
CCP.A Customer Reporting

ISO 15022 Messages

Position Hold and Release Messages

Version 1.3 / August 2015

Table of contents

Revision History	2
Referenced Documents	3
Open Issues	3
1 Introduction	4
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
2 Overview	5
3 MT524 Position Move Instruction	7
3.1 Format Specifications.....	7
4 MT543 Position Move Instruction	9
4.1 Format Specifications.....	9
5 MT548 Position Instruction Processing Advice	12
5.1 Format Specifications.....	12
6 MT599 Free Format – Rejection Message	15
6.1 Format Specifications.....	16
7 Example messages	17
7.1 VIE	17

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
0.91	30.11.11	Wilding Gregor	

Ver.	Date	Author	Description
1.1	25.01.11	Wilding Gregor	<p>New Release:</p> <ul style="list-style-type: none"> ▪ Clearing Accounts are renamed to Margin Accounts <p><u>MT524 Position Move Instruction</u></p> <ul style="list-style-type: none"> ▪ <i>Mandatory Sequence B Intra-Position Details:</i> <ul style="list-style-type: none"> ○ Use both <i>FROM & TOBA</i> qualifiers ▪ <i>Mandatory Sequence B Intra-Position Details:</i> <ul style="list-style-type: none"> ○ Update description of field <i>95a Account Owner and 97a Account</i> <p><u>MT543 Position Move Instruction</u></p> <ul style="list-style-type: none"> ▪ <i>Mandatory Sequence C Financial Instrument/Account:</i> <ul style="list-style-type: none"> ○ Update description of fields <i>95a Account Owner and 97a Account</i> ▪ <i>Mandatory Sequence E Settlement Details:</i> <ul style="list-style-type: none"> ○ Correct Tag for <i>Settlement Transaction Indicator</i> to <i>22a</i> ▪ <i>Repetitive Mandatory Subsequence E1 Settlement Parties:</i> <ul style="list-style-type: none"> ○ Delete option R for field <i>95a REAG and PSET</i> ▪ <i>Mandatory Subsequence E3 Amount:</i> <ul style="list-style-type: none"> ○ Correct Tag <i>End of block</i> <p><u>MT548 Position Instruction Processing Advice</u></p> <ul style="list-style-type: none"> ▪ <i>Optional Subsequence A2a Reason:</i> <ul style="list-style-type: none"> ○ Add <i>reason codes</i> 0006 through 0011 ▪ <i>Mandatory Sequence B Settlement Transaction Details</i> <ul style="list-style-type: none"> ○ Update description of fields <i>95a Account Owner and 97a Account</i> ○ Always set <i>Payment Indicator</i> to FREE
1.2	01.08.13	Wilding Gregor	<p><u>MT548 Position Instruction Processing Advice</u></p> <ul style="list-style-type: none"> ▪ <i>Optional Subsequence A2a Reason:</i> <ul style="list-style-type: none"> ○ Add <i>reason codes</i> 00012 through 0020
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
-------	--

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

2 Overview

Two message types are provided to support hold/release functionality for short positions. Clearing Members can choose to instruct the CCP using either the MT524 or MT543 message. If a position is held, it will not be eligible for settlement.

To uniquely identify a position at the CCP, the following data are required:

- Clearing Member and Clearing Account;
- Trading Venue and Market;
- Dealing Capacity;
- Trade Date and Settlement Date;
- CSD, ISIN (optional series/ lot number), Settlement Currency; and
- CCP's Reference to the Trade (optional).

The CCP's reference to the trade is only required if a Clearing Member has specified Trade level accounting. Its inclusion allows the CCP to identify the position as being distinct from a netted position where the rest of the attributes are equal. If the instructed quantity, always expressed as a number of shares, is smaller than the (remaining) available position size, it will be interpreted as a partial release or a partial hold of the entire position.

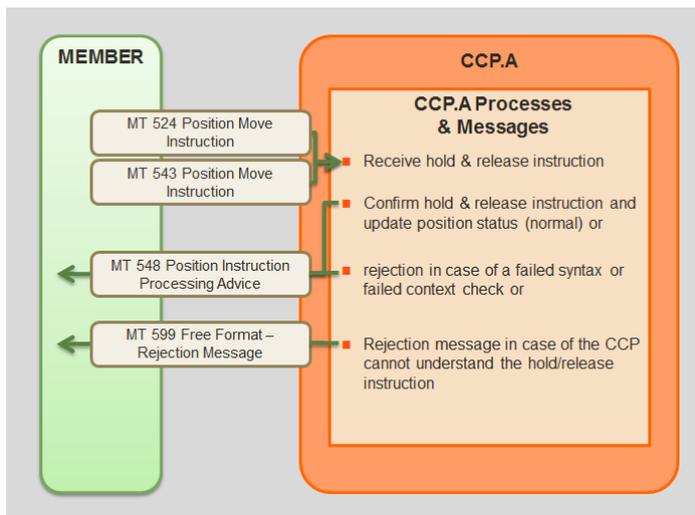


Figure 1 – NewClear Position Hold and Release Messages

3 MT524 Position Move Instruction

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	Sender's Message Reference	SEME	Reference assigned by the Sender to unambiguously identify the message. CCP.A be played back on the confirmation message within the linkage section using the code word RELA			
				C	:4!c//16x		
M	23G	Function of the Message		This field identifies the function of the message.			
				G	4!c//4!c	NEWM	
O	98C	Preparation Date/Time	PREP	Date/time at which message was prepared.			
				C	:4!c//8!n6!n		Date
– Optional Subsequence A1 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	References.			
			RELA (M)	Related Reference. Optionally used if Trade level accounting has been specified by the member. This related reference should match the COMM reference sent by the CCP in the trade confirmation message. Required to uniquely identify a gross position in the Clearing Account.			
				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 A1 Linkages							
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 Intra-Position Details							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	INPOSDET	Intra-Position Details
O	95a	Account owner	ACOW	Party that owns the account			
				P	:4!c//4!a2!a2!c[3!c]		In option P, Identifier Code specifies a BIC
				R	:4!c/8c/34x (Qualifier/Data Source Scheme/Proprietary Code)		In option R, Proprietary Code specifies a local national code identifying the party. If Option R is used, then <ul style="list-style-type: none"> Data Source Scheme → DSS of CCP.A Proprietary Code → The internal code of the CLEARING PARTICIPANT
M	97a	Account		Account where financial instruments are maintained.			
			SAFE	Clearing Member's Clearing Account at the CCP using CCP.A's Data Source Schemes.			

M/O	Tag	Field Name	Qualifier(s) supported	Description			
				Option(s) supported	Format	Code(s) supported	Notes/CCP.A Requirements
			(M)	B	:4c/[8c]/4c/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"> Data Source Scheme → DSS of CCP.A Account type code → "POSN" Account Number → CLEARING ACCOUNT number at CCP
M	94a	Place	4!c				
			SAFE (M)	Location where the financial instruments are/will be safekept.			
				F	:4c/[4c/4!a2!a2!c]3!c]	NCSD	Financial instruments held at a National Central Securities Depository.
M	36B	Quantity of Financial Instrument	SETT	Quantity to hold/release			
				B	:4c/[4c/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	35B	Financial Instrument		This field identifies the financial instrument.			
				B	[ISIN1!e12!c]		The ISIN code of the financial instrument
– Mandatory Subsequence B1 Financial Instrument Attributes							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	FIA	
M	94a	Place	4!c				
			PLIS (M)	Place where the referenced financial instrument is listed.			
				B	:4c/[8c]/4c[/30x]	EXCH	Place of listing is a stock exchange.
M	11A	Currency	DENO	Currency in which a financial instrument is currently denominated.			
				A	:4c/[3!a		
M	16S	End of Block		This field specifies the end of a block and the name of that block.			
				S	16c	FIA	
– End of Subsequence B1 Financial Instrument Attributes							
O	98a	Settlement Date	SETT	Date/time at which the financial instruments are to be moved.			
				A	:4c/[8!n		Date
M	70a	Narrative	4!c				
			SPRO (M)	Settlement Instruction Processing Narrative			
				E	:4c/[1*35x	TRCA/AGEN	Agency business
						TRCA/PRIN	Principal business
				E	:4c/[1*35x	TRAD/ YYYYMMDD	On the second line, the position's trade date in YYYYMMDD format must be specified.
M	93A	Balance	4!c				
			FROM (M)	Balance from which the securities are moving.			
				A	:4c/[8c]/4!c	AVAI	To instruct a hold use the code AVAI
						BLOK	To instruct a release use the code BLOK
			TOBA (M)	Must be present and contain the opposite code to FROM			
				A	:4c/[8c]/4!c	AVAI	
						BLOK	
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	INPOSDET	
End of Sequence B Intra-Position Details							
Mandatory Sequence C Additional Information							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	ADDINFO	
M	95a	Party	4!c	Recipient of Message. Party that is the final destination of the message, if other than the Receiver.			
			MERE (O)				
M	16S	End of Block		This field specifies the end of a block and the name of that block.			
				S	16c	ADDINFO	
End of Sequence C Additional Information							

4 MT543 Position Move Instruction

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	20C	Sender's Message Reference	SEME	Reference assigned by the Sender to unambiguously identify the message. CCP.A be played back on the confirmation message within the linkage section using the code word RELA			
				C	:4!c//16x		
M	23G	Function of the Message		This field identifies the function of the message.			
				G	4!c/4!c	NEWM	Use NEWM to instruct the CCP to release a sell position or part of a sell position
						PREA	Use PREA to hold a position, or part of a position
O	98C	Preparation Date	PREP	Date/time at which message was prepared.			
				C	:4!c//8!n6!n		Date
– Optional Subsequence A1 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	References.			
			RELA (M)	Related Reference. Optionally used if Trade level accounting has been specified by the member. This related reference should match the COMM reference sent by the CCP in the trade confirmation message. Required to uniquely identify a gross position in the Clearing Account.			
				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 A1 Linkages							
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	GENL	
End of Sequence A General Information							
Mandatory Sequence B Trade Details							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	TRADEDET	Trade Details
M	94a	Place	4!c				
			TRAD (M)	A code to identify the place of trade. Composed of the trading venue's MIC and a suffix to identify the market at that venue.			
			B	:4!c/[8c]/4!c[/30x]	EXCH	Place of trade is a stock exchange. Narrative must specify the Market Identifier Code (MIC).	
M	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/Time: Date/time at which the financial instruments are to be delivered or received.			
			A	:4!c//8!n			
			TRAD (M)	Trade Date/Time: Date/time at which the trade was executed.			
			A	:4!c//8!n			
M	35B	Financial Instrument		This field identifies the financial instrument.			
			B	[ISIN 1!e12!c]		Identification of Security	
M	16S	End of Block		This field specifies the end of a block and the name of that block.			
				S	16c	TRADEDET	
End of Sequence B Trade Details							
Mandatory Sequence C Financial Instrument/Account							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	FIAC	
M	36B	Quantity of Financial Instrument	SETT	Quantity of financial instrument to be settled			
			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	
O	95a	Account owner	ACOW	Party that owns the account			
			P	:4!c//4!a2!a2!c[3!c]		In option P, Identifier Code specifies a BIC	
			R	:4!c/8c/34x (Qualifier/Data Source Scheme/Proprietary Code)		In option R, Proprietary Code specifies a local national code identifying the party. If Option R is used, then <ul style="list-style-type: none"> Data Source Scheme → DSS of CCP.A Proprietary Code → The internal code of the CLEARING PARTICIPANT 	
M	97a	Account					
			SAFE (M)	Clearing Member's Clearing Account at the CCP using CCP.A's Data Source Schemes.			
			B	:4!c/[8c]/4!c/35x (Qualifier/Data Source Scheme/Account Type Code/Account Number)		In option B, the Data Source Scheme must be present and Account Type Code must contain the type of account as defined by the party identified in the Data Source Scheme. <ul style="list-style-type: none"> Data Source Scheme → DSS of CCP.A Account type code → "POSN" Account Number → CLEARING ACCOUNT number at CCP 	
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	FIAC	
End of Sequence C Financial Instrument/Account							
Mandatory Sequence E Settlement Details							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	SETDET	
M	22a	Indicator	4!c				
			SETR (M)	Type of Settlement Transaction Indicator. Specifies underlying information regarding the type of settlement transaction.			
			F	:4!c/[8c]/4!c	TRAD	Trade. Relates to the settlement of a trade.	
– Repetitive Mandatory Subsequence E1 Settlement Parties							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	SETPRTY	
M	95a	Party	4!c				
			REAG (M)	Receiving Agent: Identifier of the Clearing Member's settlement participant/agent at the CCP.			
			P	:4!c//4!a2!a2!c[3!c]		Always the BIC of CCP.A	
			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	70a	Narrative	4!c				
			PACO	Party Narrative. This field must contain the position's dealing capacity. Following the qualifier TRCA, use the codes AGEN or PRIN for agent or principal respectively. Use in REAG block only.			
			C	:4!c//4*35x	TRCA/AGEN	Agency business	
					TRCA/PRIN	Principal business	
M	16S	End of Block		This field specifies the end of a block and the name of that block.			
				S	16c	SETPRTY	
– End of Sequence E1 Settlement Parties							
– Mandatory Subsequence E3 Amount							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	AMT	
M	19a	Amount	4!c				
			SETT (M)	Settlement Amount. Set to the settlement currency followed by '0,' The settlement currency is needed to identify the position, or part thereof. The CCP will not process the numerical part of this field but it cannot be omitted.			
			A	:4!c//[N]3!a15d			
M	16S	End of Block		This field specifies the end of a block and the name of that block.			
				S	16c	AMT	
– End of Subsequence E3 Amount							
M	16S	End of Block		This field specifies the end of a block and the name of that block.			
				S	16c	SETDET	
End of Sequence E Settlement Details							
Mandatory Sequence F Other Parties							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	OTHRPRTY	

M/O	Tag	Field Name	Qualifier(s) supported	Description			
				Option(s) supported	Format	Code(s) supported	Notes/CCP.A Requirements
M	95a	Party	4!c				
			MERE (O)				Recipient of Message. Party that is the final destination of the message, if other than the Receiver.
				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	OTHRPRTY	
End of Sequence F Other Parties							

5 MT548 Position Instruction Processing Advice

In response to a failed syntax or context check of a hold/release request, the CCP will send an MT548 processing advice message. A reason code using the qualifier REJT will be returned and the Transaction Details sequence will reiterate the Clearing Member's instruction. A positive confirmation is also sent using this message type, the qualifier IPRC is use with a reason code of PACK.

5.1 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	Sender's Message Reference	SEME				Reference assigned by the Sender to unambiguously identify the message
				C	:4!c//16x		
M	23G	Function of the Message					This field identifies the function of the message.
				G	4!c/4!c	INST	Transaction Status: To give the status of a transaction, Function is INST. The reference in the linkages sequence must contain the Receiver's reference of the transaction (original instruction).
O	98C	Preparation Date	PREP				Date at which message was prepared.
				C	:4!c//8!n6!n		
– Optional Subsequence A1 Linkages							
M	16R	Start of Block					This field specifies the start of a block and the name of that block.
				R	16c	LINK	
M	13a	Number Identification	LINK				Message type number or message identifier of the message referenced in the linkage sequence
				A	:4!c//3!c	524	Linked Message is a SWIFT MT 524 "Position Move Instruction"
						543	Linked Message is a SWIFT MT 543 "Deliver Against Payment"
M	20C	Reference	4!c				References.

M/O	Tag	Field Name	Qualifier(s) supported	Description			
				Option(s) supported	Format	Code(s) supported	Notes/CCP.A Requirements
			RELA (M)	Related Reference. Related (hold or release) Instruction Reference			
				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 A1 Linkages							
– Repetitive Mandatory Subsequence A2 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				
			IPRC (M)	Instruction Processing Status. Provides the processing status of an instruction (at account servicer level).			
				D	:4!c/[8c]/4!c	REJT	Rejected. Instruction has been rejected for further processing.
						PACK	Acknowledged/Accepted. Instruction has been acknowledged by the account servicer.
– – Optional Subsequence A2a 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	In response to a successful instruction the status IPRC//PACK is returned and the optional A2a Reason block is not used.			
			REJT (M)	In response to an instruction that has failed validation, the qualifier REJT will be used and the following error codes are possible			
				B	:4!c/[8c]/4!c	ADEA	Instruction received after deadline
						DSEC	Unrecognised or invalid instrument
						DQUA	Unrecognised, invalid or settlement quantity to large
						NCRR	Unrecognised or invalid currency
						NRGN	No matching position found
						INPS	Unrecognised, invalid or missing place of settlement
						PLCE	Unrecognised or invalid place of trade
						REFE	Identical Sender's Message Reference already received
						SAFE	Unrecognised or invalid clearing account
						CAAH/0001	Position is not short
						CAAH/0002	Unrecognised or invalid Member
						CAAH/0004	Unrecognised or invalid dealing capacity
						CAAH/0005	Unrecognised or invalid message recipient (the CCP).
						CAAH/0006	Participant not authorised to perform this instruction
						CAAH/0007	User not authorised to perform this instruction
						CAAH/0008	User suspended
						CAAH/0009	Clearing account suspended
						CAAH/0010	Clearing member suspended or not activated
						CAAH/0012	Source position locked for settlement
						CAAH/0013	Target position locked for settlement
						CAAH/0014	Unrecognised or invalid Data Source Schema

M/O	Tag	Field Name	Qualifier(s) supported	Description			
				Option(s) supported	Format	Code(s) supported	Notes/CCP.A Requirements
						CAAH/0020	Unhandled exception. Please contact the CCP
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 A2a Reason							
M	16S	End of Block		This field specifies the end of a block and the name of that block.			
				S	16c	STAT	
– End of Subsequence A2 Status							
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 Settlement Transaction Details							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	SETTRAN	
M	94a	Place	4!c				
			TRAD (M)	A code to identify the place of trade. Composed of the trading venue's MIC and a suffix to identify the market at that venue.			
			B	:4!c/[8c]/4!c[30x]	EXCH	Place of trade is a stock exchange. Narrative must specify the Market Identifier Code (MIC).	
			SAFE (M)	Location where the financial instruments are/will be safekept.			
			F	:4!c//4!c/4!a2!a2!c[3!c]	NCSD	The BIC of the National or International CSD will be used to identify the place of safekeeping of the financial instrument.	
M	35B	Financial Instrument		This field identifies the financial instrument.			
				B	[ISIN]!e12!c		Identification of Security
M	36B	Quantity of Financial Instrument	SETT	Quantity of financial instrument to be settled			
				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				
			SETT (M)	Settlement Amount. Set to the settlement currency followed by "0.". The settlement currency is needed to identify the position, or part thereof. The CCP will not process the numerical part of this field but it cannot be omitted.			
				A	:4!c//[N]3!a15d		
O	95a	Account owner	ACOW	Party that owns the account			
				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"> Data Source Scheme → DSS of CCP.A Proprietary Code → The internal code of the CLEARING PARTICIPANT
M	97a	Account	4!c				
			SAFE	Clearing Member's Clearing Account at the CCP using CCP.A's Data Source Schemes.			

M/O	Tag	Field Name	Qualifier(s) supported	Description			
				Option(s) supported	Format	Code(s) supported	Notes/CCP.A Requirements
			(M)	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"> Data Source Scheme → DSS of CCP.A Account type code → "POSN" Account Number → CLEARING ACCOUNT number at CCP
M	22a	Indicator	4!c				
				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: Relates to the settlement of a trade.
				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.
				PAYM (M)	Payment Indicator: Specifies whether the instruction is free or against payment.		
				H	:4!c//4!c	FREE	Free of Payment
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)	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		
M	70	Processing Narrative	SPRO (O)	Settlement Instruction Processing Narrative			
				E	4!c//1*35x	TRCA/AGEN	Agent business
						TRCA/PRIN	Principal business
M	16S	End of Block		This field specifies the end of a block and the name of that block.			
				S	16c	SETTRAN	
End of Sequence B Settlement Transaction Details							
Mandatory Sequence C Additional Information							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	ADDINFO	
M	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	ADDINFO	
End of Sequence C Additional Information							

6 MT599 Free Format – Rejection Message

The CCP will send an MT599 in response to a hold/release request that it cannot unpack. The narrative holds a textual reason for the rejection.

6.1 Format Specifications

M/O	Tag	Field Name	Qualifier(s) supported	Description			
				Option(s) supported	Format	Code(s) supported	Notes / CCP.A Requirements
M	20	Transaction Reference Number					This field specifies the reference assigned by the Sender to unambiguously identify the message.
O	21	Related Reference					This field contains a reference to the related message
M	79	Narrative	35*50x				This field contains the free format message

7 Example messages

7.1 VIE

Position Account	Trade Date	ISD	ISIN	Settlement CCY	Position Net Quantity	Position Net value	Dealing Capacity	Position Status
2974	12.09.11	15.09.11	AT0000612601	EUR	9306	-18984,24	SRPI	normal
2974	12.09.11	15.09.11	AT0000831706	EUR	-719	6736,75	SPRI	normal

Figure 2 - Snapshot of clearing members clearing account

7.1.1 Example messages with comment

7.1.1.1 Position hold message

Clearing Member sends a MT543 Position Move Instruction to hold the position of ISIN AT0000612601 at its house account 2974. The message includes an error – wrong party capacity.

Tag	Detailed field name	Notes
Mandatory Sequence A General Information		
:16R:GENL		
:20C::SEME//ZFU0441101506019	Sender's Message Reference	
:23G:PREA	Function of the Message	Use PREA to hold a position, or part of a position
:98C::PREP//20110913081815		
:16S:GENL		
End of Sequence A General Information		
Mandatory Sequence B Trade Details		
:16R:TRADEDET		
:94B::TRAD//EXCH/XVIE	Place of Trade	The code "EXCH" is always mentioned
:98A::SETT//20110915	Settlement Date	
:98A::TRAD//20110912	Trade Date	
:35B:ISIN AT0000831706	Financial Instrument	
:16S:TRADEDET		
End of Sequence B Trade Details		
Mandatory Sequence C Financial Instrument/Account		
:16R:FIAC		
:36B::SETT//UNIT/719,	Quantity	Quantity of Financial Instrument
:95P::ACOW//BICGCM01	Account Owner	Identifier of the Account Owner using GCMs BIC Code.
:97B::SAFE/CAAH/POSN/2974	Safekeeping Account	Identifier of Members House Clearing Account at the CCP using CCP.A's Data Source Scheme.
:16S:FIAC		
End of Sequence C Financial Instrument/Account		
Mandatory Sequence E Settlement Details		
:16R:SETDET		
:22F::SETR//TRAD		
– Repetitive Mandatory Subsequence E1 Settlement Parties Receiving Agent		
:16R:SETPRTY		
:95P::REAG//CAAHATWW	Receiving Agent	The CCP's BIC
:70C::PACO//TRCA/AGEN	Party Capacity	
:16S:SETPRTY		
– End of Sequence E1 Settlement Parties Receiving Agent		
– Repetitive Mandatory Subsequence E1 Settlement Parties Place of Settlement		
:16R:SETPRTY		

Tag	Detailed field name	Notes
:95P::PSET//OEKOATWW	Place of Settlement	The BIC of the National or International CSD
:16S:SETPRTY		
– End of Sequence E1 Settlement Parties Place of Settlement		
– Mandatory Subsequence E3 Amount		
:16R:AMT		
:19A::SETT//EURO,	Amount	Set to the settlement currency followed by '0,'
:16S:AMT		
– End of Subsequence E3 Amount		
:16S:SETDET		
End of Sequence E Settlement Details		
Mandatory Sequence F Other Parties		
:16R:OTHRPRTY		
:95P::MERE//CAAHATWW		
:16S:OTHRPRTY		
End of Sequence F Other Parties		

7.1.1.2 Hold message fail

Tag	Detailed field name	Notes
Mandatory Sequence A General Information		
:16R:GENL		
:20C::SEME//0981305593029288	Sender's Message Reference	
:23G:INST		
:98C::PREP//20110913081819		
– Mandatory Subsequence A1 Linkages		
:16R:LINK		
:13A::LINK//543		
:20C::RELA//ZFU0441101506019	Related Reference	Related (hold or release) Instruction Reference
:16S:LINK		
– End of Subsequence A1 Linkages		
– Repetitive Mandatory Subsequence A2 Status		
:16R:STAT		
:25D::IPRC//REJT	Status	Rejected. Instruction has been rejected for further processing.
– Optional Subsequence A2a Reason		
:16R:REAS		
:24B::REJT//NRGN	Reason	No matching position found
:16S:REAS		
– End of Subsequence A2a Reason		
:16S:STAT		
– End of Subsequence A2 Status		
:16S:GENL		
End of Sequence A General Information		
Mandatory Sequence B Settlement Transaction Details		
:16R:SETTRAN		
:94B::TRAD//EXCH/XVIE	Place of Trade	The code "EXCH" is always mentioned
:94F::SAFE//NCSD/OEKOATWW		The BIC of the National or International CSD
:35B:ISIN AT0000831706	Financial Instrument	
:36B::SETT//UNIT/719,	Quantity	Quantity of Financial Instrument
:19A::SETT//EURO,		
:95P::ACOW//BICGCM01	Account Owner	Identifier of the Account Owner using GCMS BIC Code.
:97B::SAFE/CAAH/POSN/2974	Safekeeping Account	Identifier of Members House Clearing Account at the CCP using CCP.A's Data Source Scheme.
:22F::SETR//TRAD		
:22H::REDE//DELI		
:22H::PAYM//FREE		
:98A::SETT//20110915	Settlement Date	

Tag	Detailed field name	Notes
:98A::TRAD//20110912	Trade Date	
:70E::SPRO//TRCA/AGEN	Party Capacity	
:16S::SETTRAN		
End of Sequence B Settlement Transaction Details		
Mandatory Sequence C Additional Information		
:16R::ADDINFO		
:95P::MEOR//CAAHATWW		
:16S::ADDINFO		
End of Sequence C Additional Information		

7.1.1.3 Position hold message 2

Clearing Member sends a MT543 Position Move Instruction to hold the position of ISIN AT0000612601 at its house account 2974.

Tag	Detailed field name	Notes
Mandatory Sequence A General Information		
:16R::GENL		
:20C::SEME//ZFU0441101506020	Sender's Message Reference	
:23G::PREA	Function of the Message	Use PREA to hold a position, or part of a position
:98C::PREP//20110913082037		
:16S::GENL		
End of Sequence A General Information		
Mandatory Sequence B Trade Details		
:16R::TRADEDET		
:94B::TRAD//EXCH/XVIE	Place of Trade	The code "EXCH" is always mentioned
:98A::SETT//20110915	Settlement Date	
:98A::TRAD//20110912	Trade Date	
:35B::ISIN AT0000831706	Financial Instrument	
:16S::TRADEDET		
End of Sequence B Trade Details		
Mandatory Sequence C Financial Instrument/Account		
:16R::FIAC		
:36B::SETT//UNIT/719,	Quantity	Quantity of Financial Instrument
:95P::ACOW//BICGCM01	Account Owner	Identifier of the Account Owner using GCMs BIC Code.
:97B::SAFE/CAAH/POSN/2974	Safekeeping Account	Identifier of Members House Clearing Account at the CCP using CCP.A's Data Source Scheme.
:16S::FIAC		
End of Sequence C Financial Instrument/Account		
Mandatory Sequence E Settlement Details		
:16R::SETDET		
:22F::SETR//TRAD		
– Repetitive Mandatory Subsequence E1 Settlement Parties Receiving Agent		
:16R::SETPRTY		
:95P::REAG//CAAHATWW	Receiving Agent	CCP's BIC
:70C::PACO//TRCA/PRIN	Party Capacity	
:16S::SETPRTY		
– End of Sequence E1 Settlement Parties Receiving Agent		
– Repetitive Mandatory Subsequence E1 Settlement Parties Place of Settlement		
:16R::SETPRTY		
:95P::PSET//OEKOATWW	Place of Settlement	The BIC of the National or International CSD
:16S::SETPRTY		
– End of Sequence E1 Settlement Parties Place of Settlement		
– Mandatory Subsequence E3 Amount		
:16R::AMT		
:19A::SETT//EURO,	Amount	Set to the settlement currency followed by '0,'

Tag	Detailed field name	Notes
:16S:AMT		
– End of Subsequence E3 Amount		
:16S:SETDET		
End of Sequence E Settlement Details		
Mandatory Sequence F Other Parties		
:16R:OTHRPTY		
:95P::MERE//CAAHATWW		
:16S:OTHRPTY		
End of Sequence F Other Parties		

7.1.1.4 Hold message success

Tag	Detailed field name	Notes
Mandatory Sequence A General Information		
:16R:GENL		
:20C::SEME//0981305593029288	Sender's Message Reference	
:23G:INST		
:98C::PREP//20110913082055		
– Mandatory Subsequence A1 Linkages		
:16R:LINK		
:13A::LINK//543		
:20C::RELA//ZFU0441101506020	Related Reference	Related (hold or release) Instruction Reference
:16S:LINK		
– End of Subsequence A1 Linkages		
– Repetitive Mandatory Subsequence A2 Status		
:16R:STAT		
:25D::IPRC//PACK	Status	Acknowledged/Accepted. Instruction has been acknowledged by the account servicer.
:16S:STAT		
– End of Subsequence A2 Status		
:16S:GENL		
End of Sequence A General Information		
Mandatory Sequence B Settlement Transaction Details		
:16R:SETTRAN		
:94B::TRAD//EXCH/XVIE	Place of Trade	The code "EXCH" is always mentioned
:94F::SAFE//NCSD/OEKOATWW		
:35B:ISIN AT0000831706	Financial Instrument	
:36B::SETT//UNIT/7 19,	Quantity	Quantity of Financial Instrument
:19A::SETT//EURO,		
:95P::ACOW//BICGCM01	Account Owner	Identifier of the Account Owner using GCMs BIC Code.
:97B::SAFE//CAAH/POSN/2974	Safekeeping Account	Identifier of Members House Clearing Account at the CCP using CCP.A's Data Source Scheme.
:22F::SETR//TRAD		
:22H::REDE//DELI		
:22H::PAYM//FREE		
:98A::SETT//20110915	Settlement Date	
:98A::TRAD//20110912	Trade Date	
:70E::SPRO//TRCA/PRIN	Party Capacity	Principal business
:16S:SETTRAN		
End of Sequence B Settlement Transaction Details		
Mandatory Sequence C Additional Information		
:16R:ADDINFO		
:95P::MEOR//CAAHATWW		
:16S:ADDINFO		
End of Sequence C Additional Information		

7.1.1.5 Position release message

Clearing Member sends a MT543 Position Move Instruction to release the position of ISIN AT0000612601 at its house account 2974.

Tag	Detailed field name	Notes
Mandatory Sequence A General Information		
:16R:GENL		
:20C::SEME//ZFU0441101506170	Sender's Message Reference	
:23G:NEWM	Function of the Message	Use NEWM to release a position, or part of a position
:98C::PREP//20110915081815		
:16S:GENL		
End of Sequence A General Information		
Mandatory Sequence B Trade Details		
:16R:TRADEDET		
:94B::TRAD//EXCH/XVIE	Place of Trade	The code "EXCH" is always mentioned
:98A::SETT//20110915	Settlement Date	
:98A::TRAD//20110912	Trade Date	
:35B:ISIN AT0000831706	Financial Instrument	
:16S:TRADEDET		
End of Sequence B Trade Details		
Mandatory Sequence C Financial Instrument/Account		
:16R:FIAC		
:36B::SETT//UNIT/719,	Quantity	Quantity of Financial Instrument
:95P::ACOW//BICGCM01	Account Owner	Identifier of the Account Owner using GCMs BIC Code.
:97B::SAFE/CAAH/POSN/2974	Safekeeping Account	Identifier of Members House Clearing Account at the CCP using CCP.A's Data Source Scheme.
:16S:FIAC		
End of Sequence C Financial Instrument/Account		
Mandatory Sequence E Settlement Details		
:16R:SETDET		
:22F::SETR//TRAD		
– Repetitive Mandatory Subsequence E1 Settlement Parties Receiving Agent		
:16R:SETPRTY		
:95P::REAG//CAAHATWW	Receiving Agent	CCP's BIC
:70C::PACO//TRCA/PRIN	Party Capacity	Principal business
:16S:SETPRTY		
– End of Sequence E1 Settlement Parties Receiving Agent		
– Repetitive Mandatory Subsequence E1 Settlement Parties Place of Settlement		
:16R:SETPRTY		
:95P::PSET//OEKOATWW	Place of Settlement	The BIC of the National or International CSD
:16S:SETPRTY		
– End of Sequence E1 Settlement Parties Place of Settlement		
– Mandatory Subsequence E3 Amount		
:16R:AMT		
:19A::SETT//EURO,	Amount	Set to the settlement currency followed by '0,'
:16S:AMT		
– End of Subsequence E3 Amount		
:16S:SETDET		
End of Sequence E Settlement Details		
Mandatory Sequence F Other Parties		
:16R:OTHRPRTY		
:95P::MERE//CAAHATWW		
:16S:OTHRPRTY		
End of Sequence F Other Parties		

7.1.2 Example messages without comment

7.1.2.1 Position hold message

```
:16R:GENL
:20C::SEME//ZFU0441101506019
:23G:PREA
:98C::PREP//20110913081815
:16S:GENL
:16R:TRADDET
:94B::TRAD//EXCH/XVIE
:98A::SETT//20110915
:98A::TRAD//20110912
:35B:ISIN AT0000831706
:16S:TRADDET
:16R:FIAC
:36B::SETT//UNIT/719,
:95P::ACOW//BICGCM01
:97B::SAFE/CAAH/POSN/2974
:16S:FIAC
:16R:SETDET
:22F::SETR//TRAD
:16R:SETPRTY
:95P::REAG//CAAHATWW
:70C::PACO//TRCA/AGEN
:16S:SETPRTY
:16R:SETPRTY
:95P::PSET//OEKOATWW
:16S:SETPRTY
:16R:AMT
:19A::SETT//EUR0,
:16S:AMT
:16S:SETDET
:16R:OTHRPRTY
:95P::MERE//CAAHATWW
:16S:OTHRPRTY
```

7.1.2.2 Hold message fail

```
:16R:GENL
:20C::SEME//0981305593029288
:23G:INST
:98C::PREP//20110913081819
:16R:LINK
:13A::LINK//543
:20C::RELA//ZFU0441101506019
:16S:LINK
:16R:STAT
:25D::IPRC//REJT
:16R:REAS
:24B::REJT//NRGN
:16S:REAS
:16S:STAT
:16S:GENL
:16R:SETTRAN
:94B::TRAD//EXCH/XVIE
:94F::SAFE//NCSD/OEKOATWW
:35B:ISIN AT0000831706
:36B::SETT//UNIT/719,
:19A::SETT//EUR0,
:95P::ACOW//BICGCM01
:97B::SAFE/CAAH/POSN/2974
:22F::SETR//TRAD
:22H::REDE//DELI
:22H::PAYM//FREE
:98A::SETT//20110915
:98A::TRAD//20110912
:70E::SPRO//TRCA/AGEN
:16S:SETTRAN
:16R:ADDINFO
:95P::MEOR//CAAHATWW
:16S:ADDINFO
```

7.1.2.3 Position hold message 2

```
:16R:GENL
:20C::SEME//ZFU0441101506020
:23G:PREA
:98C::PREP//20110913082037
:16S:GENL
:16R:TRADDET
:94B::TRAD//EXCH/XVIE
:98A::SETT//20110915
:98A::TRAD//20110912
:35B:ISIN AT0000831706
:16S:TRADDET
:16R:FIAC
:36B::SETT//UNIT/719,
:95P::ACOW//BICGCM01
:97B::SAFE/CAAH/POSN/2974
:16S:FIAC
:16R:SETDET
:22F::SETR//TRAD
:16R:SETPRTY
:95P::REAG//CAAHATWW
:70C::PACO//TRCA/PRIN
:16S:SETPRTY
:16R:SETPRTY
:95P::PSET//OEKOATWW
:16S:SETPRTY
:16R:AMT
:19A::SETT//EURO,
:16S:AMT
:16S:SETDET
:16R:OTHRPRTY
:95P::MERE//CAAHATWW
:16S:OTHRPRTY
```

7.1.2.4 Hold message success

```
:16R:GENL
:20C::SEME//0981305593029288
:23G:INST
:98C::PREP//20110913082055
:16R:LINK
:13A::LINK//543
:20C::RELA//ZFU0441101506020
:16S:LINK
:16R:STAT
:25D::IPRC//PACK
:16S:STAT
:16S:GENL
:16R:SETTRAN
:94B::TRAD//EXCH/XVIE
:94F::SAFE//NCSD/OEKOATWW
:35B:ISIN AT0000831706
:36B::SETT//UNIT/719,
:19A::SETT//EURO,
:95P::ACOW//BICGCM01
:97B::SAFE/CAAH/POSN/2974
:22F::SETR//TRAD
:22H::REDE//DELI
:22H::PAYM//FREE
:98A::SETT//20110915
:98A::TRAD//20110912
:70E::SPRO//TRCA/PRIN
:16S:SETTRAN
:16R:ADDINFO
:95P::MEOR//CAAHATWW
:16S:ADDINFO
```

7.1.2.5 Position release message

```
:16R:GENL
:20C::SEME//ZFU0441101506170
:23G:NEWM
:98C::PREP//20110915081815
:16S:GENL
:16R:TRADDET
:94B::TRAD//EXCH/XVIE
:98A::SETT//20110915
:98A::TRAD//20110912
```

:35B:ISIN AT0000831706
:16S:TRADDET
:16R:FIAC
:36B::SETT//UNIT/719,
:95P::ACOW//BICGCM01
:97B::SAFE/CAAH/POSN/2974
:16S:FIAC
:16R:SETDET
:22F::SETR//TRAD
:16R:SETPRTY
:95P::REAG//CAAHATWW
:70C::FACO//TRCA/PRIN
:16S:SETPRTY
:16R:SETPRTY
:95P::PSET//OEKOATWW
:16S:SETPRTY
:16R:AMT
:19A::SETT//EURO,
:16S:AMT
:16S:SETDET
:16R:OTHRPRTY
:95P::MERE//CAAHATWW
:16S:OTHRPRTY

