



Clara External Interface

Equities

Version 1.0

External

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1.0 Document overview

This document describes the external interface for the equities supported by the clearing system CLARA.

Intraday message:

MT518 is sent out in real time throughout the day as the trades from the exchanges/trading venues has been received and entered the Clearing System.

-MT518 Market-Side Securities Trade Confirmation

End-of-day messages:

The following messages will be sent from the clearing system end-of-day after netting has been performed and settlement transactions are sent to the CSDs/Place of settlement. Each message will include transactions either gross or net related to the Clearing Account referred to in the A-block of the message.

- **MT536 Statement of Transaction (EOD Gross Transaction (MT518))** Includes all today's exchange trades, except for cancelled trades.
- **MT536 Statement of Transactions (EOD Settled Transactions)** Includes all net settlement transactions settled in the CSDs/Place of settlement today.
- **MT537 Statement of Pending Transactions (EOD Net Transactions)** Includes all today's net settlement transactions sent from Clara to the CSDs/Place of settlement.
- **MT537 Statement of Pending Transactions (EOD Open Positions)** Includes all open positions, unsettled settlement transactions.
- **MT541/MT543 Receive against payment / Deliver against payment** Includes all today's net settlement transactions sent from the clearing system to the CSDs/Place of settlement.

One MT message per net settlement transaction.

Margin messages:

The following three messages are related to Margin Calculations:

- **MT503 Collateral Claim:** Sent from the clearing system when a Margin Call is issued.
- **MT506 Collateral and Exposure Statement:** Sent from the clearing system at predefined points in time during a business day.

- **MT598-209 Margin details:** Details for the margin requirement on account level. Sent from the clearing system at predefined points in time during a business day.

2.0 MT518 - Market-Side Securities Trade Confirmation

Gross trade transactions, one message per trade. The messages are sent from the clearing system to members in real time throughout the day as soon as the trades from exchanges/trading venues has been received and entered the Clearing System.

Subscription is registered on Clearing account.

Block	MT518	Statement of holdings	ISO format
A	:16R:GENL	General information	GENL
	:20C::SEME//	Sender's Message Reference	:4!c//16x
	:23G:NEWM or CANC	Message type	4!c/4!c
	:98C::PREP//	Preparation Date/Time	:4!c//8!n6!n
	:22F::TRTR/TRAD	Trade Transaction Type	:4!c//8!n
	:16R:LINK	General Information	LINK
	:20C::TRRF	Trade code from exchange	:4!c//16x
	:16S:LINK		LINK
	:16S:GENL	General information	GENL
B	:16R:CONFDET	Confirmation Details	CONFDET
	:98A::SETT//	Settlement Date/Time	:4!c//8!n
	:98C::TRAD//	Trade Date/Time	:4!c//8!n6!n
	:90B::DEAL//ACTU/	Price per unit or share	:4!c//4!c/3!a15d
	:94B::TRAD//EXCH/	Place of Trade	:4!c/[8c]/4!c/30x
	:19A::SETT//	Settlement Amount	:4!c//[N]3!a15d
	:22H::BUSE//	Buy/Sell Indicator	:4!c//4!c
	:22H::PAYM//	Payment Indicator	:4!c//4!c
	:11A::FXIB or FXIS	Currency to Buy / Sell	:4!c//3!a
	B1	:16R:CONFPRTY	Confirmation Parties
:95P::BUYR or SELL		BIC Trading member	:4!c//4!a2!a2!c[3!c]
:97A::SAFE//		Trading member account	4!c//35x
:70C::PACO//		Trader-id from marketplace	:4!c//4*35x
:22F::TRCA// AGEN or PRIN		Agent or principal	:4!c/[8c]/4!c
:16S:CONFPRTY			CONFPRTY
:16R:CONFPRTY		Confirmation Parties	CONFPRTY
:95P:BUYR or SELL		CCP BIC	:4!c//4!a2!a2!c[3!c]
:16S:CONFPRTY			CONFPRTY
:16R:CONFPRTY			CONFPRTY
:95P::CLBR//		BIC Clearing Member	:4!c//4!a2!a2!c[3!c]
:97A::SAFE//		Member Clearing Account	:4!c//35x
:16S:CONFPRTY			CONFPRTY
:16R:CONFPRTY			CONFPRTY
:95P::ETC1//		CCP BIC	:4!c//4!a2!a2!c[3!c]
:16S:CONFPRTY			CONFPRTY
:36B::CONF//UNIT/		Quantity of Instrument	:4!c//4!c/15d
:35B:ISIN	ISIN & Ticker	[ISIN1!e12!c][4*35x]	
:16S:CONFDET		CONFDET	

C	:16R:SETDET	Settlement Details	SETPRTY
	:22F::SETR//TRAD	Trade settlement	:4!c/[8c]/4!c
	:16R:SETPRTY		SETPRTY
	:95P::REAG or DEAG	BIC Settlement Agent	:4!c//4!a2!a2!c[3!c]
	:16S:SETPRTY		SETPRTY
	:16R:SETPRTY		CSHPRTY
	:95P::PSET//	Place of Settlement	:4!c//4!a2!a2!c[3!c]
	:16S:SETPRTY		SETPRTY
	16S:SETDET		SETDET

3.0 End of day reporting

3.1 General information for MT Statement messages.

Some Swift messages may potentially exceed the maximum message length of 10,000 characters. If this is the case, several messages may be needed to accommodate all the information.

Tag 28E:Page Number/Continuation Indicator is the field that provides the page number of the message (within a statement) and a continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement

In the case there are no transactions, the field ACTI in Block A contains :17B::ACTI// N and only Block A will be presented in the message.

3.2 MT536 - EOD Gross transactions.

Lists of trades that occurred during the day.

This type of MT536 message is identified by the following field:

Sequence A field :22F::STBA//TRAD

Subscription is registered on the clearing account.

Block	MT536 Gross	Statement of holdings	ISO format
A	:16R:GENL	General Information	GENL
	:28E:99999/ONLY/MORE/LAST	Continuation Indicator	5n/4!c
	:20C::SEME//	Sender's reference	:4!c//16x
	:23G:NEWM	Message type	4!c/[4!c]
	:98C::PREP//	Preparation Date/Time	:4!c//8!n6!n
	:69A::STAT//	Statement Period	:4!c//8!n/8!n
	:22F::CODE//COMP	Type Indicator – Complete stmt	:4!c/[8c]/4!c
	:22F::SFRE//DAIL	Statement Frequency	:4!c/[8c]/4!c
	:22F::STBA//TRAD	Statement Basis	:4!c/[8c]/4!c
	:95P::ACOW//	BIC Clearing member	:4!c//4!a2!a2!c[3!c]
	:97A::SAFE//	Clearing Account	:4!c//35x
	:17B::ACTI//Y or N (NOTRANS)	Flag (N=No transactions)	:4!c//1!a
	:17B::CONS//N	Flag sub_account	:4!c//1!a
:16S :GENL	General Information	GENL	
B	:16R:SUBSAFE		SUBSAFE
	:16R:FIN		FIN
	:35B:ISIN	ISIN	[ISIN1!e12!c]

	Ticker	[4*35x]
:90B::MRKT//ACTU/	Deal price	:4!c//4!c/3!a15d
:16R:TRAN		TRAN
:16R:LINK		LINK
:20C::RELA//	CCP Reference	:4!c//16x
:16S:LINK		LINK
16R:LINK		LINK
:20C::TRRF//	Trade code from exchange	:4!c//16x
:16S:LINK		LINK
:16R:TRANSDET		TRANSDET
:94B::TRAD//EXCH/	Place of Trade	:4!c/[8c]/4!c/[30x]
:36B::PSTA// UNIT/	Quantity of Financial Instrument	:4!c//4!c/15d
:19A::PSTA//NOK	Settlement Amount	:4!c//[N]3!a15d
:22F::TRAN//SETT	Transaction Type Indicator	:4!c/[8c]/4!c
:22H::REDE//DELI or RECE	Receive / Deliver Indicator	:4!c//4!c
:22H::PAYM//APMT	Payment Indicator	:4!c//4!c
:98A::ESET//	Effective settlement date	:4!c//8!n
:98C::TRAD//	Date/Time	:4!c//8!n6!n
:70E:: TRDE//	Trader Id from exchange	:4!c//10*35x
:16R:SETPRTY		SETPRTY
:95P::REAG or DEAG	BIC Settlement Agent	:4!c//4!a2!a2!c[3!c]
:16S:SETPRTY		SETPRTY
:16R:SETPRTY		SETPRTY
:95P::BUYR or SELL	BIC Trading member	:4!c//4!a2!a2!c[3!c]
:97A::SAFE//	Trading members account	:4!c//35x
:16S:SETPRTY		SETPRTY
:16R:SETPRTY		SETPRTY
:95P::BUYR or SELL	CCP BIC	:4!c//4!a2!a2!c[3!c]
:16S:SETPRTY		SETPRTY
:16R:SETPRTY		SETPRTY
:95P::PSET//	Place of Settlement	:4!c//4!a2!a2!c[3!c]
:16S:SETPRTY		SETPRTY
:16S:TRANSDET		TRANSDET
:16S:TRAN		TRAN
:16S:FIN		FIN
:16S:SUBSAFE		SUBSAFE

3.3 MT536 – EOD settled transactions

Today's settled transactions.

This type of MT536 message will be identified by the following field:

Sequence A field :22F::STBA//SETT

Subscription is registered on the clearing account.

Block	MT536	GCM-NCM Content example	Statement of Holding	ISO format
A	:16R:GENL		General Information	GENL
	:28E:99999/ONLY/MOR E/LAST			5n/4!c
	:20C::SEME//	20200810CL990010	Sender's reference	:4!c//16x
	:23G:NEWM		Message type	4!c/[4!c]
	:98C::PREP//	20200810190120	Preparation date/time	:4!c//8!n6!n
	:69A::STAT//	20200810/20200810	Statement period	:4!c//8!n6!n/8!n6!n
	:22F::CODE//COMP		Type Indicator – Complete stmt	:4!c/[8c]/4!c
	:22F::SFRE//DAIL		Statement Frequency	:4!c/[8c]/4!c

B	:22F::STBA//SETT		Statement Basis	:4!c/[8c]/4!c
	:95P::ACOW//	BICBNK1	BIC Clearing member	:4!c//4!a2!a2!c[3!c]
	:97A::SAFE//	BNK1 FH1 CLFH1	CCP clearing account	:4!c//35x
	:17B::ACTI//Y or N (NOTRANS)		Flag (N=Notrans)	:4!c//1!a
	:17B::CONS//N		Flag sub account	:4!c//1!a
	:16S :GENL			GENL
	:16R:SUBSAFE			SUBSAFE
	:16R:FIN			FIN
	:35B:ISIN	NO0010096985	ISIN & Ticker	[ISIN1!e12!c]
		EQNR		[4*35x]
	:16R:TRAN			TRAN
	:16R:LINK			LINK
	:20C::ASRF//	20200805CL123456	Reference of net transaction at CCP	:4!c//16x
	:16S:LINK			LINK
	:16R::LINK			LINK
	:20C::RELA//	NONREF	Reference to the initial net transaction	:4!c//16x
	:16S:LINK			LINK
	:16R::LINK			LINK
	:20C::PREV//	NONREF	Reference to the previous net transaction	:4!c//16x
	:16S:LINK			LINK
	:16R:TRANSDDET			TRANSDDET
	:36B::PSTA// UNIT/	100	Quantity of Financial Instrument	:4!c//4!c/15d
	:19A::PSTA//	NOK13000,	Settlement Amount	:4!c//[N]3!a15d
	:22F::TRAN//SETT		Transaction Type Indicator	:4!c/[8c]/4!c
	:22H::REDE//DELI or RECE	DELI	Receive / Deliver Indicator	:4!c//4!c
	:22H::PAYM//APMT		Payment Indicator	
	:98A::ESET//	20200810	Effective settlement date	:4!c//8!n
	:98C::SETT//	20200810122525	Settlement Date/ time	:4!c//8!n6!n
	:16R:SETPRTY			SETPRTY
	:95P::REAG or DEAG	REAG//BICFH1	Settlement Agent	:4!c//4!a2!a2!c[3!c]
	:16S:SETPRTY			SETPRTY
::16R:SETPRTY			SETPRTY	
:95P::PSET//	VPSNNOKXXX	Place of Settlement	:4!c//4!a2!a2!c[3!c]	
:16S:SETPRTY			SETPRTY	
:16S:TRANSDDET			TRANSDDET	
:16S:TRAN			TRAN	
:16S:FIN			FIN	
:16S:SUBSAFE			SUBSAFE	

- The fields 20C::PREV// and 20C::RELA// will show NONREF for the initial transaction.
- The reference provided in the 20C::ASRF// will not be changed due to a partial delivery.
- 20C::PREV// refers to 20C::ASRF// for the previous transaction; and
- 20C::RELA// always refers to 20C::ASRF//for the initial transaction.

3.4 MT537 – EOD net transactions

Today's net transactions.

This type of MT537 message will be identified by the following field:

Sequence A field :22H::STST//TRAN

Subscription is registered on the clearing account.

Block	MT536	GCM-NCM Content example	Statement of holding	ISO format
A	:16R:GENL		General Information	GENL
	:28E:99999/ONLY/MORE/LAST			5n/4!c
	:20C::SEME//	20200810CL990010	Sender's reference	:4!c//16x
	:23G:NEWM		Message type	4!c/[4!c]
	:98A::STAT//	20200810	Statement date	:4!c//8!n
	:98C::PREP//	20200810190120	Preparation date/time	:4!c//8!n6!n
	:22H::STST//TRAN		Statement is sorted by transaction	:4!c//4!c
	:22F::CODE//COMP		Indicator (Complete)	:4!c/[8c]/4!c
	:22F::SFRE//DAIL		Statement Frequency	:4!c/[8c]/4!c
	:95P::ACOW//	BICBNK1	BIC clearing member	:4!c//4!a2!a2!c[3!c]
	:97A::SAFE//	BNK1 FH1 CLFH1	CCP clearing account	:4!c//35x
	:17B::ACTI//Y or N (NOTRANS)		Flag(N=Notrans)	:4!c//1!a
	:16S :GENL			GENL
	B	:16R:TRANS		
:16R:LINK				LINK
:20C::RELA//		NONREF	Reference to the initial net transaction	:4!c//16x
:16S:LINK				LINK
:16R::LINK				LINK
:20C::ASRF//		20200805CL123456	Reference of net transaction at CCP	:4!c//16x
:16S:LINK				LINK
:16R::LINK				LINK
:20C::PREV//		NONREF	Reference to the previous net transaction	:4!c//16x
:16S:LINK				LINK
:16R:TRANSDET				TRANSDET
:35B:ISIN		NO0005052605	ISIN & Ticker	[ISIN1!e12!c]
		NHY		[4*35x]
:36B::PSTA// UNIT/		10,	Quantity of Financial Instrument Amount	:4!c//4!c/15d
:19A::PSTA//		NOK352,	Settlement Amount	:4!c//[N]3!a15d
:22F::TRAN//SETT			Transaction Indicator	:4!c/[8c]/4!c
:22F::SETR//TRAD			Type of Settlement Indicator	:4!c//4!c
:22H::REDE//DELI or RECE		DELI	Deliver/Receive Indicator	:4!c//4!c
:22H::PAYM//APMT			Payment Indicator	:4!c//4!c
:98A::SETT//		20200813	Settlement Date	:4!c//8!n
:98A::TRAD//		20200810	Trade Date	:4!c//8!n
:16R:SETPRTY				SETPRTY
:95P::REAG or DEAG		REAG//BICFH1	Settlement Agent	:4!c//4!a2!a2!c[3!c]
:16S:SETPRTY				SETPRTY
:16R:SETPRTY				SETPRTY
:95P::PSET//		VPSNNOKXXX	Place of Settlement	:4!c//4!a2!a2!c[3!c]
:16S:SETPRTY				SETPRTY
:16S:TRANSDET				TRANSDET
:16S:TRANS				TRANS

- The fields 20C::PREV// and 20C::RELA// will show NONREF for the initial transaction;
- The reference provided in the 20C::ASRF// will not be changed due to a partial delivery.

- 20C::PREV// refers to 20C::ASRF// for the previous transaction; and
- 20C::RELA// always refers to 20C::ASRF//for the initial transaction.

3.5 MT537-EOD open positions

Open positions on settlement transaction level.

This type of MT537 message will be identified by the following field:

Sequence A :field :22H::STST//STAT

Subscription is registered on the clearing account.

Block	MT536	GCM-NCM Content	Statement of holding	ISO format
A	:16R:GENL		General Information	GENL
	:28E:99999/ONLY/MORE/LAST			5n/4!c
	:20C::SEME//	20200810CL990010	Sender's reference	:4!c//16x
	:23G:NEWM		Message type	4!c//4!c
	:98C::PREP//	20200810190120	Preparation date/time	:4!c//8!n6!n
	:98A::STAT//	20200810	Statement date	:4!c//8!n
	:22H::STST//STAT		Statement is sorted by status	:4!c//4!c
	:22F::CODE//COMP		Indicator (Complete)	:4!c//[8c]/4!c
	:22F::SFRE//DAIL		Statement Frequency	:4!c//[8c]/4!c
	:95P::ACOW//	BICBNK1	BIC clearing member	:4!c//4!a2!a2!c[3!c]
	:97A::SAFE//	BNK1 FH1 CLFH1	CCP clearing account	:4!c//35x
	:17B::ACTI//Y or N (NOTRANS)		Flag (N=Notrans)	:4!c//1!a
	:16S:GENL			GENL
	B	:16R:STAT		Statement date
:25D::SETT//PEND			Normal settlement cycle	:4!c//[8c]/4!c
Or :25D::SETT// PENF			Deferred settlement	
:16R:REAS			Reason	:4!c//[8c]/4!c
:24B::PEND//CYCL			Pending in normal settlement cycle	
Or :24B::PENF//CYCL			Failed, EOD settlement day	
:16S:REAS				
:16R:TRAN				TRAN
:16R:LINK				LINK
:20C::ASRF//		20200810CL123456	Reference of net transaction at CCP	:4!c//16x
:16S:LINK				LINK
:16R::LINK				LINK
:20C::PREV//		NONREF	Reference to the previous net transaction	:4!c//16x
:16S:LINK				LINK
:16R::LINK				LINK
:20C::RELA//		NONREF	Reference to the initial net transaction	:4!c//16x
:16S:LINK				LINK
:16R:TRANSDDET				TRANSDDET
:35B:ISIN		NO0005052605	ISIN & Ticker	[ISIN!e12!c]
		NHY		[4*35x]
:36B::PSTA// UNIT/		10	Quantity of Financial Instrument	:4!c//4!c/15d
:19A::PSTA//		NOK352	Amount	:4!c//[N]3!a15d
:22F::TRAN//SETT			Transaction Indicator	:4!c//[8c]/4!c
B	:22H::REDE//DELI or RECE	DELI	Deliver/Receive Indicator	:4!c//4!c
	:22H::PAYM//APMT		Payment Indicator	:4!c//4!c

:22F::SETR//TRAD		Type of Settlement Indicator	:4!c//4!c
:98A::SETT//	20200813	Settlement Date	:4!c//8!n
:98A::TRAD//	20200810	Trade Date	:4!c//8!n
:16R::SETPRTY			SETPRTY
:95P::REAG or DEAG	REAG//BICFH1	Settlement Agent	:4!c//4!a2!a2!c[3!c]
:16S::SETPRTY			SETPRTY
:16R::SETPRTY			SETPRTY
:95P::PSET//	VPSNNOKXXX	Place of Settlement	:4!c//4!a2!a2!c[3!c]
:16S::SETPRTY			SETPRTY
:16S::TRANSDET			TRANSDET
:16S::TRAN			TRAN
:16S::STAT			STAT

- The fields 20C::PREV// and 20C::RELA// will show NONREF for the initial transaction;
- The reference provided in the 20C::ASRF// will not be changed due to a partial delivery.
- 20C::PREV// refers to 20C::ASRF// for the previous transaction; and
- 20C::RELA// always refers to 20C::ASRF// for the initial transaction.

4.0 Margin messages

The examples of the Margin messages include a GCM-NCM case where the GCM holds only one NCM and therefore just one Margin Account, making the amounts reported on the MT503 and MT506 equal.

GCM-NCM Member:

- GCM = BNK1 (BIC = BICBNK1)
- NCM = FH1 (BIC = BICFH1)
- Margin Account - BNK1 FH1 MA1Margin

The following values are calculated (Currency NOK):

- 12.000,- Margin Requirement
- 10.000,- Value of other collateral
- 2.000,- Call Amount or Margin (12.000 – 10.000)

4.1 MT503 – Collateral claim

Sent from the clearing system when a Margin Call is issued.

Only one message will be produced per Clearing Member.

Subscription is registered on the Clearing Member, GCM/ICM.

Block	MT 503	Content	Detailed field name
A	:16R::GENL		General Information
	:20C::SEME//	20200823CL123456	Sender's reference
	:20C::SCTR//		Sender's collateral reference
A1	:23G::NEWM or CANC		Message type
	:16R::AGRE		

	:70C::AGRE//	20200823	Agreement date
	:16S:AGRE		
	:98C::PREP//		Preparation date/time
	:22H::COLA//SCRP		Securities-related exposure types
	:22H::COAL//INIT		Collateral type action indicator
	:95P::PTYA//	OSLCNOKKXXX	CCP BIC
	:95P::PTYB//	BICBNK1	Clearing member BIC
	:16S :GENL		
B	:16R:SUMM		Summary
	:95P::EXPP//	BICBNK1	Clearing Member BIC
	:19B::COVA//	NOK10000,	Value of Collateral held
	:19B::TEXA//	NOK12000,	Total Exposure Amount
	:19B::CCAL//	NOK2000,	Call Amount
	:16R:SUMD		
	:19B::AEXP//	NOK12000,	Adjusted Exposure Amount
B1	:19B::MITR//	NOK2000,	Minimum Transfer Amount
	:98A::RSET//	20200823	Requested settlement date
	:98C::VALE//	20200823060010	Exposure valuation date/time
	:98C::VALC//	20200823060010	Collateral valuation date/time
	:16S:SUMD		
	:16S:SUMM		

4.2 MT506 – Collateral and exposure statement

Sent from the clearing system at predefined points in time during a business day, normally start of day, mid-day and end of day.

One message will be produced per Clearing Member or Margin Account held by the Clearing Member including any Service Accounts.

D-Block has been added (with default information) since this is Mandatory in this message.

Subscription is registered on the Clearing Member, GCM/ICM Margin account or NCM margin service account.

Block	MT 506	Content	Detailed field name
A	:16R:GENL		General Information
	:28E:99999/ONLY/MORE/LAST	1/ONLY	Page no./continuation ind.
	:20C::SEME//	20200823CL123456	Sender's reference
	:20C::SCTR//	20200823CL123456	Sender's collateral reference
A1	:23G:NEWM or CANC	NEWM	Message type
	:16R:AGRE		
	:70C::AGRE//	20200823	Agreement date
	:16S:AGRE		
	:98C::PREP//	20200823060230	Preparation date/time
	:22H::COLA//SCRP		Securities-related exp. types
	:95P::PTYA//	OSLCNOKKXXX	CCP BIC
	:95P::PTYB//	BICBNK1	Clearing member BIC
	:70C::PACO	BNK1 FH1 MAFH1	Margin account **

	:16S :GENL			
B	:16R:SUMM		Summary	
	:95P::EXPP//	BICBNK1	Clearing member BIC	
	:19B::COVA//	NOK10000,	Value of Collateral held	
	:19B::TEXA//	NOK12000,	Total Exposure Amount	
	:98A::RSET//	20200823	Requested settlement date	
	:98C::VALE//	20200823060010	Exposure valuation date/time	
	:98C::VALC//	20200823060010	Collateral valuation date/time	
	:16R:SUMD			
B1	:19B::AEXP//	NOK12000,	Adjusted Exposure Amount	
	:19B::MITR//	NOK2000,	Minimum Transfer Amount	
	:16S:SUMD			
	:16S:SUMM			
D			Collateral Details	
	:16R:COLD			
	:20C::COLR//	20200823CL123456	Collateral Reference	
			(Same ref as in 20C::SCTR)	
	D2	:22H::COLL//CCOL		Cash Collateral
		:19B::COLL//	NOK0	Collateral Amount
		:19B::RECA//	NOK0	Reported Currency and amount
		:19B::MKTV//	NOK0	Market Value amount
		:92B::EXCH//	NOK/NOK/1	Exchange Rate
		:92A::MARG//	0	Margin
		:92A::CHAI//	0	Currency haircut
		:16R:CCOL		Cash Collateral Details
		:19B::DEPO//	NOK0	Deposit Amount
		:22H::DEPO//CLNT		Call deposit
	:16S:CCOL			
	:16S:COLD			

**70C::PACO is not present when the message is created on member level.

4.3. MT598-209 - Margin details

Block	MT598-209	ISO format	Detailed field name
A	:20C::SEME//	16x	Senders reference
	:12:209	3!n	Message type
	:77E:9999/ONLY/MORE/LAST	5n/4!c	Page # and Continuation indicator
	:16R:GENL	GENL	General information
	:23G:NEWM	4!c	Function of the message
	:98C::PREP//	:4!c//8!n6!n	Preparation date/time
	:98A::STAT//	:4!c//8!n6!n	Business date
	22H::COLA//SCRP	:4!c//4!c	Securities related exp. types
	:95P::PTYA//	:4!c//4!a2!a2!c[3!c]	CCP BIC
	:95P::PTYB//	:4!c//4!a2!a2!c[3!c]	Clearing member BIC (operator)
	:95R::ACOW/	:4!c/8c/34x	Member CLARA Id (owner)
	:70C::PACO//	:4!c//4*35x	Margin account (Margin/margin service)
	:16S:GENL	GENL	
B	:16R:SUMM	SUMM	Summary
	:MA//	:2!c//[N]3!a15d	Margin Requirement
	:MACL//	:4!c//[N]3!a15d	Margin Cleared Positions
	:MACOLL//	:6!c//[N]3!a15d	Collateral Value
	:CIM//	:3!c//[N]3!a15d	Concentration Initial Margin
	:SMA//	:3!c//[N]3!a15d	Stress Margin Add-on
	:LME//	:3!c//[N]3!a15d	Linked Margin Element
	:IMCL//	:4!c//[N]3!a15d	Initial Margin Cleared Positions

:HCCOLL//	:6!c//[N]3!a15d	Haircut Collateral
:VMCL//	:4!c//[N]3!a15d	Variation Margin
:MVCOLL//	:6!c//[N]3!a15d	Market Value Collateral
:IMCLOONLY//	:8!c//[N]3!a15d	Initial Margin Cleared Positions ONLY
:IM//	:2!c//[N]3!a15d	Initial Margin
:IMCOLLONLY//	:10!c//[N]3!a15d	Initial Margin Collateral Positions ONLY
:16S:SUMM	SUMM	Summary

5.0 Appendix 1 -References

References MT messages

This appendix describes the references included in the following MT messages to be distributed by the clearing system.

- MT536 Statement of Transactions (EOD Settled Transactions)
- MT537 Statement of Pending Transactions (EOD Net Transactions)
- MT537 Statement of Pending Transactions (EOD Open Positions)

The data fields subject to changes in each of the previous messages are:

Block	Field	Content	Description
B	20C::ASRF//	20200805CL123456	Reference of net transaction at CCP
B	20C::PREV//	20200805CL123455	Reference to the previous net transaction for any net transactions created as a result of e.g. a corporate event.
B	20C::RELA//	20200805CL123454	Reference to the initial net transaction for any net transaction created as a result of e.g. a corporate event.

Explanatory example

The following table provides a practical example of the contents above. The reference provided in the 20C::ASRF// is not changed due to a partial delivery. 20C::PREV// refers to 20C::ASRF// for the previous transaction and 20C::RELA// always refers to 20C::ASRF//for the initial transaction.

Text	ASRF	PREV	RELA
New Settlement instruction	1	NONREF	NONREF
Partial Delivery	1	NONREF	NONREF
Partial Delivery	1	NONREF	NONREF
New due to CA - Split	2	1	1
Partial Delivery	2	1	1
New due to CA - Split	3	2	1
Partial Delivery	3	2	1

