



Securities Services

CLARA External interface for Equities of SIX x-clear Ltd Norwegian Branch

Business Partner specifications

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CLARA External interface for Equities of SIX x-clear Ltd Norwegian Branch

Business Partner specifications

Table of contents

1.0	Document overview	3
2.0	Transaction example	4
3.0	MT518 - Market-Side Securities Trade Confirmation	4
4.0	End-of-day reporting	6
4.1	General information for MT Statement messages.	6
4.2	MT536 - EOD Gross transactions	6
4.3	MT536 - EOD Settled transactions	7
4.4	MT537 - EOD Net transactions	9
4.5	MT537 - EOD Open positions	10
4.6	MT541 - Receive Against Payment/MT543 - Deliver Against Payment	12
5.0	Margin example	13
5.1	MT503 - Collateral Claim	13
5.2	MT506 - Collateral and Exposure Statement	14
6.0	Appendix 1 - References	15

CLARA External interface for Equities of SIX x-clear Ltd Norwegian Branch

Business Partner specifications

1.0 Document overview

This document describes the external interface for the equities part of the SIX x-clear Norwegian branch's clearing system CLARA.

Intraday messages:

SIX x-clear will send MT518s in real time throughout the day as the trades from Oslo Børs have been received and entered into the Clearing System.

- **MT518 Market-Side Securities Trade Confirmation**

End-of-day messages (EOD):

The following messages will be sent from SIX x-clear at end-of-day after SIX x-clear has sent its net settlement transactions to VPS (CSD). 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 VPS today both in the first and second settlement cycle.
- **MT537 Statement of Pending Transactions (EOD Net Transactions)** Includes all today's net settlement transactions sent from SIX x-clear to VPS (EOD).
- **MT537 Statement of Pending Transactions (EOD Open Positions)** Includes all open positions, unsettled settlement transactions including those sent to VPS the same evening.
- **MT541/MT543 Receive against payment / Deliver against payment** Includes all today's net settlement transactions sent from SIX x-clear to VPS (EOD).

One MT message per net settlement transaction.

Margin messages:

The following three messages are related to Margin Calculations:

- **MT503 Collateral Claim:** Sent from SIX x-clear when a Margin Call is issued.
- **MT506 Collateral and Exposure Statement:** Sent from SIX x-clear at predefined points in time during a business day.
 - In the morning after the first settlement cycle in VPS
 - Mid-day after the second (last) settlement cycle in VPS.
 - End-of-day after SIX x-clear is closed for the receiving of gross trades for clearing

CLARA External interface for Equities of SIX x-clear Ltd Norwegian Branch

Business Partner specifications

2.0 Transaction example

The following examples include both a GCM-NCM scenario and an ICM scenario. The examples show the same transaction in both examples (the BUY side).

GCM-NCM Member

- GCM = BNK1 (BIC = BICBNK1)
- NCM = FH1 (BIC = BICFH1)
- SA = FH1 (FH1 is a Settlement Agent in VPS)
- Trading Account - BNK1 FH1 TRFH1
- Clearing Account - BNK1 FH1 CLFH1

ICM Member (The ICM is also a Settlement Member in VPS)

- ICM = FH2 (BIC = BICFH2)
- Trading Account - FH2 FH2 TRFH2
- Clearing Account - FH2 FH2 CLFH2

With two trades with a trade date of 10.08.2009, only the first is shown in the MT518 and MT536, but the net of these two is shown for the net transactions and open positions

- NO0005052605 NHY Buy 100@37,00 = 3700,00
- NO0005052605 NHY Sell 90@37,20 = 3348,00
- Net Buy 10 Amount 352,00 NOK

An earlier net transaction is also included with a trade date of 05.08.2009 and settlement day of 10.08.2009.

It has been settled today

- NO0010096985 STL Buy 100 Amount 13,000.00 NOK

3.0 MT518 - Market-Side Securities Trade Confirmation

Gross transactions sent to ICM and GCM including cancellations. The messages are sent from SIX x-clear in real time throughout the day as soon as the trades from Oslo Børs have been received and entered into the Clearing System.

Subscription is registered on the ICM/NCM 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

CLARA External interface for Equities of SIX x-clear Ltd Norwegian Branch

Business Partner specifications

Block	MT518	Statement of holdings	ISO format
	:16R::LINK	General Information	LINK
	:20C::TRRF	Deal ref from Oslo Børs	: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	CONFPRTY
	: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 Oslo Børs	:4!c//4*35x
	:22F::TRCA// AGEN or PRIN		:4!c/[8c]/4!c
	:16S::CONFPRTY		CONFPRTY
	:16R::CONFPRTY	Confirmation Parties	
	:95P::BUYR or SELL	BIC SIX x-clear	:4!c//4!a2!a2!c[3!c]
	:16S::CONFPRTY		
	:16R::CONFPRTY		
	:95P::CLBR//	BIC Clearing Member	:4!c//4!a2!a2!c[3!c]
	:97A::SAFE//	CCP Clearing Account	:4!c//35x
	:16S::CONFPRTY		
	:16R::CONFPRTY		
	:95P::ETC1//	BIC SIX x-clear	:4!c//4!a2!a2!c[3!c]
	:16S::CONFPRTY		
	:36B::CONF//UNIT/	Quantity of Instrument	:4!c//4!c/15d
:35B::ISIN	ISIN & Ticker	[!SIN1!e12!c][4*35x]	
:16S::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	

CLARA External interface for Equities of SIX x-clear Ltd Norwegian Branch

Business Partner specifications

4.0 End-of-day reporting

4.1 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.

The 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 of there being no transactions, the field ACTI in Block A contains :17B::ACTI// N and only Block A will be presented in the message.

4.2 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!n/8!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

CLARA External interface for Equities of SIX x-clear Ltd Norwegian Branch

Business Partner specifications

Block	MT536 Gross	Statement of holdings	ISO format
	: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 Oslo Børs	: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	SIX x-clear 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

4.3 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	ICM Content	Statement of Holdings
A	:16R:GENL			General Information
	:28E:99999/ONLY/MORE/LAST			
	:20C::SEME//	20090810CL990010	20090810CL990010	Sender's reference
	:23G:NEWM			Message type
	:98C::PREP//	20090810190120	20090810190120	Preparation date/time
	:69A::STAT//	20090810/20090810	20090810/20090810	Statement period
	:22F::CODE//COMP			Type Indicator – Complete stmt
	:22F::SFRE//DAIL			Statement Frequency
	:22F::STBA//SETT			Statement Basis
	:95P::ACOW//	BICBNK1	BICFH2	BIC Clearing member

CLARA External interface for Equities of SIX x-clear Ltd Norwegian Branch

Business Partner specifications

Block	MT536	GCM-NCM Content	ICM Content	Statement of Holdings
	:97A::SAFE//	BNK1 FH1 CLFH1	FH2 FH2 CLFH2	CCP clearing account
	:17B::ACTI//Y or N (NOTRANS)			Flag (N=Notrans)
	:17B::CONS//N			Flag sub_account
	:16S :GENL			
B	:16R:SUBSAFE			
	:16R:FIN			
	:35B:ISIN	NO0010096985	NO0010096985	ISIN & Ticker
		STL	STL	
	:16R:TRAN			
	:16R:LINK			
	:20C::ASRF//	20090805CL123456	20090805CL123456	Reference of net transaction at CCP
	:16S:LINK			
	:16R::LINK			
	:20C::RELA//	NONREF	NONREF	Reference to the initial net transaction
	:16S:LINK			
	:16R::LINK			
	:20C::PREV//	NONREF	NONREF	Reference to the previous net transaction
	:16S:LINK			
	:16R:TRANSDET			
	:36B::PSTA// UNIT/	100	100	Quantity of Financial Instrument
	:19A::PSTA//	NOK13000,	NOK13000,	Settlement Amount
	:22F::TRAN//SETT			Transaction Type Indicator
	:22H::REDE//DELI or RECE	DELI	DELI	Receive / Deliver Indicator
	:22H::PAYM//APMT			Payment Indicator
	:98A::ESET //	20090810	20090810	Effective settlement date
	:98C::SETT//	20090810122525	20090810122525	Settlement Date/ time
	:16R:SETPRTY			
	:95P::REAG or DEAG	REAG//BICFH1	REAG//BICFH2	Settlement Agent
	:16S:SETPRTY			
	::16R:SETPRTY			
	:95P::PSET//	VPSNNOKKXXX	VPSNNOKKXXX	Place of Settlement
	:16S:SETPRTY			
	:16S:TRANSDET			
	:16S:TRAN			
	:16S:FIN			
	:16S: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.

CLARA External interface for Equities of SIX x-clear Ltd Norwegian Branch

Business Partner specifications

4.4 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	ICM Content	Statement of Holdings
A	:16R:GENL			General Information
	:28E:99999/ONLY/MORE/LAST			
	:20C::SEME//	20090810CL990010	20090810CL990010	Sender's reference
	:23G:NEWM			Message type
	:98A::STAT//	20090810	20090810	Statement date
	:98C::PREP//	20090810190120	20090810190120	Preparation date/time
	:22H::STST//TRAN			Statement is sorted by transaction
	:22F::CODE//COMP	BICBNK1		Indicator(Complete)
	:22F::SFRE//DAIL	BNK1 FH1 CLFH1		Statement Frequency
	:95P::ACOW//		BICFH2	BIC clearing member
	:97A::SAFE//		FH2 FH2 CLFH2	CCP clearing account
	:17B::ACTI//Y or N (NOTRANS)			Flag(N=Notrans)
	:16S :GENL			
B	:16R:TRANS			
	:16R:LINK			
	:20C::RELA//	NONREF	NONREF	Reference to the initial net transaction
	:16S:LINK			
	:16R::LINK			
	:20C::ASRF//	20090805CL123456	20090805CL123456	Reference of net transaction at CCP
	:16S:LINK			
	:16R::LINK			
	:20C::PREV//	NONREF	NONREF	Reference to the previous net transaction
	:16S:LINK			
	:16R:TRANSDET			
	:35B:ISIN	NO0005052605	NO0005052605	ISIN & Ticker
		NHY	NHY	
	:36B::PSTA// UNIT/	10,	10,	Quantity of Financial Instrument Amount
	:19A::PSTA//	NOK352,	NOK352,	
:22F::TRAN//SETT/	DELI		Transaction Indicator	

CLARA External interface for Equities of SIX x-clear Ltd Norwegian Branch

Business Partner specifications

:22::REDE//DELI or RECE			DELI	Deliver/Receive Indicator
:22H::PAYM//APMT				Payment Indicator
:22F::SETR//TRAD	20090813			Type of Settlement Indicator
:98A::SETT//	20090810		20090813	Settlement Date
:98A::TRAD//			20090810	Trade Date
:16R::SETPRTY	REAG//BICFH1		REAG//BICFH2	Settlement Agent
:95P::REAG or DEAG				
:16S::SETPRTY				
:16R::SETPRTY	VPSNNOKXXXX		VPSNNOKXXXX	Place of Settlement
:95P::PSET//				
:16S::SETPRTY				
:16S::TRANSDET				
:16S::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.

4.5 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	ICM Content	Statement of Holdings
A	:16R::GENL			General Information
	:28E::99999/ONLY/MORE/L AST			
	:20C::SEME//	20090810CL990010	20090810CL990010	Sender's reference
	:23G::NEWM			Message type
	:98C::PREP//	20090810190120	20090810190120	Preparation date/time
	:98A::STAT//	20090810	20090810	Statement date/time
	:22H::STST//STAT			Statement is sorted by status
	:22F::CODE//COMP			Indicator (Complete)
	:22F::SFRE//DAIL			Statement Frequency
	:95P::ACOW//	BICBNK1	BICFH2	BIC clearing member
	:97A::SAFE//	BNK1 FH1 CLFH1	FH2 FH2 CLFH2	CCP clearing account
	:17B::ACTI//Y or N (NOTRANS)			Flag (N=Notrans)
B	:16S::GENL			
	:16R::STAT			
	:25D::SETT//PEND			Normal settlement cycle

CLARA External interface for Equities of SIX x-clear Ltd Norwegian Branch

Business Partner specifications

Block	MT536	GCM-NCM Content	ICM Content	Statement of Holdings
	Or :25D::SETT// PENF			Deferred settlement
	Or :25D::IPRC//CAND			Cancellation
	:16R:REAS			
	:24B::PEND//CYCL			Pending in normal settlement cycle
	Or :24B::PENF//CYCL			Failed, EOD settlement day
	Or :24B::CAND//CANS			Cancelled by system
	:16S:REAS			
	:16R:TRAN			
	:16R:LINK			
	:20C::ASRF//	20090810CL123456	20090810CL123456	Reference of net transaction at CCP
	:16S:LINK			
	:16R::LINK			
	:20C::PREV//	NONREF	NONREF	Reference to the previous net transaction
	:16S:LINK			
	:16R::LINK			
	:20C::RELA//	NONREF	NONREF	Reference to the initial net transaction
	:16S:LINK			
	:16R:TRANSDET			
	:35B:ISIN	NO0005052605	NO0005052605	ISIN & Ticker
		NHY	NHY	
	:36B::PSTA// UNIT/	10	10	Quantity of Financial Instrument
	:19A::PSTA//	NOK352	NOK352	Amount
	:22F::TRAN//SETT			Transaction Indicator
B	:22H::REDE//DELI or RECE	DELI	DELI	Deliver/Receive Indicator
	:22H::PAYM//APMT			Payment Indicator
	:22F::SETR//TRAD			Type of Settlement Indicator
	:98A::SETT//	20090813	20090813	Settlement Date
	:98A::TRAD//	20090810	20090810	Trade Date
	:16R:SETPRTY			
	:95P::REAG or DEAG	REAG//BICFH1	REAG//BICFH2	Settlement Agent
	:16S:SETPRTY			
	:16R:SETPRTY			
	:95P::PSET//	VPSNOKKXXX	VPSNOKKXXX	Place of Settlement
	:16S:SETPRTY			
	:16S:TRANSDET			
	:16S:TRAN			
	:16S: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.

CLARA External interface for Equities of SIX x-clear Ltd Norwegian Branch

Business Partner specifications

*Please note that this tag must be converted to show 45012 (SIX x-clear VPS registration number) before sending to VPS. E.g. :95Q::DEAG/VPSN/45012.

5.0 Margin example

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:

- 12.000,- Margin Requirement including any shares held as collateral
- 10.000,- Value of other collateral (cash + LoC +Debt instruments)
- 2.000,- Call Amount or Margin (12.000 – 10.000)

5.1 MT503 - Collateral Claim

Sent from SIX x-clear when a Margin Call is issued.

Only one message will be produced per Clearing Member.

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

Note: The use of this message type requires MUG registration.

Block	MT 503	Content	Detailed field name
A	:16R:GENL		General Information
	:20C::SEME//	20090823CL123456	Sender's reference
	:20C::SCTR//		Sender's collateral reference
A1	:23G:NEWM or CANC		Message type
	:16R:AGRE		
	:70C::AGRE//	20090823	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	SIX x-clear BIC
	:95P::PTYB//	BICBNK1	Clearing member BIC
B	:16S :GENL		
	: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

CLARA External interface for Equities of SIX x-clear Ltd Norwegian Branch

Business Partner specifications

Block	MT 503	Content	Detailed field name
B1	:19B::MITR//	NOK2000,	Minimum Transfer Amount
	:98A::RSET//	20090823	Requested settlement date
	:98C::VALE//	20090823060010	Exposure valuation date/time
	:98C::VALC//	20090823060010	Collateral valuation date/time
	:16S::SUMD		
	:16S::SUMM		

5.2 MT506 - Collateral and Exposure Statement

Sent from SIX x-clear at predefined points in time during a business day. For instance

- In the morning after the first settlement cycle in VPS
- Mid-day after the second (last) settlement cycle in VPS.
- End-of-day after SIX x-clear is closed for the receiving of gross trades for clearing.

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.

Note: The use of this message type requires MUG registration.

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//	20090823CL123456	Sender's reference	
	:20C::SCTR//	20090823CL123456	Sender's collateral reference	
	A1	:23G:NEWM or CANC	NEWM	Message type
		:16R::AGRE		
		:70C::AGRE//	20090823	Agreement date
		:16S::AGRE		
		:98C::PREP//	20090823060230	Preparation date/time
		:22H::COLA/SCRIP		Securities-related exp. types
		:95P::PTYA//	OSLCNOKKXXX	SIX x-clear 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//	20090823	Requested settlement date	
	:98C::VALE//	20090823060010	Exposure valuation date/time	
	:98C::VALC//	20090823060010	Collateral valuation date/time	
	:16R::SUMD			
	:19B::AEXP//	NOK12000,	Adjusted Exposure Amount	
	B1	:19B::MITR//	NOK2000,	Minimum Transfer Amount

CLARA External interface for Equities of SIX x-clear Ltd Norwegian Branch

Business Partner specifications

Block	MT 506	Content	Detailed field name
	:16S:SUMD		
	:16S:SUMM		
D			Collateral Details
	:16R:COLD		
	:20C::COLR//	20090823CL123456	Collateral Reference (Senders ref as in 20C::SEME)
	:22H::COLL//CCOL		Cash Collateral
D2	: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.

6.0 Appendix 1 - References

References MT messages

This appendix describes the references included in the following MT messages to be distributed by SIX x-clear.

- 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//	20090805CL123456	Reference of net transaction at CCP
B	20C::PREV//	20090805CL123455	Reference to the previous net transaction for any net transactions created as a result of e.g. a corporate event.
B	20C::RELA//	20090805CL123454	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.



CLARA External interface for Equities of SIX x-clear Ltd Norwegian Branch

Business Partner specifications

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 1:2	2	1	1
Partial Delivery	2	1	1
New due to CA - Split 1:2	3	2	1
Partial Delivery	3	2	1

In this context, SIX x-clear Ltd draws the Members' attention to clauses **7.1 lit. f. and 25.3** General Terms and Conditions of SIX x-clear Ltd stipulating that the Member bears responsibility for the tax requirements and consequences of clearing with x-clear pursuant to the Applicable Law and that SIX x-clear Ltd assumes no liability for any charges or other negative consequences arising in conjunction with clearing through SIX x-clear Ltd. that are a result of tax laws or ordinances issued by tax authorities pursuant to the Applicable Law

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