity Flag: Indicates whether transactions are reported in this statement			
				B	:4!c//1!a	Y	If there are any trades posted to the CLEARING ACCOUNT in the statement period, this will be 'Y' and sequence B, Sub-safekeeping account, will be present.
						N	If there are NO postings to a particular CLEARING ACCOUNT, sequence A will contain the field ":17B::ACTI//N" and sequence B, Sub-safekeeping account, will not be present.
			CONS (M)	Sub-safekeeping Statement: Indicates whether the statement reports holdings at sub safekeeping account level			
				B	:4!c//1!a	N	Always "N"
M	16S	End of Block		This field specifies the end of a block and the name of that block.			
				S	16c	GENL	
End of Sequence A General Information							
Optional Sequence B Sub-safekeeping account (If the Activity Flag – 17B::ACTI// is N, this sequence will not be present)							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	SUBSAFE	
-- Repetitive Optional Subsequence B1 Financial Instrument (Repeated for each unique ISIN of the Trades)							

M/O	Tag	Field Name	Qualifier(s) supported	Description			
				Option(s) supported	Format	Code(s) supported	Notes/CCP.A Requirements
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	FIN	
M	35B	Financial Instrument		This field identifies the financial instrument.			
				B	[ISIN1!e12!c]		The ISIN code of the financial instrument. The Description of Security will not be delivered.
-- -- Repetitive Mandatory Subsequence B1a Transaction (Repeated for each Trade with the Instrument of the Fin Sequence (35B) above)							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	TRAN	
-- -- -- Repetitive Mandatory Subsequence B1a1 Linkages							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	LINK	
M	20C	Reference	4!c	The complete B1a1 linkage subsequence repeats at least three times			
			TRRF (M)	Trade Reference: Trade identifier assigned by the trading venue. This will always be present.			
				C	:4!c//16x		
			COMM (M)	CCP's Trade Reference: The CCP's assigned reference to the trade. This will always be present.			
				C	:4!c//16x		
			RELA (M)	Related Reference: Contains the code word NONREF to satisfy Swift network validation rules			
				C	:4!c//16x		
M	16S	End of Block		This field specifies the end of a block and the name of that block.			
				S	16c	LINK	
-- -- -- End of Subsequence B1a1 Linkages							
-- -- -- Mandatory Subsequence B1a2 Transaction Details							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	TRANSDET	
M	94a	Place	4!c				
			TRAD (M)	Place of Trade: A code to identify the place of trade. Composed of the trading venue's MIC and a suffix to identify the market at that venue.			
				B	:4!c/[8c]/4!c[/30x]	EXCH	Place of trade is a stock exchange. Narrative must specify the Market Identifier Code (MIC).
M	36B	Posting Quantity	PSTA	Quantity of financial instrument posted to the safekeeping account.			
				B	:4!c//4!c/15d	FAMT	Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.
						UNIT	Quantity expressed as a number, for example, a number of shares
M	19A	Amount	4!c	Amount			
			PSTA (M)	Posted Currency and Amount: Amount of money that is to be/was posted to the account.			
				A	:4!c//[N]3!a15d		Sign is used when the amount is credited while the practice would normally imply that the amount should be debited (or vice versa).
			ACRU (O)	Accrued Interest Currency and Amount: Amount of interest that has been accrued in between coupon payment periods.			
				A	:4!c//[N]3!a15d		Sign – populated as [N] if the accrued interest is a negative value
M	22a	Indicator	4!c				
				Transaction Indicator: Specifies the type of activity to which this instruction relates			

M/O	Tag	Field Name	Qualifier(s) supported	Description				
				Option(s) supported	Format		Code(s) supported	Notes/CCP.A Requirements
			TRAN (M)	F	:4!c/[8c]/4!c		SETT	Settlement and Clearing Activity: Transaction relates to settlement and clearing.
			REDE (M)	Receive/Deliver Indicator: Specifies whether the transaction is a receipt or delivery of financial instruments.				
				H	:4!c//4!c		DELI	Deliver: Financial Instruments have been debited from the safekeeping account.
							RECE	Receive: Financial Instruments have been credited to the safekeeping account.
			PAYM (M)	Payment Indicator: Specifies whether the instruction is free or against payment.				
				H	:4!c//4!c		APMT	Against Payment
							FREE	Free of Payment
			SETR (M)	Type of Settlement Transaction Indicator: Specifies underlying information regarding the type of settlement transaction. Used here to indicate if the trade is held at the CCP as part of a net cleared position or has been kept as a gross position for clearing				
				F	:4!c//4!c		TRAD	Trade Based Accounting
							NETT	The trade is held at the CCP as part of a net cleared position
			TRCA (M)	Party Capacity Indicator: Specifies the role of the party in the transaction.				
				F	:4!c//4!c		SAGE	Dealing as an Agent
							SPRI	Dealing as a Principal
M	98a	Date/Time	4!c	Date/Time: Date must be a valid date expressed as YYYYMMDD. Time must be a valid time expressed as HHMMSS.				
			ESET (M)	Effective Settlement Date/Time: Date/time at which a transaction effectively settled.				
				A	:4!c//8!n			
			TRAD (M)	Trade Date/Time: Date/time at which the trade was executed.				
				A	:4!c//8!n			
O	70E	Transaction Narrative	TRDE (O)	Transaction Details Narrative				
			Line 1	E	4!c//1*35x		RPRC/ REPL	Qualifier RPRC – code REPL will be used to show that this trade has been modified by the trading venue or the CCP (optionally present).
-- -- -- -- Repetitive Mandatory Subsequence B1a2A Settlement Parties								
M	16R	Start of Block		This field specifies the start of a block and the name of that block.				
				R	16c		SETPRTY	
M	95P	Party	4!c					
			BUYR, SELL (M)	Buyer/Seller: Identifier of the trading participant at the CCP using a BIC. The counterparty is always the CCP.				
				P	:4!c//4!a2!a2!c[3!c]			BIC code of the TRADING PARTICIPANT
			DEAG, REAG (M)	Delivering Agent/ Receiving Agent: Identifier of the Clearing Member's settlement participant/agent at the CCP.				
				P	:4!c//4!a2!a2!c[3!c]			BIC code of the CLEARING PARTICIPANT
			PSET (M)	Place of Settlement: The BIC of the National or International CSD will be used to identify the place of settlement of the financial instrument				
				P	:4!c//4!a2!a2!c[3!c]			Identifier Code specifies a BIC. Always the BIC of the CSD.
O	97a	Safekeeping Account	SAFE	Mandatory in DEAG/REAG sequence: Settlement Account at the CCP. Optional in BUYR/SELL sequence: Account at Trading Venue. Not allowed in the PSET sequence				

M/O	Tag	Field Name	Qualifier(s) supported	Description			
				Option(s) supported	Format	Code(s) supported	Notes/CCP.A Requirements
				B	:4!c/[8c]/4!c/35x		In option B, the Data Source Scheme must be present and Account Type Code must contain the type of account as defined by the party identified in the Data Source Scheme. ▪ Data Source Scheme ➔ DSS of CCP.A ▪ Account type code ➔ "SETT" ▪ Account Number ➔ SETTLEMENT ACCOUNT number at CCP
M	16S	End of Block		This field specifies the end of a block and the name of that block.			
				S	16c	SETPRTY	
-- -- -- -- End of Subsequence B1a2A Settlement Parties							
M	16S	End of Block		This field specifies the end of a block and the name of that block.			
				S	16c	TRANSDET	
-- -- -- End of Subsequence B1a2 Transaction Details							
M	16S	End of Block		This field specifies the end of a block and the name of that block.			
				S	16c	TRAN	
-- -- End of Subsequence B1a Transaction							
M	16S	End of Block		This field specifies the end of a block and the name of that block.			
				S	16c	FIN	
-- End of Subsequence B1 Financial Instrument							
M	16S	End of Block		This field specifies the end of a block and the name of that block.			
				S	16c	SUBSAFE	
End of Sequence B Sub-safekeeping account							
Mandatory Sequence C Additional Information							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	ADDINFO	
M	95P	Party	4!c				
			MEOR (M)	Party that originated the message, if other than the Sender.			
				P	:4!c//4!a2!a2!c[3!c]		Always the BIC of CCP.A
M	16S	End of Block		This field specifies the end of a block and the name of that block.			
				S	16c	ADDINFO	
End of Sequence C Additional Information							

3 Example message

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:16R:GENL
:28E:00100/LAST
:13A::STAT//008
:20C::SEME//ST010000000001
:23G:NEWM
:98C::PREP//20160831175922
:69A::STAT//20160831/20160831
:22F::SFRE//DAIL
:22F::CODE//COMP
:22F::STBA//TRAD
:95P::ACOW//BICDCM01XXX
:97B::SAFE/CAAH/POSN/2345
:17B::ACTI//Y
:17B::CONS//N
:16S:GENL
:16R:SUBSAFE
:16R:FIN
:35B:ISIN AT00BUWOG001
:16R:TRAN
:16R:LINK
:20C::TRRF//0044014
:16S:LINK
:16R:LINK
:20C::RELA//NONREF
:16S:LINK
:16R:LINK
:20C::COMM//T6tJzIlonp
:16S:LINK
:16R:TRANSDET
:94B::TRAD//EXCH/XVIE
:36B::PSTA//UNIT/5,
:19A::PSTA//EUR116,55
:22F::TRAN//SETT
:22H::REDE//RECE
:22H::PAYM//APMT
:22F::SETR//NETT
:22F::TRCA//SPRI
:98A::ESET//20160902
:98A::TRAD//20160831
:16R:SETPRTY
:95P::BUYR//BICDCM01XXX
:16S:SETPRTY
:16R:SETPRTY
:95P::REAG//BICDCM01XXX
:97B::SAFE/CAAH/SETT/SA-2345
:16S:SETPRTY
:16R:SETPRTY
:95P::PSET//OCSDATWWXXX
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:16S:SETPRTY
:16S:TRANSDET
:16S:TRAN
:16S:FIN
:16R:FIN
:35B:ISIN JE00B3DCF752
:16R:TRAN
:16R:LINK
:20C::TRRF//0045330
:16S:LINK
:16R:LINK
:20C::RELA//NONREF
:16S:LINK
:16R:LINK
:20C::COMM//T6tJzIlpUH
:16S:LINK
:16R:TRANSDET
:94B::TRAD//EXCH/XVIE
:36B::PSTA//UNIT/166,
:19A::PSTA//EUR650,72
:22F::TRAN//SETT
:22H::REDE//RECE
:22H::PAYM//APMT
:22F::SETR//NETT
:22F::TRCA//SPRI
:98A::ESET//20160902
:98A::TRAD//20160831
:16R:SETPRTY
:95P::BUYR//BICDCM01XXX
:16S:SETPRTY
:16R:SETPRTY
:95P::REAG//BICDCM01XXX
:97B::SAFE/CAAH/SETT/SA-2345
:16S:SETPRTY
:16R:SETPRTY
:95P::PSET//OCSDATWWXXX
:16S:SETPRTY
:16S:TRANSDET
:16S:TRAN
:16S:FIN
:16S:SUBSAFE
:16R:ADDINFO
:95P::MEOR//CAAHATWWXXX
:16S:ADDINFO
```