

---

# *CCP.A Customer Reporting*

---

## *ISO 15022 Messages*

---

### *End of Day Statements*

---

*Version 1.3 / August 2015*

---

## Table of contents

|  |           |
|--|-----------|
| Revision History .....   | 2         |
| Referenced Documents .....                                       | 3         |
| Open Issues .....  | 3         |
| <b>1 Introduction</b> .....                                      | <b>4</b>  |
| 1.1 Objective of this document.....                              | 4         |
| 1.2 Contents of this document .....                              | 4         |
| 1.3 Representation of SWIFT Message Types in this document ..... | 4         |
| <b>2 Overview</b> .....  | <b>6</b>  |
| <b>3 MT537 Open Position Statement</b> .....                     | <b>7</b>  |
| 3.1 Format Specifications.....                                   | 7         |
| 3.2 Example messages.....  | 13        |
| <b>4 MT537 Settlement Obligation Statement</b> .....             | <b>14</b> |
| 4.1 Format Specifications.....                                   | 14        |
| 4.2 Example messages .....                                       | 19        |

### Revision History

| Ver. | Date     | Author         | Description   |
|------|----------|----------------|---|
| 0.1  | 25.05.11 | Wilding Gregor | First Draft   |
| 0.3  | 13.07.11 | Wilding Gregor | New Examples  |
| 0.9  | 20.09.11 | Wilding Gregor | New Release   |
| 1.0  | 30.11.11 | Wilding Gregor |   |
| 1.2  | 01.08.13 | Wilding Gregor | <p>Merged messages MT537 Open Position Statement from document “CCP ISO 15022 Messages - Settlement Day Statements” and MT537 Settled Obligation Statement from document “CCP ISO 15022 Messages - Settlement Obligation” in new document “CCP ISO 15022 Messages - End of Day Statements”</p> <p><u>MT537 Open Position Statement</u></p> <ul style="list-style-type: none"> <li>▪ <i>Mandatory Subsequence B2b1 Settlement Parties</i> <ul style="list-style-type: none"> <li>○ 97a Safekeeping Account: Changed Account type code from SETT to SAFE</li> </ul> </li> </ul> |

| Ver. | Date     | Author        | Description                               |
|------|----------|---------------|---|
|      |          |               | <u>MT537 Settled Obligation Statement</u> |
| 1.3. | 13.08.15 | Clemens Klein | Author changed                            |
|      |          |               |   |

### Referenced Documents

| Nr. | Version | Date       | Author        | Document name  |
|-----|---------|------------|---------------|--|
| 1   | 1.03    | 13.08.2015 | Clemens Klein | CCP.A Customer Reporting, ISO 15022 Messages – Examples (VIE only) |
|     |         |            |               |  |

### Open Issues

| # | Description | Owner | Date | Status | Solution |
|---|-------------|-------|------|--------|----------|
|   |             |       |      |        |          |
|   |             |       |      |        |          |

# 1 Introduction

## 1.1 Objective of this document

This document serves to present the content of SWIFT messages as it is required for the new CCP.A solution.

## 1.2 Contents of this document

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.

## 1.3 Representation of SWIFT Message Types in this document

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:

### 1.3.1 M/O – Mandatory/Optional

#### 1.3.1.1 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 2011 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  |

#### 1.3.1.2 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.                            |

### 1.3.2 Tag

|       |  |
|-------|--|
| :98C: | If only one option is allowed according to SWIFT Standards 2011 or for the clearing process in the new CCP.A solution, this option is indicated here.  |
| :98a: | If several options are allowed according to SWIFT Standards 2011 or for the clearing process in the new CCP.A solution, the letter "a" serves as a placeholder for the option. Possible options are listed in the "Options(s) supported" column. |

### 1.3.3 Field name

This column contains the field name according to SWIFT Standards 2011.

### 1.3.4 Qualifier(s) supported

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

### 1.3.5 Description

Description of the field

### 1.3.6 Options(s) supported

This column contains the possible options

### 1.3.7 Format

This column contains the possible format for this field according to SWIFT Standards 2011.

### 1.3.8 Code(s) supported

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

### 1.3.9 Notes/CCP.A Requirements

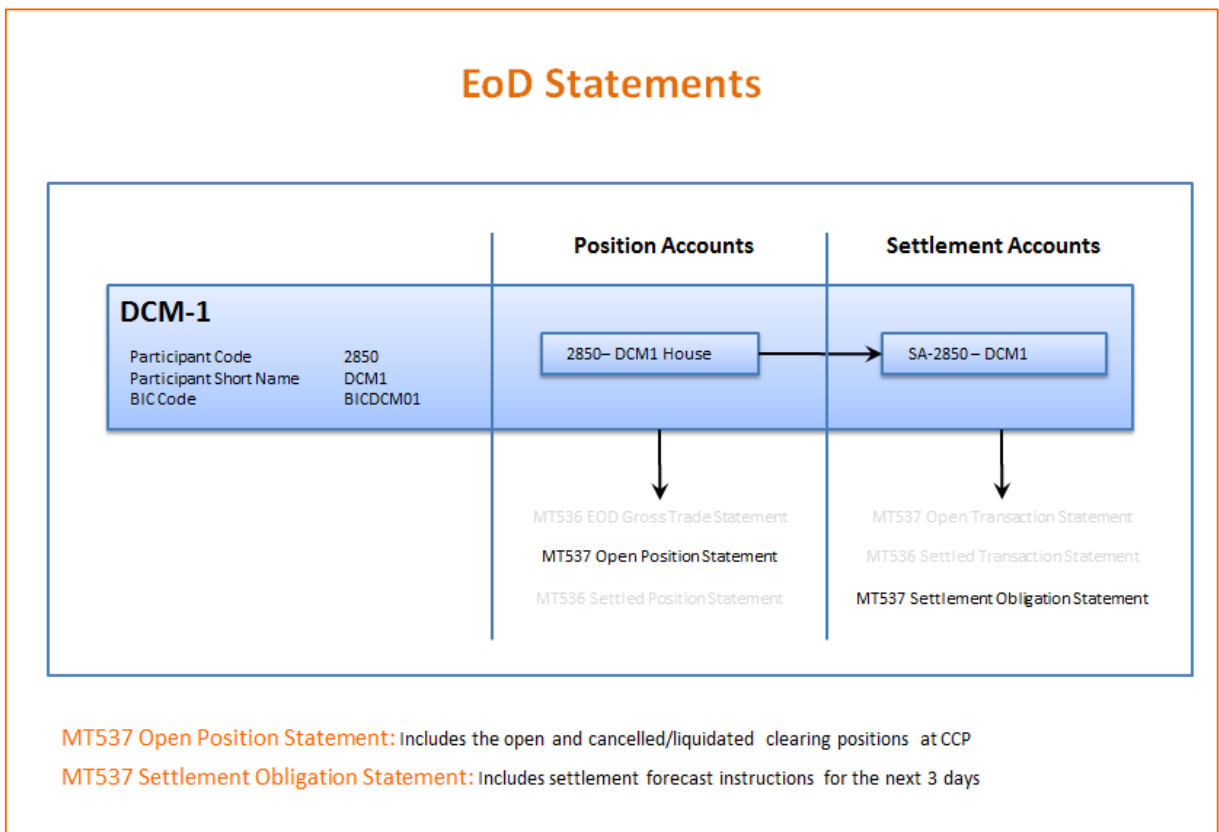
Here you find either a description of the SWIFT-Code or of the content of the field.

## 2 Overview

Participants can subscribe to various statements that are available as part of the end of day reporting. The first pair of statements sent by the CCP detail the open cleared positions and the changes in cleared positions held in a Clearing Account at the CCP. The second pair of statements sent by the CCP is produced per Settlement Account and reports obligations by instrument, settlement currency and CSD for each future intended settlement date.

The CCP's account identifier is always placed in the “:97B:” - Safekeeping Account field in sequence A using a type code of POSN to identify Clearing Accounts and SETT to identify Settlement Accounts.

These statements have a pre-defined 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.



### 3 MT537 Open Position Statement

Each statement includes the open cleared positions as at a scheduled time during the operational day and at end of day. The statement is grouped by position status and then each repetitive transaction subsequence reports per market, instrument, settlement currency, dealing capacity, settlement date, trade date and CSD.

Positions arising from trading in different markets, or in different trading capacities (agency or principal) although potentially netted for settlement will in this statement be reported in a separate Transaction subsequence. This is because cleared positions at the CCP, not necessarily those for risk or settlement, are segregated by market and capacity.

Inclusion of the field “:22H::STST//STAT” in sequence A along with the Clearing Account in field “:97B:” - Safekeeping Account identifies this MT537 as an Open Position Statement. The reporting period may vary by market.

Each of a Clearing Member`s Clearing Accounts will be reported in a separate statement. If there are no open positions in a Clearing Account sequence A will contain “:17B::ACTI//N” and sequence B Transactions will not be present. Receipt of these „no activity” statements can be suppressed.

The references in the linkages subsequence are used to report on linked settlement. Until settlement has been instructed, only RELA will be present with the code NONREF. For the initial instruction ASRF will hold the CCP’s original reference to the net settlement, RELA will be set to NONREF and PREV will be omitted.

#### 3.1 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/41c    | 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.<br>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  | :41c//31c |                   |   |
| M  | 20C | Sender's Message Reference          | SEME                   | Reference assigned by the Sender to unambiguously identify the message   |           |                   |   |

| M/O | Tag | Field Name              | Qualifier(s) supported | Description  |  |                   |   |
|-----|-----|-------------------------|------------------------|--|--|-------------------|---|
|     |     |                         |                        | Option(s) supported  | Format   | Code(s) supported | Notes/CCP.A Requirements  |
|     |     |                         |                        | C  | :4!c//16x  |                   |   |
| M   | 23G | Function of the Message |                        | This field identifies the function of the message.   |  |                   |   |
|     |     |                         |                        | G  | 4!c  | NEWM              | New message   |
| O   | 98a | Date/Time               | 4!c                    |  |  |                   |   |
|     |     |                         | PREP (M)               | Preparation Date/Time: Date/time at which the message was prepared.  |  |                   |   |
|     |     |                         |                        | C  | :4!c//8!n6!n   |                   | Date/time   |
|     |     |                         | STAT (M)               | Statement Date: Date on which the statement is based (reflecting the situation at that date).  |  |                   |   |
|     |     |                         |                        | A  | :4!c//8!n  |                   | If the Statement date is reported using option A (Date) this will be a daily statement including all position changes.  |
|     |     |                         |                        | C  | :4!c//8!n6!n   |                   | If option C (Date time) is used this will be an intraday report covering position movements booked between the reported times on the statement date.  |
| M   | 22a | Indicator               | 4!c                    |  |  |                   |   |
|     |     |                         | SFRE (M)               | Frequency Indicator: Specifies the frequency of the statement.   |  |                   |   |
|     |     |                         |                        | F  | :4!c//4!c  | INDA              | Statement is sent intra-day (multiple reports during the day).  |
|     |     |                         |                        |  |  | 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//4!c  | COMP              | Statement gives complete information (including information (positions, instruction statuses) which is unchanged).  |
|     |     |                         |                        |  |  | DELT              | Statement contains changes which have not yet been reported (delta report, that is, changes only).  |
|     |     |                         | STST (M)               | Structure Type   |  |                   |   |
|     |     |                         |                        | H  | :4!c//4!c  | STAT              | Statement is sorted by status (sequence B is to be used).   |
| M   | 95a | Account Owner           | ACOW                   | Identifier of the Clearing Member using a BIC or the CCP's coding system. If option R is used, the CCP's data source schema must be present. |  |                   |   |
|     |     |                         |                        | P  | :4!c//4!a2!a2!c[3!c]   |                   | Option P will be used if BIC code of the CLEARING PARTICIPANT is available.   |
|     |     |                         |                        | R  | :4!c/8c/34x<br>(Qualifier/Data Source Scheme/Proprietary Code)                     |                   | Will be used if the BIC code of the CLEARING PARTICIPANT is not available. If Option R is used, then <ul style="list-style-type: none"> <li>Data Source Scheme → DSS of CCP.A</li> <li>Proprietary Code → The internal code of the CLEARING PARTICIPANT</li> </ul>  |
| M   | 97a | Safekeeping Account     | SAFE                   | Clearing Account at the CCP using CCP.A's Data Source Schemes  |  |                   |   |
|     |     |                         |                        | B  | :4!c/8c/4!c/35x<br>(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. <ul style="list-style-type: none"> <li>Data Source Scheme → DSS of CCP.A</li> <li>Account type code → "POSN"</li> <li>Account Number → CLEARING ACCOUNT number at CCP</li> </ul> |
| M   | 17B | Activity Flag           | ACTI                   | Indicates whether transactions are reported in this statement  |  |                   |   |
|     |     |                         |                        | B  | :4!c//1!a  | Y                 | Open positions to a particular Clearing Account will be reported in sequence B, Sub-safekeeping account.  |



| M/O   | Tag | Field Name     | Qualifier(s) supported | Description  |             |                   |  |
|---|-----|----------------|------------------------|--|-------------|-------------------|--|
|   |     |                |                        | Option(s) supported  | Format      | Code(s) supported | Notes/CCP.A Requirements   |
|   |     |                |                        |  |             | N                 | If there are no open positions to a particular Clearing Account, sequence A will contain the field ":17B::ACTI//N" and sequence B, Sub-safekeeping account, will not be present. |
| 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             |     |                |                        |  |             |                   |  |
| Repetitive Optional Sequence B Status             |     |                |                        |  |             |                   |  |
| M   | 16R | Start of Block |                        | This field specifies the start of a block and the name of that block.  |             |                   |  |
|   |     |                |                        | R  | 16c         | STAT              |  |
| M   | 25D | Status         | 4!c                    |  |             |                   |  |
|   |     |                | SETT (M)               | Settlement Status: Provides the status of settlement of an instruction                                       |             |                   |  |
|   |     |                |                        | D  | :4!c//4!c   | PEND              | Instruction is pending. Settlement at the instructed settlement date is still possible   |
|   |     |                |                        |  |             | PENF              | Instruction is failing. Settlement at the instructed settlement date is no longer possible   |
|   |     |                | IPRC (M)               | Instruction Processing Status: Provides the processing status of an instruction (at account servicer level). |             |                   |  |
|   |     |                |                        | D  | :4!c//4!c   | CAND              | Instruction has been cancelled   |
| – Mandatory Subsequence B1 Reason                 |     |                |                        |  |             |                   |  |
| M   | 16R | Start of Block |                        | This field specifies the start of a block and the name of that block.  |             |                   |  |
|   |     |                |                        | R  | 16c         | REAS              |  |
| M   | 24B | Reason         | 4!c                    |  |             |                   |  |
|   |     |                | CAND (M)               | Instruction has been cancelled   |             |                   |  |
|   |     |                |                        | B  | :4!c//4!c   | CANS              | Position cancelled by the CCP or the related settlement cancelled at the CSD   |
|   |     |                |                        | B  | :4!c/8c/4!c | CAAH/LIQU         | Position liquidated by the CCP   |
|   |     |                |                        |  |             | CAAH/PXFR         | Position transferred to another Clearing Account or Clearing Member  |
|   |     |                |                        |  |             | CAAH/MANU         | Net position reduced for operational reasons   |
|   |     |                | PEND (M)               |  |             |                   |  |
|   |     |                |                        | B  | :4!c//4!c   | BLOC              | Short position is held at the CCP prior to the settlement date   |
|   |     |                |                        |  |             | CERT              | Incomplete certificate information   |
|   |     |                |                        |  |             | FUTU              | Position awaiting settlement date  |
|   |     |                | PENF (M)               | Instruction is failing. Settlement at the instructed settlement date is no longer possible                   |             |                   |  |
|   |     |                |                        | B  | :4!c//4!c   | BLOC              | Short position is held at the CCP on or after the settlement date  |
|   |     |                |                        |  |             | BYIY              | Position is subject to buy in process  |
|   |     |                |                        |  |             | CERT              | Incomplete certificate information   |
|   |     |                |                        |  |             | CYCL              | Position awaiting next instruction cycle   |
|   |     |                |                        |  |             | NARR              | See narrative field for reason   |
| M   | 16S | End of Block   |                        | This field specifies the end of a block and the name of that block.  |             |                   |  |
|   |     |                |                        | S  | 16c         | REAS              |  |
| – End of Subsequence B1 Reason                    |     |                |                        |  |             |                   |  |
| – Repetitive Mandatory Subsequence B2 Transaction |     |                |                        |  |             |                   |  |
| M   | 16R | Start of Block |                        | This field specifies the start of a block and the name of that block.  |             |                   |  |

| M/O   | Tag | Field Name           | Qualifier(s) supported | Description  |               |   |   |
|---|-----|----------------------|------------------------|--|---------------|---|---|
|   |     |                      |                        | Option(s) supported  | Format        | Code(s) supported   | Notes/CCP.A Requirements  |
|   |     |                      |                        | R  | 16c           | TRAN  |   |
| — Repetitive Mandatory Subsequence B2a 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                    |  |               |   |   |
|   |     |                      | ASRF (O)               | Account Servicer Reference: This is the CCP's reference to the net settlement and is resent only if the associated settlement has been instructed to the CSD   |               |   |   |
|   |     |                      | C                      | :4!c//16x  |               |   |   |
|   |     |                      | RELA (M)               | Related Message Reference: The presence of a reference other than NONREF means the current ASRF reference is linked to a previous instruction. This field will contain the CCP's reference to the original net settlement (or NONREF). |               |   |   |
|   |     |                      | C                      | :4!c//16x  |               |   |   |
|   |     |                      | PREV (O)               | Previous Message Reference: The presence of this optional qualifier means the current ASRF reference is linked to more than one previous instruction. This field will contain the reference to the immediately previous instruction.   |               |   |   |
|   |     |                      | C                      | :4!c//16x  |               |   |   |
|   |     |                      | COPR (O)               | Corporate Action Reference: If this open position is as a result of a corporate action the reference will be included here. This reference is optional.  |               |   |   |
|   |     |                      | C                      | :4!c//16x  |               |   |   |
| M   | 16S | Start of Block       |                        | This field specifies the start of a block and the name of that block.  |               |   |   |
|   |     |                      |                        | S  | 16c           | LINK  |   |
| — End of Subsequence B2a Linkages               |     |                      |                        |  |               |   |   |
| — Optional Subsequence B2b Transaction Details  |     |                      |                        |  |               |   |   |
| M   | 16R | Start of Block       |                        | This field specifies the start of a block and the name of that block.  |               |   |   |
|   |     |                      |                        | R  | 16c           | TRANDET   |   |
| 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//4!c/30x  | EXCH          | Place of trade is a stock exchange. Narrative must specify the Market Identifier Code (MIC).  |   |
| M   | 35B | Financial Instrument |                        | This field identifies the financial instrument.  |               |   |   |
|   |     |                      |                        | B  | [ISIN!e12!c]  |   | The ISIN code of the financial instrument. The Description of Security will not be delivered.               |
| 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). |   |
| M   | 22a | Indicator            | 4!c                    |  |               |   |   |
|   |     |                      | TRAN (M)               | Transaction Indicator: Specifies the type of activity to which this instruction relates  |               |   |   |
|   |     |                      | F                      | :4!c//4!c  | SETT          | Settlement and Clearing Activity: Transaction relates to settlement and clearing.   |   |

| M/O  | Tag | Field Name            | Qualifier(s) supported | Description   |            |                   |   |
|--|-----|-----------------------|------------------------|---|------------|-------------------|---|
|  |     |                       |                        | Option(s) supported   | Format     | Code(s) supported | Notes/CCP.A Requirements  |
|  |     |                       |                        |   |            | CORP              | Corporate Action Activity: Transaction relates to corporate action.   |
|  |     |                       | REDE (M)               | Receive/Deliver Indicator: Specifies whether the transaction is a receipt or delivery of financial instruments.   |            |                   |   |
|  |     |                       |                        | H   | :4lc//4lc  | 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   | :4lc//4lc  | APMT              | Against Payment   |
|  |     |                       |                        |   |            | FREE              | Free of Payment   |
|  |     |                       | TRCA (M)               | Party Capacity Indicator: Specifies the role of the party in the transaction.   |            |                   |   |
|  |     |                       |                        | F   | :4lc//4lc  | SAGE              | Dealing as an Agent   |
|  |     |                       |                        |   |            | SPRI              | Dealing as a Principal  |
|  |     |                       | SETR (O)               | 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   | :4lc//4lc  | TRAD              | Trade: Used to indicate that the movement is as a result of normal cleared activity.  |
|  |     |                       | CAEV (O)               | Corporate Action Event Indicator: Used to indicate that the settled position was created as a result of a corporate action. If present the related SETR qualified indicator will not be present. Only one of CAEV or SETR is used   |            |                   |   |
|  |     |                       |                        | F   | :4lc//4lc  | DVCA              | Cash dividend   |
|  |     |                       |                        |   |            | DVSE              | Dividend option   |
|  |     |                       |                        |   |            | INTR              | Interest payment  |
|  |     |                       |                        |   |            | MRGR              | Merger of ISIN  |
|  |     |                       |                        |   |            | SPLF              | Stock split   |
|  |     |                       |                        |   |            | SPLR              | Reverse stock split   |
|  |     |                       |                        |   |            | REDM              | Redemption payment  |
|  |     |                       |                        |   |            | RHTS              | Subscription Rights   |
|  |     |                       |                        |   |            | CHAN              | Change of ISIN  |
| M  | 98a | Date                  | 4lc                    | Date must be a valid date expressed as YYYYMMDD   |            |                   |   |
|  |     |                       | SETT (M)               | (Intended) Settlement Date: Date at which the financial instruments are to be delivered or received.  |            |                   |   |
|  |     |                       |                        | A   | :4lc//8ln  |                   |   |
|  |     |                       | TRAD (M)               | Trade Date: Date at which the trade was executed.   |            |                   |   |
|  |     |                       |                        | A   | :4lc//8ln  |                   | The trade date of the settlement net.   |
| O  | 70E | Transaction Narrative | TRDE                   | Transaction Details Narrative   |            |                   |   |
|  |     |                       |                        | E   | 4lc//1*35x | RTGS/             | Qualifier RTGS - CCP's reference to the settlement schedule number (only present if SFRE//INDA is set and for markets that have separate runs). |
| --- Repetitive Mandatory Subsequence B2b1 Settlement Parties   Delivering Agent or Receiving Agent |     |                       |                        |   |            |                   |   |
| M  | 16R | Start of Block        |                        | This field specifies the start of a block and the name of that block.   |            |                   |   |
|  |     |                       |                        | R   | 16c        | SETPRTY           |   |
| M  | 95a | Party                 | 4lc                    |   |            |                   |   |
|  |     |                       | DEAG, REAG (M)         | Delivering Agent or Receiving Agent: Identifier of the settlement participant/agent associated with the Clearing Member at the Place of Settlement. Only one of the qualifier options will be present - matching the REDE indicator. If Receive/Deliver Indicator is "REDE", then qualifier REAG will be sent else DEAG will be used. |            |                   |   |

| M/O  | Tag | Field Name          | Qualifier(s) supported | Description  |   |                   |   |
|--|-----|---------------------|------------------------|--|---|-------------------|---|
|  |     |                     |                        | Option(s) supported  | Format  | Code(s) supported | Notes/CCP.A Requirements  |
|  |     |                     |                        | P  | :4!c / /4!a2!a2!c[3!c]  |                   | Option P will be used if BIC code of the CLEARING PARTICIPANT is available.   |
|  |     |                     |                        | R  | :4!c/8c/34x (Qualifier/Data Source Scheme/Proprietary Code)                     |                   | Will be used if the BIC code of the CLEARING PARTICIPANT is not available. If Option R is used, then <ul style="list-style-type: none"> <li>Data Source Scheme → DSS of CSD</li> <li>Proprietary Code → The identification code of the CLEARING PARTICIPANT at CSD</li> </ul>   |
| O  | 97a | Safekeeping Account | SAFE                   | The identifier of the participant's settlement account at the place of settlement. The place of settlement's data source schema will be present along with their account type code.  |   |                   |   |
|  |     |                     |                        | 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. <ul style="list-style-type: none"> <li>Data Source Scheme → DSS of CSD</li> <li>Account type code → "SAFE"</li> <li>Account Number → Settlement account number at CSD</li> </ul> |
| 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 B2b1 Settlement Parties   Delivering Agent or Receiving Agent                   |     |                     |                        |  |   |                   |   |
| --- Repetitive Mandatory Subsequence B2b1 Settlement Parties   Delivering Agent or Receiving Agent CCP |     |                     |                        |  |   |                   |   |
| M  | 16R | Start of Block      |                        | This field specifies the start of a block and the name of that block.  |   |                   |   |
|  |     |                     |                        | R  | 16c   | SETPRTY           |   |
| M  | 95a | Party               | 4!c                    |  |   |                   |   |
|  |     |                     | DEAG, REAG (M)         | To satisfy SWIFT network validation rules Delivering Agent and Receiving Agent have to be delivered although one agent is always the CCP. In this section the DEAG/REAG will always be the CCP and Option P is available only. |   |                   |   |
|  |     |                     |                        | P  | :4!c / /4!a2!a2!c[3!c]  |                   | Always the BIC of the 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 B2b1 Settlement Parties   Delivering Agent or Receiving Agent CCP               |     |                     |                        |  |   |                   |   |
| --- Repetitive Mandatory Subsequence B2b1 Settlement Parties   Place of Settlement                     |     |                     |                        |  |   |                   |   |
| M  | 16R | Start of Block      |                        | This field specifies the start of a block and the name of that block.  |   |                   |   |
|  |     |                     |                        | R  | 16c   | SETPRTY           |   |
| M  | 95a | Party               | 4!c                    |  |   |                   |   |
|  |     |                     | 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]  |                   | In option P, Identifier Code specifies a BIC  |
| 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 B2b1 Settlement Parties   Place of Settlement                                   |     |                     |                        |  |   |                   |   |
| M  | 16S | End of Block        |                        | This field specifies the end of a block and the name of that block.  |   |                   |   |
|  |     |                     |                        | S  | 16c   | TRANSDT           |   |
| --- End of Subsequence B2b Transaction Details   |     |                     |                        |  |   |                   |   |
| M  | 16S | End of Block        |                        | This field specifies the end of a block and the name of that block.  |   |                   |   |
|  |     |                     |                        | S  | 16c   | TRANS             |   |
| --- End of Subsequence B2 Transaction  |     |                     |                        |  |   |                   |   |
| M  | 16S | End of Block        |                        | This field specifies the end of a block and the name of that block.  |   |                   |   |

| M/O   | Tag | Field Name     | Qualifier(s) supported | Description   |                      |                   |                           |
|---|-----|----------------|------------------------|---|----------------------|-------------------|---------------------------|
|   |     |                |                        | Option(s) supported   | Format               | Code(s) supported | Notes/CCP.A Requirements  |
|   |     |                |                        | S   | 16c                  | STAT              |                           |
| End of Sequence B Status                    |     |                |                        |   |                      |                   |                           |
| Mandatory Sequence D 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   | 95a | Party          | 4!c                    | Party that originated the message, if other than the Sender.          |                      |                   |                           |
|   |     |                | MEOR (0)               | P   | :4!c//4!a2!a2!c[3!c] |                   | Always the BIC of the CCP |
| 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 D Additional Information    |     |                |                        |   |                      |                   |                           |

### 3.2 Example messages

Please find example messages in the referenced document CCP.A Customer Reporting, ISO 15022 Messages – Examples.

## 4 MT537 Settlement Obligation Statement

Members can subscribe to receive an end of day settlement obligation statement. A statement is produced per Settlement Account and reports obligations by instrument, settlement currency and CSD for each future intended settlement date. Held positions are not considered for settlement and therefore are not included here.

The CCP calculates the nets following the netting eligibility instructions and the settlement posting rules, both held at the CCP. These rules allow netting across Clearing Members, Clearing Accounts, markets, trade date and dealing capacity, if allowed by the CCP and market. However if market rules dictate that, or through member choice, dealing capacities (agency or principal) for example must be netted separately then the statement will report these settlement obligations separately.

As well as obligations arising from cleared trades, corporate action activity and previous days fails may also be included. Corporate action activity will be included in the net as will fails unless the market disallows settlement netting across trade dates in which case a separate Transactions sequence will report the previous days fails.

The use of the PREA code in the field “:22F::SFRE” in sequence A identifies this MT537 as a settlement obligation statement. The statement is constructed using a repeating Transactions sequence that details each net settlement obligation.

If there are no forecast obligations for a Settlement Account, sequence A will contain “:17B::ACTI//N” and sequence C Transactions will not be present. Sequence C is marked as optional to cover this case. Receipt of these „no activity“ statements can be suppressed.

### 4.1 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/4lc    | 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.<br>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  | :4lc//3lc |                   |   |
| M  | 20C | Sender's Message Reference           | SEME                   | Reference assigned by the Sender to unambiguously identify the message   |           |                   |   |

| M/O   | Tag | Field Name              | Qualifier(s) supported | Description         |   |                   |   |
|---|-----|-------------------------|------------------------|---------------------|---|-------------------|---|
|   |     |                         |                        | Option(s) supported | Format  | Code(s) supported | Notes/CCP.A Requirements  |
|   |     |                         |                        | C                   | :4c//16x  |                   |   |
| M   | 23G | Function of the Message |                        |                     |   |                   | This field identifies the function of the message.  |
|   |     |                         |                        | G                   | 4!c   | NEWM              | New message   |
| O   | 98a | Date/Time               | 4!c                    |                     |   |                   |   |
|   |     |                         | PREP (M)               |                     | Preparation Date/Time   |                   |   |
|   |     |                         |                        | C                   | :4c//8!n6!n   |                   | Date/time at which the message was prepared.  |
|   |     |                         | STAT (M)               |                     | Statement Date  |                   |   |
|   |     |                         |                        | A                   | :4c//8!n  |                   | Date on which the statement is based (reflecting the situation at that date).   |
| M   | 22a | Indicator               | 4!c                    |                     |   |                   |   |
|   |     |                         | SFRE (M)               |                     | Frequency Indicator: Specifies the frequency of the statement.  |                   |   |
|   |     |                         |                        | F                   | :4c/8c/4!c  | CAAH/PREA         |   |
|   |     |                         | CODE (M)               |                     | Complete/Updates Indicator: Specifies whether the statement is complete or contains changes only.   |                   |   |
|   |     |                         |                        | F                   | :4c//4!c  | COMP              | Statement gives complete information (including information (positions, instruction statuses) which is unchanged).  |
|   |     |                         | STST (M)               |                     | Structure Type  |                   |   |
|   |     |                         |                        | H                   | :4c//4!c  | TRAN              | Transactions: Statement is sorted by transaction (sequence C is to be used).  |
| O   | 95a | Account Owner           | ACOW                   |                     | Identifier of the Clearing Member or Settlement Agent using a BIC or the CCP's coding system. If option R is used DSS will be filled with CCP's data source schema. |                   |   |
|   |     |                         |                        | P                   | :4c//4!a2!a2!c[3!c]   |                   | Option P will be used if BIC code of the CLEARING PARTICIPANT is available.   |
|   |     |                         |                        | R                   | :4c/8c/34x (Qualifier/Data Source Scheme/Proprietary Code)  |                   | Will be used if the BIC code of the CLEARING PARTICIPANT is not available. If Option R is used, then <ul style="list-style-type: none"> <li>Data Source Scheme → DSS of CCP.A</li> <li>Proprietary Code → The internal code of the CLEARING PARTICIPANT</li> </ul>  |
| M   | 97a | Safekeeping Account     | SAFE                   |                     | Clearing Member or Settlement Agents Settlement Account at the CCP using CCP.A's Data Source Schemes.   |                   |   |
|   |     |                         |                        | B                   | :4c/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. <ul style="list-style-type: none"> <li>Data Source Scheme → DSS of CCP.A</li> <li>Account type code → "SETT"</li> <li>Account Number → SETTLEMENT ACCOUNT number at CCP</li> </ul> |
| M   | 17B | Activity Flag           | ACTI                   |                     | Indicates whether transactions are reported in this statement   |                   |   |
|   |     |                         |                        | B                   | :4c//1!a  | Y                 | If there are forecast obligations for a Settlement Account, sequence A will contain ":17B::ACTI//Y" and sequence C Transactions will be present.  |
|   |     |                         |                        |                     |   | N                 | If there are no forecast obligations for a Settlement Account, sequence A will contain ":17B::ACTI//N" and sequence C Transactions will not be present.   |
| 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       |     |                         |                        |                     |   |                   |   |
| Repetitive Optional Sequence C Transactions |     |                         |                        |                     |   |                   |   |
| M   | 16R | Start of Block          |                        |                     | This field specifies the start of a block and the name of that block.   |                   |   |
|   |     |                         |                        | R                   | 16c   | TRANS             |   |

| M/O  | Tag | Field Name           | Qualifier(s) supported | Description   |                 |                   |   |
|--|-----|----------------------|------------------------|---|-----------------|-------------------|---|
|  |     |                      |                        | Option(s) supported   | Format          | Code(s) supported | Notes/CCP.A Requirements  |
| – Mandatory Subsequence C1 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                    |   |                 |                   |   |
|  |     |                      | 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 C1 Linkages               |     |                      |                        |   |                 |                   |   |
| – Mandatory Subsequence C2 Transaction Details |     |                      |                        |   |                 |                   |   |
| M  | 16R | Start of Block       |                        | This field specifies the start of a block and the name of that block.   |                 |                   |   |
|  |     |                      |                        | R   | 16c             | TRANSDDET         |   |
| 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//4!c/30x   | EXCH              | Place of trade is a stock exchange. Narrative must specify the Market Identifier Code (MIC).  |
| M  | 35B | Financial Instrument |                        | This field identifies the financial instrument.   |                 |                   |   |
|  |     |                      |                        | B   | [ISIN 1!e12!c]  |                   | The ISIN code of the financial instrument. The Description of Security will not be delivered.                                       |
| 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). |
| M  | 22a | Indicator            | 4!c                    |   |                 |                   |   |
|  |     |                      | TRAN (M)               | Transaction Indicator: Specifies the type of activity to which this instruction relates   |                 |                   |   |
|  |     |                      |                        | F   | :4!c//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   |
|  |     |                      | 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/O  | Tag | Field Name            | Qualifier(s) supported | Description   |  |   |  |
|--|-----|-----------------------|------------------------|---|--|---|--|
|  |     |                       |                        | Option(s) supported   | Format   | Code(s) supported                                     | Notes/CCP.A Requirements   |
|  |     |                       |                        |   | :4!c/8c/4!c  | CAAH/XCAP   | If the settlement netting eligibility instructions have netted positions from both agency and principal, the code XCAP will be used with the CCP's data source schema  |
|  |     |                       | 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: Used to indicate that the movement is as a result of normal cleared activity.   |
| 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.   |   |  |
|  |     |                       | SETT (M)               |   | Settlement Date: Date at which the financial instruments are to be delivered or received.  |   |  |
|  |     |                       |                        | A   | :4!c//8!n  |   |  |
|  |     |                       | TRAD (M)               |   | Trade Date: Date at which the trade was executed.  |   |  |
|  |     |                       |                        | A   | :4!c//8!n  |   | The trade date of the settlement net.  |
|  |     |                       |                        | B   | :4!c//4!c  | VARI  | If netting at the CCP is allowed across trade dates or if previous days" fails have been included, this field will contain the code VARI.  |
| O  | 70E | Transaction Narrative | TRDE                   | Transaction Details Narrative   |  |   |  |
|  |     |                       |                        | Line 1  | 4!c//1*35x   | The first line is used to report the Account Category |  |
|  |     |                       |                        |   |  | HOUS  | The netting eligibility instructions allows house business only  |
|  |     |                       |                        |   |  | CLIE  | The netting eligibility instructions allows client business only   |
|  |     |                       |                        |   |  | XCAT  | XCAT is used when the netting eligibility instructions allow house and client business to be netted together for settlement  |
| – – Repetitive Optional Subsequence C2a Settlement Parties   Delivering Agent or Receiving Agent |     |                       |                        |   |  |   |  |
| M  | 16R | Start of Block        |                        |   | This field specifies the start of a block and the name of that block.  |   |  |
|  |     |                       |                        | R   | 16c  | SETPRTY   |  |
| M  | 95a | Party                 | 4!c                    |   |  |   |  |
|  |     |                       | DEAG, REAG (M)         | Delivering Agent or Receiving Agent: Identifier of the settlement participant/agent associated with the Clearing Member at the Place of Settlement. Only one of the qualifier options will be present - matching the REDE indicator. If Receive/Deliver Indicator is "REDE", then qualifier REAG will be sent else DEAG will be used. |  |   |  |
|  |     |                       |                        | P   | :4!c//4!a2!a2!c[3!c]   |   | Option P will be used if BIC code of the CLEARING PARTICIPANT is available.  |
|  |     |                       |                        | R   | :4!c/8c/34x (Qualifier/Data Source Scheme/Proprietary Code)  |   | Will be used if the BIC code of the CLEARING PARTICIPANT is not available. If Option R is used, then <ul style="list-style-type: none"> <li>Data Source Scheme → DSS of CSD</li> <li>Proprietary Code → The internal code of the CLEARING PARTICIPANT of the trade</li> </ul>  |
| O  | 97a | Safekeeping Account   | SAFE                   | The identifier of the participant's settlement account at the place of settlement. The place of settlement's data source schema will be present along with their account type code.   |  |   |  |
|  |     |                       |                        | 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. <ul style="list-style-type: none"> <li>Data Source Scheme → DSS of CSD</li> <li>Account type code → "SETT"</li> <li>Account Number → - External settlement account</li> </ul> |
| 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 C2a Settlement Parties   Delivering Agent or Receiving Agent              |     |                       |                        |   |  |   |  |

| M/O   | Tag | Field Name     | Qualifier(s) supported | Description  |                      |                   |  |
|---|-----|----------------|------------------------|--|----------------------|-------------------|--|
|   |     |                |                        | Option(s) supported  | Format               | Code(s) supported | Notes/CCP.A Requirements                     |
| -- Repetitive Optional Subsequence C2a Settlement Parties   Delivering Agent or Receiving Agent CCP |     |                |                        |  |                      |                   |  |
| M   | 16R | Start of Block |                        | This field specifies the start of a block and the name of that block.  |                      |                   |  |
|   |     |                |                        | R  | 16c                  | SETPRTY           |  |
| M   | 95a | Party          | 4!c                    |  |                      |                   |  |
|   |     |                | DEAG, REAG (M)         | To satisfy SWIFT network validation rules Delivering Agent and Receiving Agent have to be delivered although one agent is always the CCP. In this section the DEAG/REAG will always be the CCP and Option P is available only. |                      |                   |  |
|   |     |                |                        | P  | :4!c//4!a2!a2!c[3!c] |                   | Always the BIC of the 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 C2a Settlement Parties   Delivering Agent or Receiving Agent CCP              |     |                |                        |  |                      |                   |  |
| -- Repetitive Optional Subsequence C2a Settlement Parties   Place of Settlement                     |     |                |                        |  |                      |                   |  |
| M   | 16R | Start of Block |                        | This field specifies the start of a block and the name of that block.  |                      |                   |  |
|   |     |                |                        | R  | 16c                  | SETPRTY           |  |
| M   | 95a | Party          | 4!c                    |  |                      |                   |  |
|   |     |                | 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] |                   | In option P, Identifier Code specifies a BIC |
| 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 C2a Settlement Parties   Place of Settlement                                  |     |                |                        |  |                      |                   |  |
| M   | 16S | End of Block   |                        | This field specifies the end of a block and the name of that block.  |                      |                   |  |
|   |     |                |                        | S  | 16c                  | TRANSDT           |  |
| -- End of Subsequence C2 Transaction Details  |     |                |                        |  |                      |                   |  |
| M   | 16S | End of Block   |                        | This field specifies the end of a block and the name of that block.  |                      |                   |  |
|   |     |                |                        | S  | 16c                  | TRANS             |  |
| End of Sequence C Transactions  |     |                |                        |  |                      |                   |  |
| Mandatory Sequence D 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   | 95a | Party          | 4!c                    |  |                      |                   |  |
|   |     |                | MEOR (O)               | Party that originated the message, if other than the Sender.   |                      |                   |  |
|   |     |                |                        | P  | :4!c//4!a2!a2!c[3!c] |                   | Always the BIC of the CCP                    |
| 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 D Additional Information  |     |                |                        |  |                      |                   |  |

## 4.2 Example messages

Please find example messages in the referenced document CCP.A Customer Reporting, ISO 15022 Messages - Examples.