CCP.A Customer Reporting

ISO 15022 Messages

Margin & Collateral Messages

Version 1.3 / August 2015

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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	
1.1	25.01.11	Wilding Gregor	New Release: ▪ Clearing Accounts are renamed to Margin Accounts MT503 Format specifications: ▪ *Mandatory Sequence A General Information* o Update description of field *95a Party* ▪ *Mandatory Subsequence A1 Agreement* o Correct qualifier (new REAS) in field *70C Agreement Narrative*

Ver.	Date	Author	Description
			MT503 Example messages:
			○ Wrong usage of amount COVA and TEXA in Mandatory Sequence B Summary
			MT506 Format specifications:
			▪ *Mandatory Sequence A General Information*
			○ Delete the R-Option for *Party PYTA*
			○ Update description of field *95a PYTB*
			▪ *Optional Subsequence D1 Securities Collateral Details*
			○ Add ISO two-digit country code option for identification of *35B Financial instrument*
			▪ *Optional Subsequence D3 Other Collateral Details*
			○ Update description of field *95a ISSU*
1.2	01.08.13	Wilding Gregor	MT503 Format specifications:
			▪ *Mandatory Sequence A General Information*
			○ 22H Indicator COAL: Only code VARI will be supported
			MT506 Format specifications:
			▪ *Mandatory Subsequence A1 Agreement*
			○ New Code RPTO in field *70C Agreement Narrative - Line 1*. Default entry for CCP.A solution Vienna implementation
			▪ *Mandatory Sequence B Summary*
			○ Change option A to option C of VALE - Date of Valuation of the Exposure
			▪ *Optional Subsequence D1 Securities Collateral Details*
			○ 19B Market Price Amount: Default for CCP.A solution Vienna implementation will be "1" instead of "0"
			○ 36B Quantity of Financial Instrument: For Vienna Implementation the quantity will be the same as in MKTV - Market Value Amount of Sequence D Collateral Details.
1.3.	12.08.15	Clemens Klein	Author changed

Referenced Documents

Nr.	Version	Date	Author	Document name	Document title

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 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

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	the 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 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 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 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

As a result of a margin calculation schedule the CCP may call margin or report an excess of collateral on deposit, as appropriate. A collateral valuation statement for each Collateral Account is also made available at this time. Contact the CCP for detailed information on the number, schedule and coverage of daily margin calculations.

Each margin call message links to one Collateral Account at the CCP and contains the total margin requirement linked to the account, a valuation of the eligible deposited collateral tracked by the account and the call, or excess, amount. The call currency is set per margin calculation schedule. The associated collateral statement will contain a detailed valuation for each of the individual collateral items tracked by the reported Collateral Account.

If configured at the CCP, the margin requirement for each Clearing Market Group can be calculated separately but the call amount is determined by summing the total margin requirement from cleared positions in all Clearing Market Groups linked to the reported Collateral Account at the time of the scheduled call and converted into the call currency.

To request a withdrawal of collateral, Clearing Members must use the on-line client or contact the CCP directly.
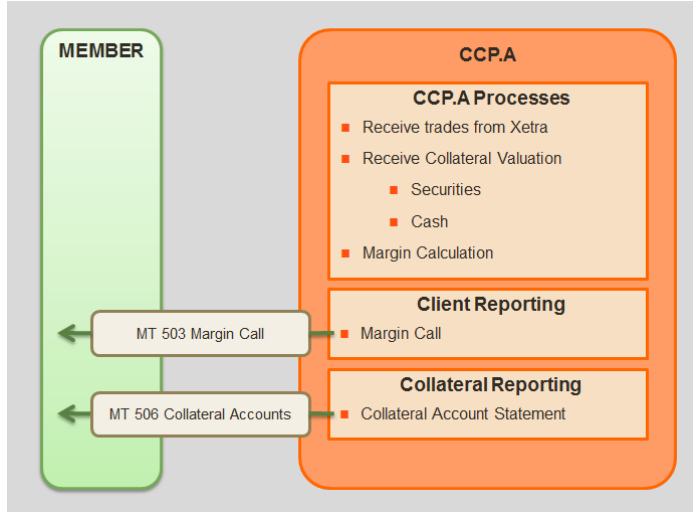

Figure 1 – NewClear Margin & Collateral Messages

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3 MT503 Collateral Call Message

This message is used to call margin or report a collateral excess and to report on the margin requirement for informational Margin Accounts. The Agreement narrative field contains the code COLL for a call and INFO for the informational reporting.

For each margin calculation schedule requiring a call, a Clearing Member will receive one MT503 for each of their Collateral Accounts. The message shows the value of the total eligible collateral in the reported Collateral Account; the total margin requirement arising from positions in all collateralised Margin Accounts associated with this Collateral Account and the schedule; and the resulting monetary amount required to satisfy the call, or available as an excess collateral. The Margin Accounts that have been considered are reported in the Party narrative field.

Only the valuation timestamps and the call's requested settlement date are included in the summary details subsequence and not a breakdown of the collateral taken into account to calculate the total eligible value. Contact the CCP for information on the restrictions considered when calculating the total eligible value of collateral held.

If this message is informing the Clearing Member of the margin requirement for an Informational Margin Account the Collateral Account will be omitted from the Party narrative; the collateral valuation and call amounts will be set to zero; the collateral valuation timestamp and requested settlement date will be omitted; and only one (informational) Margin Account will be included in the Party narrative field.

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	20C	Reference	4!c	References.			
			SEME (M)	Sender's Message Reference: Reference assigned by the Sender to unambiguously identify the message.			
				C	:4!c//16x		
			SCTR (M)	Sender's Collateral Transaction Reference: The CCPs reference to the margin schedule.			
				C	:4!c//16x		
M	23G	Function of the Message		This field identifies the function of the message.			
				G	4!c[/4!c]	NEWM	New message
— Mandatory Subsequence A1 Agreement							

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	AGRE	
M		Agreement Narrative	AGRE	Agreement Narrative			
				Line 1	:4!c//1*35x	REAS/COLL	The message is a call calculated against a Collateral Account and attached to a payment schedule
						REAS/INFO	The message is generated to communicate the Margin of an Informational Margin Account.
						REAS/RPTO	The message is a call calculated against a Collateral Account and must be satisfied outside of the system (default entry for CCP.A solution Vienna)
				Line 2	:4!c//1*35x		If the margin schedule has a defined Clearing Market Group, the second line will specify this group. The total margin may still span two or more groups.
M	16S	End of Block		This field specifies the end of a block and the name of that block.			
				S	16c	AGRE	
— End of Subsequence A1 Agreement							
O	98a	Preparation Date/Time	PREP	Date/time at which message was prepared. Date must be a valid date expressed as YYYYMMDD. Time must be a valid time expressed as HHMMSS			
				C	:4!c//8!n6!n		
M	22a	Indicator	4!c				
			COAL (M)	Collateral Action Type Indicator: Specifies the type of operation performed within the collateral management life cycle.			
						VARI	Used by the CCP to request additional collateral due to a decrease in the value of the collateral in a Collateral Account or because of an increase in the exposed position linked to the reported Collateral Account
			COLA (M)	Exposure Type Indicator: Specifies the underlying business area/type of trade causing the exposure.			
				H	:4!c//4!c	SCRP	Securities Cross Product: Combination of securities-related exposure types.
M	95a	Party	4!c				
			PTYA (M)	Party who issued the statement or the party on whose behalf the statement is sent. ▪ For a claim of new or additional collateral: Party A is always the CCP's BIC. ▪ For a return of collateral: Party A is always the Clearing Member.			
				P	:4!c//4!a2!a2!c[3!c]		Option P will be used if BIC code of the CLEARING PARTICIPANT is available or Party A is the CCP.
				R	:4!c/8c/34x		Will be used if the BIC code of the CLEARING PARTICIPANT is not available. If Option R is used, then ▪ Data Source Scheme ➔ DSS of CCP.A ▪ Proprietary Code ➔ The internal code of the CLEARING PARTICIPANT
			PTYB (M)	Counterparty of party A. ▪ For a claim of new or additional collateral: Party B is always the Clearing Member. ▪ For a return of collateral: Party B is always the CCP"s BIC.			
				P	:4!c//4!a2!a2!c[3!c]		Option P will be used if BIC code of the CLEARING PARTICIPANT is available or Party B is the CCP.
				R	:4!c/8c/34x		Will be used if the BIC code of the CLEARING PARTICIPANT is not available. If Option R is used, then ▪ Data Source Scheme ➔ DSS of CCP.A ▪ Proprietary Code ➔ The internal code of the CLEARING PARTICIPANT

M/O	Tag	Field Name	Qualifier(s) supported	Description			
				Option(s) supported	Format	Code(s) supported	Notes/CCP.A Requirements
M	70C	Agreement Narrative	PACO	Party Narrative. For informational reporting, the Collateral Account is omitted and only one Margin Account will be reported following the MARG qualifier.			
				Line 1	:4!c//1*35x	COLR	Is used to identify the Clearing Member´s Collateral Account at the CCP.
				Line 2-4	3*35x	MARG	Is used to report a „/‟ delimited list of the Margin Accounts at the CCP. The qualifier appears once followed by a space character. The final „/‟ for each line will be omitted. Note: The list of Margin Accounts will be truncated due to lack of length available.
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							
Mandatory Sequence B Summary							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	SUMM	
M	95a	Exposed Party	EXPP	Party that is exposed to its counterparty. The exposed party is always the CCP`s BIC			
				P	:4!c//4!a2!a2!c[3!c]		In option P, Identifier Code specifies a BIC
M	19B	Amount	4!c	The currency of each amount will be the same; that is the currency of the margin calculation schedule.			
			COVA (M)	Value of Collateral Held: The total eligible value of collateral tracked in the reported Collateral Account. Includes all collateral types and has been adjusted for any required haircuts or additional adjustments. Ineligible collateral will have been valued at zero (e.g. due to concentration ratios). If any pledged collateral needs to be converted into the currency of the margin schedule this will also have already taken place. For an Informational Margin this will be populated as zero.			
				B	:4!c//3!a15d		
			TEXA (M)	Total Exposure Amount: Clearing Member's total margin requirement across all Clearing Market Groups and Accounts linked to the Collateral Account.			
				B	:4!c//3!a15d		
			CCAL (O)	Collateral Call Amount: Amount of new or additional cash claimed by the CCP. For a claim of new or additional collateral.			
				B	:4!c//3!a15d		
			CRET (O)	Value of Collateral to be Returned: Amount of cash excess available. For a return of collateral.			
				B	:4!c//3!a15d		
— Mandatory Subsequence B1 Summary Details							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	SUMD	
O	98a	Date/Time	4!c				
			VALE (M)	Margin Valuation Date/Time: Date/time at which the exposure was valued.			
				C	:4!c//8!n6!n		
			VALC (O)	Collateral Valuation Date /Time: Date/time at which the collateral was valued.			
				C	:4!c//8!n6!n		
			RSET (O)	Requested Settlement Date: Date on which the instructing party requests settlement of the collateral to take place. Not populated for an Informational Margin			
				A	:4!c//8!n		

M/O	Tag	Field Name	Qualifier(s) supported	Description			
				Option(s) supported	Format	Code(s) supported	Notes/CCP.A Requirements
M	16S	End of Block		This field specifies the start of a block and the name of that block.			
				S	16c	SUMD	
— End of Subsequence B1 Summary Details							
M	16S	End of Block		This field specifies the start of a block and the name of that block.			
				S	16c	SUMM	
End of Sequence B Summary							
Mandatory Sequence D Additional Information							
M	16R	Start of Block		Originator of Message: 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 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 D Additional Information							

3.2   Example messages

The following values are calculated for the examples of the margin message:

Margin Requirement	2'435'681,91
(minus) Value of collateral held (share + cash + bank guarantees)	-2'193'503,73
Call Amount or Margin	**242'178,18**

Tag	Detailed field name	Notes
Mandatory Sequence A General Information		
:16R:GENL		
:20C::SEME//ZFU0441101506019	Sender's Message Reference	
:20C::SCTR//20110912MRUN3	Sender's Collateral Transaction Reference	The CCPs reference to the margin schedule.
:23G:NEWM		
— Mandatory Subsequence A1 Agreement		
:16R:AGRE		
:70C::AGRE//REAS/COLL VIE	Agreement Narrative	The message is a call calculated against a Collateral Account and attached to a payment schedule (COLL)
:16S:AGRE		
— End of Subsequence A1 Agreement		
:98C::PREP//20110912190000		
:22H::COAL//VARI	Collateral Action Type Indicator	Used by the CCP to request additional collateral
:22H::COLA//SCRP	Exposure Type Indicator	Securities Cross Product
:95P::PTYA//CAAHATWW	Party A	For a claim of new or additional collateral Party A is always the CCP´s BIC.
:95P::PTYB//BICGCM01	Party B	For a claim of new or additional collateral Party B is the Clearing Member.

Tag	Detailed field name	Notes
:70C::PACO//COLR/2874-COLL MARG CLR-HSE/CLR62	Party Narrative	Is used to identify the Clearing Member's Collateral & Margin Accounts at the CCP.
:16S:GENL		
End of Sequence A General Information		
Mandatory Sequence B Summary		
:16R:SUMM		
:95P::EXPP//CAAHATWW	Exposed Party	The exposed party is always the CCP`s BIC
:19B::COVA//EUR2193503,73	Value of Collateral Held	
:19B::TEXA//EUR2435681,91	Total Exposure Amount	
:19B::CCAL//EUR242178,18	Collateral Call Amount	
— Mandatory Subsequence B1 Summary Details		
:16R:SUMD		
:98C::VALE//20110912190000	Margin Valuation Date/Time	
:98C::VALC//20110912190000	Collateral Valuation Date /Time	
:98A::RSET//20110912	Requested Settlement Date	
:16S:SUMD		
— End of Subsequence B1 Summary Details		
:16S:SUMM		
End of Sequence B Summary		
Mandatory Sequence D Additional Information		
:16R:ADDINFO		
:95P::MEOR//CAAHATWW		
:16S:ADDINFO		
End of Sequence D Additional Information		

Without comments

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:16R:GENL
:20C::SEME//ZFU0441101506019
:20C::SCTR//20110912MRUN3
:23G:NEWM
:16R:AGRE
:70C::AGRE//REAS/COLL
VIE
:16S:AGRE
:98C::PREP//20120116184000
:22H::COAL//VARI
:22H::COLA//SCRP
:95P::PTYA//CAAHATWW
:95P::PTYB//BICGCM01
:70C::PACO//COLR/2874-COLL
MARG CLR-HSE/CLR62
:16S:GENL
:16R:SUMM
:95P::EXPP//CAAHATWW
:19B::COVA//EUR2193503,73
:19B::TEXA//EUR2435681,91
:19B::CCAL//EUR242178,18
:16R:SUMD
:98C::VALE//20120116183900
:98C::VALC//20120116183800
:98A::RSET//20120116
:16S:SUMD
:16S:SUMM
:16R:ADDINFO
:95P::MEOR//CAAHATWW
:16S:ADDINFO
```

4 MT506 Collateral Statement

This statement is used to give a full breakdown of each piece of collateral within a Collateral Account. When a margin calculation schedule is triggered a MT506 for each of a Clearing Member´s Collateral Accounts will be available. It is an optional statement and will only be generated and sent if a Clearing Member has an active subscription. Both the value of the collateral in the collateral´s valuation currency as well as in the margin calculation schedule currency are included.

The repetitive sequence D, Collateral Details, repeats in its entirety for each piece of collateral held in the reported Collateral Account. The indicator 22H::COLL is used to identify the collateral type – one of securities, cash or bank guarantees. Only one of the "Securities", "Cash" or "Other" subsequence's can be present within a single Collateral Details sequence D.

In each of the D sequences, each piece of collateral is valued in the collateral currency and the reporting currency. Any margin or haircut adjustments will have been made. In the associated subsequence's (D1 etc.), the value of each piece of collateral in the collateral currency is included before adjustments have been made.

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/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.
M	20C	Reference	4!c	References.			
			SEME (M)	Sender's Message Reference: Reference assigned by the Sender to unambiguously identify the message.			
				C	:4!c//16x		
			SCTR (M)	Sender's Collateral Transaction Reference: The CCP's reference to the margin schedule. Also used in the linked MT 503 call message if a call was required.			
				C	:4!c//16x		
M	23G	Function of the Message		This field identifies the function of the message.			
				G	4!c[/4!c]	NEWM	New message
— Mandatory Subsequence A1 Agreement							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	AGRE	

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M/O	Tag	Field Name	Qualifier(s) supported	Description			
				Option(s) supported	Format	Code(s) supported	Notes/CCP.A Requirements
M	70C	Agreement Narrative		Agreement Narrative			
			AGRE	Qualifier COLR is used to identify the Clearing Member's Collateral Account at the CCP.			
				Line 1-4	:4!c//4*35x	COLR	
M	16S	End of Block		This field specifies the end of a block and the name of that block.			
				S	16c	AGRE	
— End of Subsequence A1 Agreement							
O	98a	Preparation Date/Time	PREP	Date/time at which message was prepared. Date must be a valid date expressed as YYYYMMDD. Time must be a valid time expressed as HHMMSS			
				C	:4!c//8!n6!n		
M	22a	Indicator	COLA	Exposure Type Indicator			
				H	:4!c//4!c	SCRP	Securities Cross Product: Combination of securities-related exposure types.
M	95a	Party	4!c				
			PTYA (M)	Party who issued the statement or the party on whose behalf the statement is sent.			
				P	:4!c//4!a2!a2!c[3!c]		Party A is always the CCP´s BIC
			PTYB (M)	Counterparty of party A – the Clearing Member			
				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		Will be used if the BIC code of the CLEARING PARTICIPANT is not available. If Option R is used, then ▪ Data Source Scheme ➜ DSS of CCP.A ▪ Proprietary Code ➜ The internal code of the CLEARING PARTICIPANT
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							
Mandatory Sequence B Summary							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	SUMM	
O	95a	Exposed Party	EXPP	Party that is exposed to its counterparty.			
				P	:4!c//4!a2!a2!c[3!c]		The exposed party is always the CCP`s BIC
M	19B	Amount	4!c				
			COVA	Value of Collateral Held: Total value of the collateral (post-haircut) held by the exposed party.			
				B	:4!c//3!a15d		
			TEXA	Total Exposure Amount: Contains 0, to satisfy SWIFT network validation rules.			
				B	:4!c//3!a15d		
M	98a	Date/Time	4!c				
			VALE (M)	Date of Valuation of the Exposure: Date at which the exposure was valued.			
				C	:4!c//8!n6!n		
			VALC (M)	Date/Time of Valuation of the Collateral: Date/time at which the collateral was valued.			
				C	:4!c//8!n6!n		
M	16S	End of Block		This field specifies the start of a block and the name of that block.			
				S	16c	SUMM	
End of Sequence B Summary							

M/O	Tag	Field Name	Qualifier(s) supported	Description			
				Option(s) supported	Format	Code(s) supported	Notes/CCP.A Requirements
Repetitive Optional Sequence D Collateral Details - Sequence 'COLD' repeats per piece of collateral
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	COLD	
M	20C	Collateral Reference	COLR	Reference of the piece of valued collateral			
				C	:4!c//16x		
M	22H	Collateral Type Indicator	COLL	Specifies the type of collateral used.			
				H	:4!c//4!c	BCOL	Other Collateral: Either a Bank Guarantee or Letter of Credit.
						CCOL	Cash Collateral: Collateral is cash.
						SCOL	Securities Collateral: Collateral is securities.
M	19B	Amount	4!c				
			COLL (M)	Collateral Amount: Total amount of the collateral in the collateral's valuation currency (post-haircut valuations)			
				B	:4!c//3!a15d		
			RECA (M)	Reported Currency and Amount: Total amount of the collateral in the reporting currency (post-haircut valuations)			
				B	:4!c//3!a15d		
			MKTV (M)	Market Value Amount: Total market to market value of the collateral in the collateral's valuation currency. It is the dirty price, that is, the accrued interest is included if any.			
				B	:4!c//3!a15d		
M	92a	Rate					
			EXCH (M)	Exchange Rate: Exchange rate between the collateral currency and the reported currency, that is the call currency. If the collateral currency is the same as the reported currency the exchange rate will be set to one. For example, EUR/EUR/1,			
				B	:4!c//3!a/3!a/15d		
			MARG (M)	Margin: Percentage by which the collateral amount has been adjusted. A 9% haircut will be represented as 9, When this field appears linked to the indicator 22H::COLL//SCOL it will be set to 0, and the securities haircut, qualifier SHAI, in subsequence D1 will be used to indicate the haircut applied instead			
				A	:4!c//[N]15d		
			CHAI (M)	Currency Haircut: Currency haircut or valuation factor used expressed as a percentage. 2% will be represented as 2, This field will be set to 0, unless it is linked to the indicator 22H::COLL//CCOL. It is of course possible that the CCP will not apply a haircut to certain currencies and therefore the haircut could be set to 0, even if the indicator is set to CCOL.			
				A	:4!c//[N]15d		
— Optional Subsequence D1 Securities Collateral Details
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	SCOL	
M	19B	Market Price Amount	MRKT	The market amount is reported before haircuts and exchange rates are applied. If the CCP receives a portfolio valuation of securities held as collateral, the MRKT price will be reported as "1".			
				B	:4!c//3!a15d		
M	35B	Financial Instrument		This field identifies the financial instrument.			
				B	[ISIN1!e12!c]		Holds the ISIN of the reported securities collateral line
					[/2!a/30x]		If the CCP receives a portfolio valuation of securities held as collateral, the ISIN will not be reported. Instead the CCP's country code followed by the text "COLLATERAL PORTFOLIO" will be used.

M/O	Tag	Field Name	Qualifier(s) supported	Description			
				Option(s) supported	Format	Code(s) supported	Notes/CCP.A Requirements
M	36B	Quantity of Financial Instrument	COLL	Quantity of financial instrument used as collateral. If the CCP receives a portfolio valuation of securities held as collateral, the quantity will be the same as in MKTV - Market Value Amount of Sequence D Collateral Details.			
				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	92A	Securities Haircut	SHAI	Haircut or valuation factor on the security expressed as a percentage.			
				A	:4!c//[N]15d		
M	16S	End of Block		This field specifies the end of a block and the name of that block.			
				R	16c	SCOL	
— End of Subsequence D1 Securities Collateral Details							
— Optional Subsequence D2 Cash Collateral Details							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	CCOL	
M	19B	Deposit Amount	DEPO	Amount of money deposited after valuation.			
				B	:4!c//3!a15d		
M	22H	Type of Deposit Indicator	DEPO	Type of Deposit Indicator			
				H	:4!c//4!c	CLNT	Call/Notice: Call/notice deposit
M	16S	End of Block		This field specifies the end of a block and the name of that block.			
				S	16c	CCOL	
— End of Subsequence D2 Cash Collateral Details							
— Optional Subsequence D3 Other Collateral Details							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	BCOL	
M	22H	Type of Other Collateral Indicator	BCOL	Specifies whether the other collateral is a bank guarantee or a documentary credit.			
				H	:4!c//4!c	GCOL	Bank Guarantee: Collateral is a bank guarantee.
M	98a	Date/Time	4!c				
			ISSU (M)	A	:4!c//8!n		Issue Date: Date on which the bank guarantee or documentary credit is issued.
M	95a	Issuer	ISSU	Party that issues the bank guarantee or documentary credit.			
				P	:4!c//4!a2!a2!c[3!c]		Option P will be used if BIC code of the ISSUER is available.
				R	:4!c/8c/34x		Will be used if the BIC code of the ISSUER is not available. If Option R is used, then ▪ Data Source Scheme ➜ DSS of CCP.A ▪ Proprietary Code ➜ The internal code of the ISSUER
M	19B	Amount	4!c				
			GUAR (M)	Guarantee Amount: Amount of the bank guarantee after valuation.			
				B	:4!c//3!a15d		
M	16S	End of Block		This field specifies the end of a block and the name of that block.			
				S	16c	BCOL	
— End of Subsequence D3 Other Collateral Details							
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	COLD	
End of Sequence D Collateral Details							
Mandatory Sequence E Additional Information							
M	16R	Start of Block		Originator of Message: 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]		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	ADDINFO	
End of Sequence E Additional Information							

4.2 Example messages

4.2.1 VIE Market

Tag	Detailed field name	Notes
Mandatory Sequence A General Information		
:16R:GENL		
:28E:1/ONLY		
:20C::SEME//ZFU0441101506019	Sender's Message Reference	
:20C::SCTR//20110912MRUN3	Sender's Collateral Transaction Reference	The CCPs reference to the margin schedule.
:23G:NEWM		
-- Mandatory Subsequence A1 Agreement		
:16R:AGRE		
:70C::AGRE//COLR/COLL-3139	Agreement Narrative	
:16S:AGRE		
-- End of Subsequence A1 Agreement		
:98C::PREP//20120116184100		
:22H::COLA//SCRP	Exposure Type Indicator	Securities Cross Product
:95P::PTYA//CAAHATWW	Party A	Party A is always the CCP´s BIC
:95P::PTYB//BICGCM01	Party B	Party B is always the Clearing Member.
:16S:GENL		
End of Sequence A General Information		
Mandatory Sequence B Summary		
:16R:SUMM		
:95P::EXPP//CAAHATWW	Exposed Party	The exposed party is always the CCP`s BIC
:19B::COVA//EUR500000,	Value of Collateral Held	
:19B::TEXA//EUR0,		
:98C::VALE//20120116184000	Margin Valuation Date	
:98C::VALC//20120116184000	Collateral Valuation Date /Time	
:16S:SUMM		
End of Sequence B Summary		
Repetitive Optional Sequence D Collateral Details		
:16R:COLD		
:20C::COLR//F10092924884DCZX		

Tag	Detailed field name	Notes
:22H::COLL//SCOL	Collateral Type Indicator	Securities Collateral
:19B::COLL//EUR1760000,	Collateral Amount	
:19B::RECA//EUR1760000,	Reported Currency and Amount	
:19B::MKTV//EUR1760000,	Market Value Amount	
:92B::EXCH//EUR/EUR/1,	Exchange Rate	
:92A::MARG//0,	Margin	
:92A::CHAI//0,	Currency Haircut	

— Optional Subsequence D1 Securities Collateral Details		
:16R:SCOL		
:19B::MRKT//EUR0,		
:35B:/AT/COLLATERAL PORTFOLIO	Financial Instrument	
:36B::COLL//UNIT/0,		
:92A::SHAI//0,	Securities Haircut	
:16S:SCOL		

— End of Subsequence D1 Securities Collateral Details		
:16S:COLD		

End of Sequence D Collateral Details

Repetitive Optional Sequence D Collateral Details

Tag	Detailed field name	Notes
:16R:COLD		
:20C::COLR//F10092924884DCZY		
:22H::COLL//CCOL	Collateral Type Indicator	Cash Collateral
:19B::COLL//EUR74250,	Collateral Amount	
:19B::RECA//EUR74250,	Reported Currency and Amount	
:19B::MKTV//EUR75000,	Market Value Amount	
:92B::EXCH//EUR/EUR/1,	Exchange Rate	
:92A::MARG//0,	Margin	
:92A::CHAI//1,	Currency Haircut	

— Optional Subsequence D2 Cash Collateral Details		
:16R:CCOL		
:19B::DEPO//EUR75000,	Deposit Amount	
:22H::DEPO//CLNT		
:16S:CCOL		

— End of Subsequence D2 Cash Collateral Details		
:16S:COLD		

End of Sequence D Collateral Details

Repetitive Optional Sequence D Collateral Details

Tag	Detailed field name	Notes
:16R:COLD		
:20C::COLR//F10092924784DC4Y		
:22H::COLL//CCOL	Collateral Type Indicator	Cash Collateral
:19B::COLL//USD39200,	Collateral Amount	
:19B::RECA//EUR29253,73	Reported Currency and Amount	
:19B::MKTV//USD40000,	Market Value Amount	
:92B::EXCH//EUR/USD/1,34	Exchange Rate	
:92A::MARG//0,	Margin	
:92A::CHAI//2,	Currency Haircut	

— Optional Subsequence D2 Cash Collateral Details		
:16R:CCOL		
:19B::DEPO//USD40000,	Deposit Amount	
:22H::DEPO//CLNT		
:16S:CCOL		

— End of Subsequence D2 Cash Collateral Details		
:16S:COLD		

End of Sequence D Collateral Details

Repetitive Optional Sequence D Collateral Details

Tag	Detailed field name	Notes
:16R:COLD		
:20C::COLR//BC092924884DCZA		

Tag	Detailed field name	Notes
:22H::COLL//BCOL	Collateral Type Indicator	Other Collateral
:19B::COLL//EUR306900,	Collateral Amount	
:19B::RECA/EUR306900,	Reported Currency and Amount	
:19B::MKTV//EUR330000,	Market Value Amount	
:92B::EXCH//EUR/EUR/1,	Exchange Rate	
:92A::MARG//7,	Margin	
:92A::CHAI//0,	Currency Haircut	
— Optional Subsequence D3 Other Collateral Details		
:16R:BCOL		
:22H::BCOL//GCOL		
:98A::ISSU//20110101		
:95P::ISSU//OEKOATWW	Issuer	
:19B::GUAR//EUR330000,		
:16S:BCOL		
— End of Subsequence D3 Other Collateral Details		
:16S:COLD		
End of Sequence D Collateral Details		
Mandatory Sequence D Additional Information		
:16R:ADDINFO		
:95P::MEOR//CAAHATWW		
:16S:ADDINFO		
End of Sequence D Additional Information		

Without comments

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:16R:GENL
:28E:1/ONLY
:20C::SEME//ZFU0441101506019
:20C::SCTR//20110912MRUN3
:23G:NEWM
:16R:AGRE
:70C::AGRE//COLR/COLL-3139
:16S:AGRE
:98C::PREP//20120116184100
:22H::COLA//SCRP
:95P::PTYA//CAAHATWW
:95P::PTYB//BICGCM01
:16S:GENL
:16R:SUMM
:95P::EXPP//CAAHATWW
:19B::COVA//EUR500000,
:19B::TEXA//EUR0,
:98A::VALC//20120116184000
:98C::VALC//20120116184000
:16S:SUMM
:16R:COLD
:20C::COLR//F10092924884DCZX
:22H::COLL//SCOL
:19B::COLL//EUR1760000,
:19B::RECA//EUR1760000,
:19B::MKTV//EUR1760000,
:92B::EXCH//EUR/EUR/1,
:92A::MARG//0,
:92A::CHAI//0,
:16R:SCOL
:19B::MRKT//EUR0,
:35B:/AT/COLLATERAL PORTFOLIO
:36B::COLL//UNIT/0,
:92A::SHAI//0,
:16S:SCOL
:16S:COLD
:16R:COLD
:20C::COLR//F10092924884DCZY
:22H::COLL//CCOL
:19B::COLL//EUR74250,
:19B::RECA//EUR74250,
:19B::MKTV//EUR75000,
:92B::EXCH//EUR/EUR/1,
:92A::MARG//0,
```

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```
:92A::CHAI//1,
:16R:CCOL
:19B::DEPO//EUR75000,
:22H::DEPO//CLNT
:16S:CCOL
:16S:COLD
:16R:COLD
:20C::COLR//F10092924784DC4Y
:22H::COLL//CCOL
:19B::COLL//USD39200,
:19B::RECA//EUR29253,73
:19B::MKTV//USD40000,
:92B::EXCH//EUR/USD/1,34
:92A::MARG//0,
:92A::CHAI//2,
:16R:CCOL
:19B::DEPO//USD40000,
:22H::DEPO//CLNT
:16S:CCOL
:16S:COLD
:16R:COLD
:20C::COLR//BC092924884DCZA
:22H::COLL//BCOL
:19B::COLL//EUR306900,
:19B::RECA//EUR306900,
:19B::MKTV//EUR330000,
:92B::EXCH//EUR/EUR/1,
:92A::MARG//7,
:92A::CHAI//0,
:16R:BCOL
:22H::BCOL//GCOL
:98A::ISSU//20110101
:95P::ISSU//OEKOATWW
:19B::GUAR//EUR330000,
:16S:BCOL
:16S:COLD
:16R:ADDINFO
:95P::MEOR//CAAHATWW
:16S:ADDINFO
```