
CCP.A Customer Reporting

ISO 15022 Messages

Settlement Day Statements

Version 1.3 / August 2015

Table of contents

Revision History	2
Referenced Documents	4
Open Issues	4
1 Introduction	5
1.1 Objective of this document.....	5
1.2 Contents of this document	5
1.3 Representation of SWIFT Message Types in this document	5
2 Overview	7
3 MT536 Settled Position Statement	8
3.1 Format Specifications.....	8
3.2 Example messages.....	14
4 MT536 Settled Transaction Statement	15
4.1 Format Specifications.....	15
4.2 Example messages	21
5 MT537 Open Transaction Statement	22
5.1 Format Specifications.....	22
5.2 Example messages	28

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: <ul style="list-style-type: none"> ▪ Position Accounts are renamed to Clearing Accounts ▪ <u>MT536 Settled Position Statement</u> ▪ <i>Mandatory Sequence A General Information</i>

Ver.	Date	Author	Description
			<ul style="list-style-type: none"> ○ Update description of fields <i>95a Account Owner and 97a Safekeeping Account</i> ▪ <i>Repetitive Mandatory Subsequence B1a1 Linkages</i> <ul style="list-style-type: none"> ○ Change <i>Reference ASFR</i> from mandatory field to an optional field ▪ <i>Mandatory Subsequence B1a2 Transaction Details</i> <ul style="list-style-type: none"> ○ Add <i>Settlement Transaction Indicator</i> for offsetting ○ Add <i>Corporate Action Event Indicators</i> ○ Add <i>Settlement Date (SETT)</i> ○ Add description to field <i>19a Amount</i> ○ Delete field <i>70E Transaction Narrative</i> ▪ <i>Mandatory Subsequence C2A Settlement Parties</i> <ul style="list-style-type: none"> ○ Update description of fields <i>95a Party and 97a Safekeeping Account</i> ○ Delete option R for field <i>95a PSET of Mandatory Subsequence C2A Settlement Parties</i> <p><u>MT537 Open Position Statement</u></p> <ul style="list-style-type: none"> ▪ <i>Mandatory Sequence A General Information</i> <ul style="list-style-type: none"> ○ Update description of fields <i>95a Account Owner and 97a Safekeeping Account</i> ▪ <i>Mandatory Subsequence B1 Reason</i> <ul style="list-style-type: none"> ○ Add <i>Reason CAAH/MANU</i> ○ Remove field <i>70D Narrative</i> ▪ <i>Mandatory Subsequence B1a2 Transaction Details</i> <ul style="list-style-type: none"> ○ Add <i>Corporate Action Event Indicators</i> ○ Add description to field <i>19a Amount</i> ○ Change <i>Settlement transaction indicator</i> from mandatory field to an optional field ▪ <i>Mandatory Subsequence B2b1 Settlement Parties</i> <ul style="list-style-type: none"> ○ Update description of fields <i>95a Party and 97a Safekeeping Account</i> ○ Delete option R for <i>PSET</i> ○ Use both <i>REAG & DEAG</i> to satisfy SWIFT validation rules <p><u>MT536 Settled Transaction Statement</u></p> <ul style="list-style-type: none"> ▪ <i>Mandatory Sequence A General Information</i> <ul style="list-style-type: none"> ○ Update description of fields <i>95a Account Owner and 97a Safekeeping Account</i> ▪ <i>Mandatory Subsequence B1a2Transaction Details</i> <ul style="list-style-type: none"> ○ Add description to field <i>19a Amount</i> ○ Add <i>Settlement Date (SETT)</i> ▪ <i>Mandatory Subsequence C2A Settlement Parties</i> <ul style="list-style-type: none"> ○ Update description of fields <i>95a Party and 97a Safekeeping Account</i> ○ Delete option R for <i>PSET</i> <p><u>MT537 Open Transaction Statement</u></p> <ul style="list-style-type: none"> ▪ <i>Mandatory Sequence A General Information</i> <ul style="list-style-type: none"> ○ Update description of fields <i>95a and 97a of Mandatory Sequence A General Information and Mandatory Subsequence B2b1 Settlement Parties</i> ▪ <i>Mandatory Subsequence B1 Reason</i> <ul style="list-style-type: none"> ○ Remove field <i>70D Narrative</i> ▪ <i>Mandatory Subsequence B2bTransaction Details</i> <ul style="list-style-type: none"> ○ Add description to field <i>19a Amount</i> ▪ <i>Mandatory Subsequence B2b1 Settlement Parties</i> <ul style="list-style-type: none"> ○ Delete option R for <i>PSET</i> ○ Use both <i>REAG & DEAG</i> to satisfy SWIFT validation rules

Ver.	Date	Author	Description
1.2	01.08.13	Wilding Gregor	<p><u>MT536 Settled Position Statement</u></p> <ul style="list-style-type: none"> ▪ <i>Mandatory Subsequence B1a2 Transaction Details</i> <ul style="list-style-type: none"> ○ Deleted optional field Accrued Interest ○ 22a Indicator: Deleted Option CAEV: If a claim position was settled still Settlement type qualifier should be 'SETR' ▪ <i>Mandatory Subsequence B1a2A Settlement Parties</i> <ul style="list-style-type: none"> ○ 97a Safekeeping Account: Changed Account type code from SETT to SAFE <p><u>MT537 Open Position Statement</u></p> <ul style="list-style-type: none"> ○ Move Statement to document "CCP ISO 15022 Messages - End of Day Statements V1.2.docx" <p><u>MT536 Settled Transaction Statement</u></p> <ul style="list-style-type: none"> ▪ <i>Mandatory Subsequence B1a2A Settlement Parties</i> <ul style="list-style-type: none"> ○ 97a Safekeeping Account: Changed Account type code from SETT to SAFE <p><u>MT5367 Open Transaction Statement</u></p> <ul style="list-style-type: none"> ▪ <i>Mandatory Subsequence B2b1 Settlement Parties</i> <ul style="list-style-type: none"> ○ 97a Safekeeping Account: Changed Account type code from SETT to SAFE
1.3	13.08.15	Clemens Klein	Author changed

Referenced Documents

Nr.	Version	Date	Author	Document name
1	1.3	13.08.2013	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 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

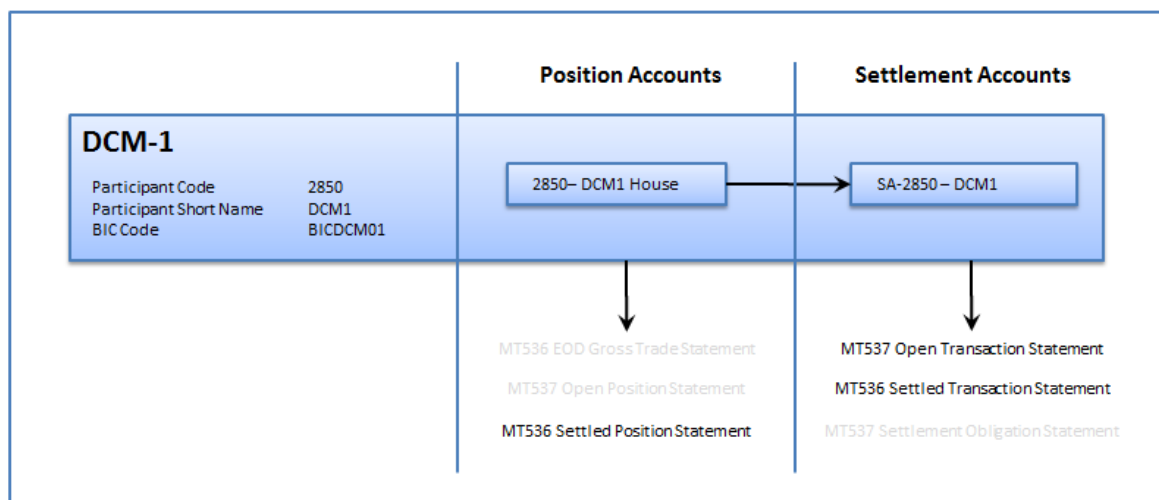
Here you find either a description of the SWIFT-Code or of the content of the field.

2 Overview

Participants can subscribe to various statements that are available at pre-defined times throughout each settlement day. These pair of statements sent by the CCP detail the results of settlement on the Position and Settlement Accounts at the CCP. The CCP's account identifier is always placed in the "07B:" - 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.

Settlement Day Statements after settlement runs



MT536 Settled Position Statement: Includes the changes to positions arising from settlements and offsetting

MT537 Open Transaction Statement: Includes the open/cancelled transactions from a single Settlement Account

MT536 Settled Transaction Statement: Includes the settled transaction activities from a single Settlement Account

3 MT536 Settled Position Statement

Each statement includes the changes to positions in a single Clearing Account at the CCP arising from settlements, and other activity, during the reporting window. A Clearing Account can track open positions in many financial instruments and in this statement the changes are grouped by instrument and within instrument by market, settlement currency, dealing capacity, settlement date, trade date and CSD.

Because a Clearing Account can potentially hold many positions that can be netted together for settlement, and also because positions across Clearing Accounts can be included in the same net, the reference to the net settlement included in subsequence B1a1 can appear more than once in a statement and in more than one statement. Note that the nets are created following the settlement netting eligibility instructions and the settlement posting rules, both held by the CCP.

Even if positions arising from trading in different markets are netted for settlement, in this statement each market's constituent position will be reported in a separate Transaction subsequence but they will share a common net settlement reference.

Similarly, positions arising from trading in different capacities (agency or principal) in a single market are always reported separately even if netted for settlement. Again, the Transaction subsequence will be repeated for each capacity but if netted for settlement, each will share a common net settlement reference.

The basis of the statement is the actual settlement day and inclusion of the field “:22F::STBA//SETT” in sequence A along with the Clearing Account in field “:97B:” - Safekeeping Account identifies this MT536 as a Settled Position statement. The reporting window will vary by market but an end of day statement is always available.

The references in the linkages subsequence are used to report on linked settlement. 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			
				Options(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/4c	LAST	Last page of a statement with more than one page.

M/O	Tag	Field Name	Qualifier(s) supported	Description			
				Options(s) supported	Format	Code(s) supported	Notes/CCP.A Requirements
						MORE	Intermediate page of a statement which contains additional pages.
						ONLY	Only page of the statement.
O	13a	Statement Number	STAT	Sequential number assigned to the statement. If the statement has multiple pages, the Statement Number remains the same through all the pages. It is a unique reference to the Statement.			
				A	:4!c//3!c		
M	20C	Sender's Message Reference	SEME	Reference assigned by the Sender to unambiguously identify the message			
				C	:4!c//16x		
M	23G	Function of the Message		This field identifies the function of the message.			
				G	4!c	NEWM	New message
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	69a	Statement Period	STAT	Period on which the statement is reporting. Date must be a valid date expressed as YYYYMMDD. Time must be a valid time expressed as HHMMSS.			
				A	:4!c//8!n/8!n		Date/Date. If the Statement period is reported using option A (Date/Date) this will be a daily statement including all position changes.
				B	:4!c//8!n6!n/8!n6!n		Date Time/Date Time. If option B (Date time/Date time) is used this will be an intraday report covering position movements booked between the reported times on the statement date.
M	22F	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).
			STBA (M)	Statement Basis: Specifies the type of balances on which the statement is prepared.			
				F	:4!c//4!c	SETT	Statement is based on actual settlement date positions
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 (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	Safekeeping Account	SAFE	Clearing Account at the CCP using CCP.A's Data Source Schemes			

M/O	Tag	Field Name	Qualifier(s) supported	Description			
				Options(s) supported	Format	Code(s) supported	Notes/CCP.A Requirements
				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	17B	Flag	4!c				
			ACTI (M)	Activity Flag: Indicates whether transactions are reported in this statement			
				B	:4!c//1!a	Y	Settled positions to a particular Clearing Account will be reported in sequence B, Sub-safekeeping account.
						N	If there are no settled 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.
			CONS (M)	Sub-safekeeping Statement: Indicates whether the statement reports holdings at sub safekeeping account level			
				B	:4!c//1!a	N	Always N in this message
M	16S	End of Block		This field specifies the end of a block and the name of that block.			
				S	16c	GENL	
End of Sequence A General Information							
Optional Sequence B Sub-safekeeping account							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	SUBSAFE	
– Repetitive Optional Subsequence B1 Financial Instrument							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	FIN	
M	35B	Financial Instrument		This field identifies the financial instrument.			
				B	[ISIN 1!e12!c]		The ISIN code of the financial instrument. The Description of Security will not be delivered.
– – Repetitive Mandatory Subsequence B1a Transaction							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	TRAN	
– – – Repetitive Mandatory Subsequence B1a1 Linkages							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	LINK	
M	20C	Reference	4!c	The complete B1a1 linkage subsequence repeats at least three times			
			ASRF (O)	Account Servicer Reference: This is the CCP's reference to the net settlement causing the change in position. This field will always be present unless the change in position is due to offsetting at the CCP.			
				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		

M/O	Tag	Field Name	Qualifier(s) supported	Description			
				Options(s) supported	Format	Code(s) supported	Notes/CCP.A Requirements
			COPR (O)	Corporate Action Reference: If this position change is as a result of a corporate action the reference will be included here. This reference is optional.			
				C	:4!c//16x		
M	16S	End of Block		This field specifies the end of a block and the name of that block.			
				S	16c	LINK	
--- End of Subsequence B1a1 Linkages							
--- Mandatory Subsequence B1a2 Transaction Details							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	TRANSDT	
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	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.
						COPR	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	:4!c//4!c	DELI	Deliver: Financial Instruments have been debited from the safekeeping account.
						RECE	Receive: Financial Instruments have been credited to the safekeeping account.
			PAYM (M)	Payment Indicator: Specifies whether the instruction is free or against payment.			
				H	:4!c//4!c	APMT	Against Payment
						FREE	Free of Payment
			SETR (O)	Type of Settlement Transaction Indicator: Specifies underlying information regarding the type of settlement transaction. Used to indicate that the settled position was created as a result of normal cleared activity (Code TRAD)			
				F	:4!c//4!c	TRAD	Trade: Relates to the settlement of a trade.
					:4!c/8c/4!c (Qualifier/Data Source Scheme/Indicator)	CAAH/OFST	To report a position settled due to offsetting at the CCP, this qualifier will be followed by the CCP's DSS and the proprietary code OFST.
			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			
				Options(s) supported	Format	Code(s) supported	Notes/CCP.A Requirements
M	98a	Date	4!c	Date must be a valid date expressed as YYYYMMDD.			
			ESET (M)	Effective Settlement Date/Time: Date/time at which a transaction effectively settled.			
				A	:4!c//8!n		
			SETT (M)	(Intended) Settlement Date: Date 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		
--- Repetitive Mandatory Subsequence B1a2A 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"> Data Source Scheme → DSS of CSD.A (OEKO) Proprietary Code → The identification code of the CLEARING PARTICIPANT at CSD.A
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"> Data Source Scheme → DSS of CSD.A (OEKO) Account type code → "SAFE" Account Number → Settlement account number at CSD.A
M	16S	End of Block		This field specifies the end of a block and the name of that block.			
				S	16c	SETPRTY	
--- End of Subsequence B1a2A Settlement Parties Delivering Agent or Receiving Agent							
--- Repetitive Mandatory Subsequence B1a2A 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 B1a2A 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	

M/O	Tag	Field Name	Qualifier(s) supported	Description			
				Options(s) supported	Format	Code(s) supported	Notes/CCP.A Requirements
--- End of Subsequence B1a2 Transaction Details							
M	16S	End of Block		This field specifies the end of a block and the name of that block.			
				S	16c	TRAN	
-- End of Subsequence B1a Transaction							
M	16S	End of Block		This field specifies the end of a block and the name of that block.			
				S	16c	FIN	
- End of Subsequence B1 Financial Instrument							
M	16S	End of Block		This field specifies the end of a block and the name of that block.			
				S	16c	SUBSAFE	
End of Sequence B Sub-safekeeping account							
Mandatory Sequence C Additional Information							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	ADDINFO	
M	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. 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 C Additional Information							

3.2 Example messages

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

4 MT536 Settled Transaction Statement

Each statement includes the settled transaction activity from a single Settlement Account at the CCP during the reporting window. The transactions are grouped in this statement by Financial Instrument and within instrument, depending on the Member`s netting eligibility instructions, per market or netting market group, CSD, settlement currency and settlement date. If allowed by the market, settlements arising from trading in different capacities and from different Clearing Account categories can be netted. If a market allows netting across trade dates, the trade date field in subsequence B 1a2 will contain the code VARI.

The basis of the statement is the actual settlement day and inclusion of the field “:22F::STBA//SETT” in sequence A along with the Settlement Account in field “:97B:” - Safekeeping Account identifies this MT536 as a Settled Transaction statement. The reporting window will vary by market. An end of day statement is always available.

The references in the linkages subsequence are used to report on linked settlement. 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.

4.1 Format Specifications

M/O	Tag	Field Name	Qualifier(s) supported	Description			
				Options(s) supported	Format	Code(s) supported	Notes/CCP.A Requirements
Mandatory Sequence A General Information							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	GENL	
M	28E	Page Number / Continuation Indicator		Page number of this message within the statement. Used in conjunction with the continuation indicator to indicate the number of pages to come.			
				E	5n/4!c	LAST	Last page of a statement with more than one page.
						MORE	Intermediate page of a statement which contains additional pages.
						ONLY	Only page of the statement.
O	13a	Statement Number	STAT	Sequential number assigned to the statement. If the statement has multiple pages, the Statement Number remains the same through all the pages. It is a unique reference to the Statement.			
				A	:4!c//3!c		
M	20C	Sender's Message Reference	SEME	Reference assigned by the Sender to unambiguously identify the message			
				C	:4!c//16x		
M	23G	Function of the Message		This field identifies the function of the message.			
				G	4!c	NEWM	New message
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/O	Tag	Field Name	Qualifier(s) supported	Description			
				Options(s) supported	Format	Code(s) supported	Notes/CCP.A Requirements
M	69a	Statement Period	STAT	Period on which the statement is reporting. Date must be a valid date expressed as YYYYMMDD. Time must be a valid time expressed as HHMMSS.			
				A	:4!c//8!n/8!n		Date/Date. If the Statement period is reported using option A (Date/Date) this will be a daily statement including all position changes.
				B	:4!c//8!n6!n/8!n6!n		Date Time/Date Time. If option B (Date time/Date time) is used this will be an intraday report covering position movements booked between the reported times on the statement date.
M	22F	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).
			STBA (M)	Statement Basis: Specifies the type of balances on which the statement is prepared.			
				F	:4!c//4!c	SETT	Statement is based on actual settlement date positions
M	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	:4!c//4!a2!a2!c3!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	Safekeeping Account	SAFE	Clearing Member or Settlement Agents Settlement 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 → "SETT" Account Number → SETTLEMENT ACCOUNT number at CCP
M	17B	Flag	4!c				
			ACTI (M)	Activity Flag: Indicates whether transactions are reported in this statement			
				B	:4!c//1!a	Y	Settled Transactions to a particular Settlement Account will be reported in sequence B, Sub-safekeeping account.
						N	If there are no settled transactions to a particular Settlement Account, sequence A will contain the field ".:17B::ACTI//N" and sequence B, Sub-safekeeping account, will be present.
			CONS (M)	Sub-safekeeping Statement: Indicates whether the statement reports holdings at sub safekeeping account level			
				B	:4!c//1!a	N	Always N in this message

M/O	Tag	Field Name	Qualifier(s) supported	Description			
				Options(s) supported	Format	Code(s) supported	Notes/CCP.A Requirements
M	16S	End of Block		This field specifies the end of a block and the name of that block.			
				S	16c	GENL	
End of Sequence A General Information							
Optional Sequence B Sub-safekeeping account							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	SUBSAFE	
– Repetitive Optional Subsequence B1 Financial Instrument							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	FIN	
M	35B	Financial Instrument		This field identifies the financial instrument.			
				B	[ISIN 1!e12!c]		The ISIN code of the financial instrument. The Description of Security will not be delivered.
– – Repetitive Mandatory Subsequence B1a Transaction							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	TRAN	
– – – Repetitive Mandatory Subsequence B1a1 Linkages							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	LINK	
M	20C	Reference	4!c	The complete B1a1 linkage subsequence repeats at least three times			
			ASRF (M)	Account Servicer Reference: This is the CCP's reference to the net settlement causing the change in position. This field will always be present.			
				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		
M	16S	End of Block		This field specifies the end of a block and the name of that block.			
				S	16c	LINK	
– – – End of Subsequence B1a1 Linkages							
– – – Mandatory Subsequence B1a2 Transaction Details							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	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	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/O	Tag	Field Name	Qualifier(s) supported	Description			
				Options(s) supported	Format	Code(s) supported	Notes/CCP.A Requirements
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	
			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.
			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						
F	: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.				
M	98a	Date	4!c	Date must be a valid date expressed as YYYYMMDD			
			ESET (M)	Effective Settlement Date/Time: Date/time at which a transaction effectively settled.			
				A	:4!c/[8!n		Date
			SETT (M)	(Intended) Settlement Date: Date at which the financial instruments are to be delivered or received.			
				A	:4!c/[8!n		Date
			TRAD (M)	Trade Date/Time: Date/time at which the trade was executed.			
				A	:4!c/[8!n		Date
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.			
M	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	
			Line 2	4!c/[1*35x	The second line is used to report the settlement schedule number		
		RTGS/	Qualifier RTGS - CCP's reference to the				

M/O	Tag	Field Name	Qualifier(s) supported	Description			
				Options(s) supported	Format	Code(s) supported	Notes/CCP.A Requirements
							settlement schedule number (only present if SFRE//INDA is set and for markets that have separate runs).
--- Repetitive Mandatory Subsequence B1a2A 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					
			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"> Data Source Scheme → DSS of CSD.A (OEKO) Proprietary Code → The identification code of the CLEARING PARTICIPANT at CSD.A
O	97a	Safekeeping Account	SAFE	Used in DEAG/REAG sequence; not allowed in PSET sequence: 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"> Data Source Scheme → DSS of CSD.A (OEKO) Account type code → "SAFE" Account Number → Settlement account number at CSD.A
M	16S	End of Block		This field specifies the end of a block and the name of that block.			
				S	16c	SETPRTY	
--- End of Subsequence B1a2A Settlement Parties Delivering Agent or Receiving Agent							
--- Repetitive Mandatory Subsequence B1a2A 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					
			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 B1a2A 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 B1a2 Transaction Details							
M	16S	End of Block		This field specifies the end of a block and the name of that block.			
				S	16c	TRAN	
--- End of Subsequence B1a Transaction							
M	16S	End of Block		This field specifies the end of a block and the name of that block.			
				S	16c	FIN	

M/O	Tag	Field Name	Qualifier(s) supported	Description			
				Options(s) supported	Format	Code(s) supported	Notes/CCP.A Requirements
– End of Subsequence B1 Financial Instrument							
M	16S	End of Block		This field specifies the end of a block and the name of that block.			
				S	16c	SUBSAFE	
End of Sequence B Sub-safekeeping account							
Mandatory Sequence C Additional Information							
M	16R	Start of Block		This field specifies the start of a block and the name of that block.			
				R	16c	ADDINFO	
M	95a	Party	4!c	Party that originated the message, if other than the Sender.			
			MEOR (M)	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							

4.2 Example messages

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

5 MT537 Open Transaction Statement

Each statement includes the open transactions as at a scheduled times throughout the settlement day, an end of day version of this report is also available. The statement is grouped by position status and then each repetitive Transaction subsequence reports per market or netting market group, instrument, settlement currency, settlement date and CSD. Note that there is only activity on a Settlement Account after the CCP has instructed the CSD.

Settlement nets are created following the netting eligibility instructions, the settlement posting rules and the netting schedule - configuration held by the CCP. If allowed by the market, settlements arising from trading in different capacities (agency or principal) and different markets can be netted for settlement. If a market allows netting across trade dates, the trade date field in subsequence B2b will contain the code VARI.

Inclusion of the field “:22H::STST//STAT” in sequence A along with the Settlement Account in field :97B: - Safekeeping Account identifies this MT537 as an Open Transaction Statement.

Each of a Member’s Settlement Accounts will be reported in a separate statement. If there are no open transactions in a particular 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. 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.

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	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. 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		
				C	:4lc//16x		

M/O	Tag	Field Name	Qualifier(s) supported	Description			
				Option(s) supported	Format	Code(s) supported	Notes/CCP.A Requirements
M	23G	Function of the Message		This field identifies the function of the message.			
				G	4!c	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 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	: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	Safekeeping Account	SAFE	Clearing Member or Settlement Agents Settlement 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 → "SETT" Account Number → SETTLEMENT ACCOUNT number at CCP
M	17B	Activity Flag	ACTI	Indicates whether transactions are reported in this statement			
				B	:4!c//1!a	Y	Open Transactions to a particular Settlement Account will be reported in sequence B, Sub-safekeeping account.
						N	If there are no open transactions in a particular account, sequence A will contain ":17B::ACTI//N" and sequence B Transactions will not be present.
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							
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	instruction cancelled by system
						NARR	See narrative field for reason
			PEND (M)	Instruction is pending. Settlement at the instructed settlement date is still possible			
				B	:4!c//4!c	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	LACK	Lack of securities in your account
						CLAC	Counterparty insufficient securities
						CYCL	Awaiting next settlement 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.			
				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 (M)	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).			

M/O	Tag	Field Name	Qualifier(s) supported	Description			
				Option(s) supported	Format	Code(s) supported	Notes/CCP.A Requirements
				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		
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	TRANSDT	
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
					: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

M/O	Tag	Field Name	Qualifier(s) supported	Description			
				Option(s) supported	Format	Code(s) supported	Notes/CCP.A Requirements
			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	4!c				
			SETT (M)	(Intended) Settlement Date: Date at which the financial instruments are to be delivered or received.			
				A	:4!c//8!n		Date must be a valid date expressed as YYYYMMDD
			TRAD (M)	Trade Date: Date at which the trade was executed.			
				A	:4!c//8!n		Date must be a valid date expressed as YYYYMMDD
				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.
M	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
				Line 2	4!c//1*35x	The second line is used to report the settlement schedule number	
						RTGS/	Qualifier RTGS – CCP's reference to the settlement schedule number
--- 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	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"> Data Source Scheme → DSS of CSD.A (OEKO) Proprietary Code → The identification code of the CLEARING PARTICIPANT at CSD.A
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"> Data Source Scheme → DSS of CSD.A (OEKO) Account type code → "SAFE" Account Number → Settlement account number at CSD.A
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	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	TRANSDET	
-- 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.			
				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				
			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. 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							

5.2 Example messages

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

