

# SIX x-clear Ltd Reporting Details Description

November 2014

# Agenda

## **Trade Details Reporting**

## **Risk Management Details Reporting**

- Reports
- Queries
- Status Intimations

## **Settlement Details Reporting**

## **SLB Transaction Details Reporting**

## **Fee Details Reporting**

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# Trade Details Reporting

- MT 518 Trade Information to Clearing Members
- RDXO434 Trade Information to Clearing Members

# MT 518

## Trade Information to Clearing Members

### **Scope**

This message is sent by x-clear

to the General Clearing Members (GCM) and Individual Clearing members (ICM) for their own trades executed/cancelled on the trading venues

to the General Clearing Members (GCM) for each trade executed/cancelled by NCM

**Periodicity:** Real time

**Options Available:** For all Trading Venues/ For specified Trading Venues

**Communication Medium:** SWIFT, CC Link/webMAX Professional, SIS Web Services

### **Content:**

The message contains the trade information as received from the Trading venue such as the Exchange Reference , Trade date, Settlement date, Trading Venue identifier, ISIN, Trade quantity, Settlement Amount etc.

# RDXO434

## Trade Information to Clearing Members

### **Scope**

This report is sent by x-clear to x-clear members (GCMs and ICMs) to report the cleared trades received by x-clear on the current business day.

**Periodicity:** End of Day / Intraday with a frequency of 1 hr

### **Options Available:**

For Own Trades / For all NCM Trades / For specified NCM Trades  
For specific product / For all products

**Communication Medium:** SFTP, WebBox

### **Content:**

The report contains the trade information as received from the Trading venue such as the Exchange Reference, Trade date, Settlement date, Trading Venue identifier, ISIN, Trade quantity, Settlement Amount, NCM Identifier etc. The intraday report contains the information of trades between last and current reporting timeline.

This is a comma separated data report.

# RISK MANAGEMENT Details Reporting

- REPORTS
- QUERIES
- Status Intimations

# REPORTS

- **RDXL040** (MT 598-305)-Open Position Details of the clearing member in their clearing accounts.
- **RDXL050** (MT 598-405)-Open Position Details of the clearing member in their clearing accounts at asset class level
- **RDXL090** (MT 598-505)-Total Margin requirements of the clearing member at credit group, Clearing account and Asset class level
- **RPXL010** Clearing Member Credit Group Details.
- **RPXL020** Collateral details provided by member
- **RPXL100** NCM Open Position Details to a GCM
- **RPXL200** Default Fund requirement of a clearing Member
- **RPXL280** Default Fund requirement of NCMs to GCM
- **RPXL310** Concentration Risk Details of a clearing Member



# RDXL040

-1-

(MT 598-305)-Open Position Details of the clearing member in their clearing accounts.

## **Scope**

This report gives clearing members, details of their open positions with x-clear in their home and client clearing accounts.

**Periodicity:** End of Day

## **Options Available:**

1-Open Positions Details

2-Open Position Details with list of open transactions

3-Open Position Details of all NCMs

**Communication Medium:** SWIFT, CC Link/webMAX Professional, SIS Web Services



# RDXL040

-2-

(MT 598-305)-Open Position Details of the clearing member in their clearing accounts.

## **Content:**

This report contains the following information per clearing account.

- Sum of the open amounts in CHF across all asset classes
- Total Initial Margin in CHF across all asset classes
- Total Variation Margin in CHF across all asset classes
- Open Quantity, Open Amounts (CHF), Initial Margin(CHF) , Variation Margin (CHF) per ISIN and settlement currency combination.

Additionally, the clearing member can opt to receive details of the open transactions behind their open positions with option 2.

GCMs can also opt to receive the open position details of their NCM's by using option 3.

This is a data format report.

# RDXL050

-1-

(MT 598-405)-Open Position Details of the clearing member in their clearing accounts at asset class level

## **Scope**

This report gives clearing members, details of their open positions with x-clear in their home and client clearing accounts at asset class level.

**Periodicity:** End of Day

## **Options Available:**

1-Open Positions Details at asset class level

2-Open Position Details with list of open transactions at asset class level

3-Open Position Details of all NCMs at asset class level

**Communication Medium:** SWIFT, CC Link/webMAX Professional, SIS Web Services

# RDXL050

-2-

(MT 598-405)-Open Position Details of the clearing member in their clearing accounts at asset class level.

## **Content:**

This report contains the following information per clearing account at asset class level.

- Sum of the open amounts in CHF
- Total Initial Margin in CHF
- Total Variation Margin in CHF
- Open Quantity, Open Amounts (CHF), Initial Margin(CHF) , Variation Margin (CHF) per ISIN and settlement currency combination.

Additionally, the clearing member can opt to receive details of the open transactions behind their open positions with option 2.

GCMs can also opt to receive the open position details of their NCM's by using option 3.

If asset class is not given, then open position statement for all asset classes will be reported.

This is a data format report.

# RDXL090

-1-

(MT 598-505) - Total Margin requirements of the clearing member at credit group, Clearing account and Asset class level

## Scope

This report gives clearing members, details of their total margin requirements including the details of incremental margin due to Lambda factor, Risk coefficient at credit group, clearing account and asset class level.

**Periodicity:** End of Day

## Options Available:

- 1- Own Total margin requirement details for GCM/ICM
- 2- Margin requirements of all NCMs of a GCM

**Communication Medium:** SWIFT, CC Link/webMAX Professional, SIS Web Services



(MT 598-505)-Total Margin requirements of the clearing member at credit group, Clearing account and Asset class level.

**Content:**

This report contains the following information per member at credit group, clearing account and asset class level.

- Total margin requirement in CHF
- Total Variation Margin in CHF
- Total Initial Margin in CHF (after applying Risk Coefficient and Lambda)
- Initial Margin (clean)
- Incremental Initial Margin (Lambda)
- Incremental Initial Margin (Risk Coefficient)

This is a data format report.

# RPXL010

## Clearing Member Credit Group Details.

### **Scope**

This report gives clearing members, the margin and collateral details at the credit group level.

**Periodicity:** Beginning of Day

**Options Available:** None

**Communication Medium:** CC Link/webMAX Professional, SIS Web Services

### **Content:**

The report contains the Market value (CHF) , Collateral Value ( CHF) of the Margin account and the utilizations (CHF) at the credit group Level of the member . The collateral details are also printed. It also gives the Unutilized collateral (CHF) available at the credit group level.

This is a print format report.

# RPXL020

Collateral details provided by member

## **Scope**

This report gives clearing members, the collateral details provided by the member.

**Periodicity:** Beginning of Day

**Options Available:** None

**Communication Medium:** CC Link/webMAX Professional, SIS Web Services

## **Content:**

The report contains the custody collateral account details and the money account balance details along with the market value(CHF) and collateral value (CHF) details.

This is a print format report.

# RPXL100

## NCM Open Position Details to a GCM

### **Scope**

This report gives the open position details of a NCM to a GCM at asset class level.

**Periodicity:** End of Day

**Options Available:** None

**Communication Medium:** CC Link/webMAX Professional, SIS Web Services

### **Content:**

The report contains the NCM open position details at asset class level. The Open Positions, Open Amount( CHF), Initial Margin (CHF), Variation Margin ( CHF) at ISIN and currency level are provided. Also the Margin details is summarized for each asset class and also summarized across all asset classes.

This is a print format report.



# RPXL200

Default Fund requirement of a clearing Member

## **Scope**

This report gives the current default contribution of a clearing member at the Exchange group level and the default fund requirement for the following month.

**Periodicity:** Beginning of Month

**Options Available:** None

**Communication Medium:** CC Link/webMAX Professional, SIS Web Services

## **Content:**

The report contains exchange group details, default fund requirement (CHF) and the current default fund contribution (CHF).

This is a print format report.

# RPXL280

Default Fund requirement of NCMs to GCM

## **Scope**

This report gives the GCMs with information on the synthetic usage of the default fund requirement for the following month.

**Periodicity:** Beginning of Month

**Options Available:** None

**Communication Medium:** CC Link/webMAX Professional, SIS Web Services

## **Content:**

The report shows the percentage share of each NCM's default fund requirement in total default fund collected for a GCM.

This is a print format report.

# RPXL310

## Concentration Risk Details of a clearing Member

### **Scope**

This report gives the concentration risk details of a clearing member for all Margin collaterals and Default Fund collateral.

**Periodicity:** Beginning of Day

**Options Available:** None

**Communication Medium:** CC Link/webMAX Professional, SIS Web Services

### **Content:**

The report contains the different concentration risk parameters monitored by x-clear , the member's usage limit and exceedance details if any for all the concentration parameters.

This is a print format report.

# QUERIES

- **MT 598-890** Query on Clearing Member Credit Group Details
- **MT 598-891** Query on Clearing Member Collateral Details
- **MT 598-892** Query on Clearing Member Custody Collateral Details
- **MT 598-893** Query on Open Position Details of a Clearing Member
- **MT 598-895** Query on Clearing Member Risk Bucket Margin Details
- **MT 598-896** Query on Clearing Member Risk Bucket Open Position Details
- **MT 598-883** Query on Open Position Details of a Clearing Member at asset class
- **MT 598-885** Query on Clearing Member Risk Bucket Margin Details at asset class level
- **MT 598-886** Query on Clearing Member Risk Bucket Open Position Details at asset class level

# QUERIES

- **MT 598-899** Query on Total Margin Requirements of a Clearing Member

# MT 598-890

Query on Clearing Member Credit Group Details

## **Scope**

This query gives clearing members, the margin and collateral details at the credit group level.

**Periodicity:** Real time

**Options Available:** None

Communication Medium: CC Link/webMAX Professional, SIS Web Services

## **Content:**

This contains the credit group details for the requested Credit Group. The details will include, for every credit group number, the utilization of the home and clearing accounts in CHF, the total utilizations for the credit group, the collateral available and unutilized, the clean credit limit and the margin account.

# MT 598-891

## Query on Clearing Member Collateral Details

### **Scope**

This query gives clearing members, the collateral details for the specified credit group of the Clearing Member.

**Periodicity:** Real time

**Options Available:** None

**Communication Medium:** CC Link/webMAX Professional, SIS Web Services

### **Content:**

This contains the Collateral details for the requested Credit Group. The details will include, for every credit group number, the total collateral available in CHF, the unutilized collateral in CHF, the custody collateral account details and the money account balance details along with the market value(CHF) and collateral value (CHF) details.

# MT 598-892

## Query on Clearing Member Custody Collateral Details

### **Scope**

This query gives clearing members, the Custody collateral details for the specified custody collateral account of the Clearing Member.

**Periodicity:** Real time

**Options Available:** None

**Communication Medium:** CC Link/webMAX Professional, SIS Web Services

### **Content:**

This contains the Collateral details for the requested Custody account. The details will include, the total collateral value/market value available in CHF at custody account level and the collateral value/market value available in CHF details at ISIN level.



# MT 598-893

-1-

Query on Open Position Details of a Clearing Member

## **Scope**

This query is used to get the open position details of a clearing member at clearing account and unit stock level.

**Periodicity:** Real time

## **Options Available:**

1-Own Open Positions Details

2-NCM Open Position Details - Specific NCM or All NCMs

**Communication Medium:** CC Link/webMAX Professional, SIS Web Services

# MT 598-893

-2-

Query on Open Position Details of a Clearing Member

## **Content:**

The query contains the following information at clearing member level

- Total Initial Margin in CHF across all asset classes
- Total Variation Margin in CHF across all asset classes

The query contains the following information per clearing account and ISIN level.

- Open Quantity
- Open Amount in Settlement Currency
- Open Amount (CHF)
- Initial Margin(CHF)
- Variation Margin (CHF)

# MT 598-895

-1-

Query on Clearing Member Risk Bucket Margin Details

## **Scope**

This query is used to get the bucket details of a clearing member.

**Periodicity:** Real time

## **Options Available:**

1-Own Open Positions Details

2-NCM Open Position Details - Specific NCM or All NCMs

Communication Medium: CC Link/webMAX Professional, SIS Web Services

# MT 598-895

-2-

## Query on Clearing Member Risk Bucket Margin Details

### **Content:**

The query contains the following information at clearing Account level

- Total Initial Margin in CHF across all asset classes
- Total Variation Margin in CHF across all asset classes

The query contains the following information per clearing account and Bucket.

- Initial Margin Percentage
- Initial Margin(CHF)
- Variation Margin (CHF)

# MT 598-896

-1-

Query on Clearing Member Risk Bucket Open Position Details

## **Scope**

This query is used to get the open position details of a clearing member at Bucket level.

**Periodicity:** Real time

## **Options Available:**

1-Own Open Positions Details

2-NCM Open Position Details - Specific NCM or All NCMs

Communication Medium: CC Link/webMAX Professional, SIS Web Services

## Query on Clearing Member Risk Bucket Open Position Details

### **Content:**

The query contains the following information at clearing Account level

- Total Initial Margin in CHF across all asset classes
- Total Variation Margin in CHF across all asset classes

The query contains the following information per clearing account and Bucket.

- Initial Margin Percentage
- ISIN
- Open Quantity
- Open Amount in Settlement Currency
- Initial Margin(CHF)
- Variation Margin (CHF)

# MT 598-883

-1-

Query on Open Position Details of a Clearing Member at asset class

## **Scope**

This query is used to get the asset class level open position details of a clearing member at clearing account and unit stock level.

**Periodicity:** Real time

## **Options Available:**

1-Own Open Positions Details

2-NCM Open Position Details - Specific NCM or All NCMs

**Communication Medium:** CC Link/webMAX Professional, SIS Web Services

# MT 598-883

-2-

## Query on Open Position Details of a Clearing Member

### **Content:**

The query contains the following information at clearing account level level

- Total open amounts in CHF across all asset classes
- Total Initial Margin in CHF across all asset classes
- Total Variation Margin in CHF across all asset classes
  
- Total open amounts in CHF for a specific asset class
- Total Initial Margin in CHF for a specific asset class
- Total Variation Margin in CHF for a specific asset class

The query contains the following information per clearing account and ISIN level.

- Open Quantity
- Open Amount in Settlement Currency
- Initial Margin(CHF)
- Variation Margin (CHF)



# MT 598-885

-1-

Query on Clearing Member Risk Bucket Margin Details at asset class level

## **Scope**

This query is used to get the get the bucket details at asset class level of a clearing member.

**Periodicity:** Real time

## **Options Available:**

1-Own Open Positions Details

2-NCM Open Position Details - Specific NCM or All NCMs

**Communication Medium:** CC Link/webMAX Professional, SIS Web Services

Query on Clearing Member Risk Bucket Margin Details at asset class level

**Content:**

The query contains the following information at clearing Account level

- Total Open Amounts in CHF across all asset classes
- Total Initial Margin in CHF across all asset classes
- Total Variation Margin in CHF across all asset classes
  
- Total open amounts in CHF for a specific asset class
- Total Initial Margin in CHF for a specific asset class
- Total Variation Margin in CHF for a specific asset class

The query contains the following information per clearing account and Bucket.

- Initial Margin Percentage
- Initial Margin(CHF)
- Variation Margin (CHF)

# MT 598-886

-1-

Query on Clearing Member Risk Bucket Open Position Details at asset class level

## Scope

This query is used to get the asset class level open position details of a clearing member at Bucket level.

**Periodicity:** Real time

## Options Available:

1-Own Open Positions Details

2-NCM Open Position Details - Specific NCM or All NCMs

**Communication Medium:** CC Link/webMAX Professional, SIS Web Services

# MT 598-886

-2-

Query on Clearing Member Risk Bucket Open Position Details at asset class level

## **Content:**

The query contains the following information at clearing Account level

- Total Open Amounts in CHF across all asset classes
- Total Initial Margin in CHF across all asset classes
- Total Variation Margin in CHF across all asset classes
  
- Total open amounts in CHF for a specific asset class
- Total Initial Margin in CHF for a specific asset class
- Total Variation Margin in CHF for a specific asset class

The query contains the following information per clearing account and Bucket.

- Initial Margin Percentage
- ISIN
- Open Quantity
- Open Amount in Settlement Currency
- Initial Margin(CHF)
- Variation Margin (CHF)

# MT 598-899

-1-

Query on Total Margin Requirements of a Clearing member

## **Scope**

This query is used to get the total margin requirements of a clearing member at Credit group, clearing account and asset class level.

**Periodicity:** Real time

## **Options Available:**

1-Own total margin requirements

2-NCM total margin requirements - specific NCM

**Communication Medium:** CC Link/webMAX Professional, SIS Web Services

## Query on Total Margin Requirements of a Clearing member

### Content:

The query contains the following information for clearing member at clearing Account level /Credit group level/ Asset class level

- Total margin requirement in CHF
- Total Variation Margin in CHF
- Total Initial Margin in CHF (after applying Risk Coefficient and Lambda)
- Initial Margin (clean)
- Incremental Initial Margin (Lambda)
- Incremental Initial Margin (Risk Coefficient)

# Status Intimations

- **MT 598-308** Margin call Pre-Information Intimation to Clearing member (ICM/GCM).
- **MT 598-308** Margin call Pre-Information Intimation to GCMs for NCMs Exposure.
- **MT 503** Collateral claim to Clearing member (ICM/GCM).
- **MT 900** Confirmation of debit.

# MT 598-308

Margin call Pre-Information Intimation to Clearing member (ICM/GCM).

## Scope

This message is sent to x-clear member whenever the group utilizations percentage reaches or crosses the percentage of utilizations for PRE-INFO.

**Periodicity:** Real-time

**Options Available:** None

**Communication Medium:** SWIFT, CC Link/webMAX Professional, SIS Web Services

## Content:

This message contains the following information per clearing member.

- Clearing Member Identification
- Credit group details
- Percentage of utilizations for pre-info
- Home Account / Client Account utilizations in CHF
- Percentage of Total Utilizations
- Collateral Available
- Collateral Unutilised



# MT 598-308

Margin call Pre-Information Intimation to GCMs for NCMs Exposure.

## **Scope**

This message is sent to GCMs whenever the NCM utilizations percentage reaches or crosses the percentage of utilizations for PRE-INFO .

**Periodicity:** Real-time

## **Options Available:**

1-For all NCMs, 2-For specific NCM of a GCM

**Communication Medium:** SWIFT, CC Link/webMAX Professional, SIS Web Services

## **Content:**

This message contains the following information per clearing member.

- Clearing Member Identification
- NCM Identification
- Percentage of utilizations for pre-info
- Percentage of Total Utilizations
- NCM Margin Limit in CHF
- NCM Total Margin Amount in CHF
- NCM Total Open Amount in CHF

# MT 503

Collateral claim to Clearing member (ICM/GCM).

## **Scope**

This message is sent to members as an intimation regarding the initiation or cancellation of margin call.

**Periodicity:** Real-time

**Options Available:** None

**Communication Medium:** SWIFT, CC Link/webMAX Professional, SIS Web Services

## **Content:**

This message contains the following information per clearing member.

- Collateral Provider and Colateral Receiver Details
- Clearing member Identification
- Collateral Held in CHF
- Margin Amount required in CHF
- Total Exposure in CHF

# MT 900

Confirmation of debit.

## **Scope**

This message is sent to is sent to members, to notify the member of a debit booking to their money account .

**Periodicity:** Real-time

**Options Available:** None

**Communication Medium:** SWIFT, CC Link/webMAX Professional, SIS Web Services

## **Content:**

This message contains the following information per clearing member.

- Account Identification
- Value Date, Debit Currency and Amount

# Settlement Details Reporting

**RDXO422** (MT 537) – Statement of Pending Transactions from x-clear

**RDXO435** Settlement Instruction Details

**RDXO436** Status of Settlement Instructions

**RDXO437** Unsettled Settlement Instructions

**RVXO443** Status of Settlement Instructions with Buy in Details

**MT 540/541/542/543/578** Settlement Instructions details

**MT 548** Settlement Instruction details



# RDXO422

(MT 537) –Statement of Pending Transactions from x-clear

## **Scope**

This report is sent by x-clear to members (GCMs and ICMs) to report the net transactions along with the underlying gross transactions for the current date after Netting.

**Periodicity:** End of Day

## **Options Available:**

For Own Trades/For all NCM Trades/ For specified NCM Trades

For specific product / For all products

**Communication Medium:** SWIFT, CC Link/webMAX Professional, SIS Web Services

## **Content:**

The report provides the details of net settlement instructions and the underlying gross trade details after netting. The key elements of the net settlement instruction are Netting reference, Trade date, Settlement date, Trading Venue identifier, ISIN, Trade quantity, Settlement Amount , NCM identifier etc and also the gross trade information are provided. This is a data format report.

# RDXO435

## Settlement Instruction Details

### **Scope**

This report is sent by x-clear to members (GCMs and ICMs) to report all the settlement instructions generated on the current business day.

**Periodicity:** End of Day

### **Options Available:**

For Own Trades/For all NCM Trades/ For specified NCM Trades

For specific product / For all products

**Communication Medium:** SFTP, WebBox

### **Content:**

The report contains the net settlement instruction details such as the Net reference, Exchange Reference , Trade date, Settlement date, Trading Venue identifier, ISIN, Trade quantity, Settlement Amount , NCM Identifier etc.

This is a comma separated data report.

## Status of Settlement Instructions

### Scope

This report is sent by x-clear to members (GCMs and ICMs) to report all the settlement instructions which are having status changes.

**Periodicity:** End of Day/Intraday with a frequency of 1 hr

### Options Available:

For Own Trades/For all NCM Trades/ For specified NCM Trades

For specific product / For all products

Below Reporting Options available.

- 1) Settlement instructions are reported containing status change between Intended Settlement date and actual settlement date
- 2) Settlement instructions are reported containing status change between Trade date and actual settlement date
- 3) Settlement instructions are reported irrespective of status change between Trade date and actual settlement date
- 4) Settlement instructions are reported irrespective of status change between Intended Settlement date and actual settlement date

# RDXO436

-2-

## Status of Settlement Instructions

**Communication Medium:** SFTP, WebBox

### **Content:**

The report contains the net settlement instruction details such as the Status  
Keywords, Net reference, Exchange Reference , Trade date, Settlement date,  
Trading Venue identifier, ISIN, Trade quantity, Settlement Amount , NCM Identifier etc.  
This is a comma separated data report.



# RDXO437

## Unsettled Settlement Instructions

### **Scope**

This report is sent by x-clear to members (GCMs and ICMs) to report the unsettled trade details on/after the intended settlement date

**Periodicity:** End of Day

### **Options Available:**

For Own Trades/For all NCM Trades/ For specified NCM Trades

For specific product / For all products

**Communication Medium:** SFTP, WebBox

### **Content:**

The report contains the net settlement instruction details such as the Status Keywords, Net reference, Exchange Reference , Trade date, Settlement date, Trading Venue identifier, ISIN, Trade quantity, Settlement Amount , NCM Identifier etc.

This is a comma separated data report.

# RVXO443

## Status of Settlement Instructions with Buy in Details

### **Scope**

This report is sent by x-clear to members (GCMs and ICMs) to report the status of settlement instructions till the settlement instruction is settled or cancelled.

**Periodicity:** Intraday with a frequency of 1 hr

**Options Available:** For specific product / For all products

**Communication Medium:** SFTP

### **Content:**

The report contains the net settlement instruction details such as the Status Keywords, Net reference, Exchange Reference , Trade date, Settlement date, Trading Venue identifier, ISIN, Trade quantity, Settlement Amount , Buy in details etc. This is a comma separated data report.

# MT 540/541/542/543/578

## Settlement Instructions details

### **Scope**

This message is sent by x-clear to the clearing member who is acting as settlement agent or to the third party settlement agent specified by the clearing member to report all the settlement instructions generated on the current business day.

**Periodicity:** End of Day

**Options Available:** For all Trading Venues/ For specified Trading Venues

**Communication Medium:** SWIFT, CC Link/webMAX Professional, SIS Web Services

### **Content:**

The report contains the net settlement instruction details such as the Net reference, Exchange Reference , Trade date, Settlement date, Trading Venue identifier, ISIN, Trade quantity, Settlement Amount etc.

# MT 548

## Settlement Instruction details

### Scope

This message is sent by x-clear to the clearing member who is acting as a settlement agent or to the third party settlement agent specified by the clearing member.

**Periodicity:** End of Day

**Options Available:** For all Trading Venues/ For specified Trading Venues

One or multiple option for choice indicated above are available:

- Real time trade acceptance intimation
- Real time cancellation intimation on trade cancellation from trading venue
- End of day gross trade cancellation due to netting
- End of day gross settlement intimation
- End of day net settlement intimation

**Communication Medium:** SWIFT, CC Link/webMAX Professional, SIS Web Services

### Content:

The report contains the trade details such as the trade status, Net reference, Exchange Reference , Trade date, Settlement date, Trading Venue identifier, ISIN, Trade quantity, Settlement Amount etc.

# SLB Transaction Details Reporting

- **RDXO439** Status of Securities Lending and Borrowing Transaction

# RDXO439

## Status of Securities Lending and Borrowing Transaction

### **Scope**

This report is sent by x-clear to members (GCMs and ICMs) to report the status of Securities Lending and Borrowing (SLB) transaction on the current business day.

**Periodicity:** End of Day

**Options Available:** For Own Trades/For all NCM Trades/ For specified NCM Trades

**Communication Medium:** SFTP, WebBox

### **Content:**

The report contains the status of the SLB transaction such as the Exchange Reference , Trading Venue Identifier ,ISIN, Loan quantity, Collateral details, NCM Identifier etc. This is applicable only for SLB trades.

This is a comma separated data report .

# Fee Details Reporting

- **RPFE010** Fee Invoice to Clearing Member
- **RPFE011** Fee details Check report to Clearing member
- **RPFE110** Clearing Fee details of NCM to GCM
- **RPFE025** Failed Settlement Fee Details
- **RVFE120** Basis of Fee Computation

# RPFE010

## Fee Invoice to Clearing Member

### **Scope**

This is a mandatory report to the clearing member which reports the fee charged to the clearing member.

**Periodicity:** Monthly

**Options Available:** None

**Communication Medium:** WebBox , Secured e-mail

### **Content:**

The report contains structured fee invoice information about various fee codes, counter and fees of used services. Fees cover gross fee, net fee before cross rebate, net fee before VAT, as well as where applicable gross price, net price (before VAT) and net fee incl. VAT. The report includes the fees of SIX x-clear and SIX SIS.

This is a print format report sent as .pdf file



# RPFE011

## Fee Details Check Report to Clearing Member

### **Scope**

This is sent to the clearing member which reports much more details of the fee charged to the clearing member

**Periodicity:** Monthly

**Options Available:** None

**Communication Medium:** WebBox , Secured e-mail

### **Content:**

The report contains detailed fee invoice information showing fee code, market and additional parameter (EAN) across all services used. The report includes the fees of SIX x-clear and SIX SIS.

This is a CSV/ excel format report.

# RPFE110

## Clearing Fee details of NCM to GCM

### **Scope**

This is a report sent to the GCM which provides the fee details of the NCMs of the GCM .

**Periodicity:** Monthly

**Options Available:** None

**Communication Medium:** WebBox , Secured e-mail

### **Content:**

The report includes detail per NCM and fee code (market, counter, net fee).

This is a CSV/ excel format report.

# RPFE025

## Failed Settlement Fee Details

### **Scope**

This is a report sent to the GCM/ICM which provides the failed settlement fee details.

**Periodicity:** Daily/ Monthly

**Options Available:** None

**Communication Medium:** WebBox , Secured e-mail

### **Content:**

The report includes daily update about booked Late/Failed Settlements (Trading Party, Reference, ISIN, Status, Amount). This report will be produced daily as a running recap (i.e. on 1<sup>st</sup> of month with only 1 day information, on 4<sup>th</sup> of month provides with all events from 1<sup>st</sup> to 4<sup>th</sup> of month, and on last day of month it is shows all details for the month).

For GCMs, the late settlement details of all NCMs will be reported.

This is a CSV/ excel format report.

# RVFE120

## Basis of Fee Computation

### **Scope**

This report is sent to x-clear members to provide the basis of fee computing to a member for each trade date, exchange and the product

**Periodicity:** Daily/ Monthly

**Options Available:** For Own Trades/For all NCMs Trades / For specified NCMs Trades/ For Own Trades and NCM trades

**Communication Medium:** SFTP, WebBox

### **Content:**

The report includes the transaction count per trade date and the basis of fee computation opted by the member at the trading venue and product level.

This is a comma separated data report.

# APPENDIX

- Applicability of Messages and Reports to Trading Venues and Products
- Essential Links

# Applicability of Messages and Reports

## Clearing and Fee Reporting

- Applicable for all trading venues

## Trade and Settlement Reporting

Message/Report	Equities including ETFs		SSX Swiss Bonds
	Settlement Netting by SIX SIS <sup>1)</sup>	Settlement Netting by SIX x-clear <sup>2)</sup>	
MT 518	✓	✓	x
RDXO434 (Intraday/EOD)	✓	✓	✓
RDXO422	x	✓	✓
RDXO435	x	✓	✓
RDXO436 (Intraday/EOD)	x	✓	✓
RDXO437	x	✓	✓
RVXO443	✓	✓	✓
MT 54X	x	✓	✓
MT 578	x	✓	✓
MT 548	x	✓	x

<sup>1)</sup> Settlement Netting by SIX SIS applies only to Swiss equity transactions from SSX including SLS.

<sup>2)</sup> Settlement Netting by SIX x-clear applies to all equity transactions (see SIX x-clear Form 002A)

# Essential Links

## **Member Reporting Form 002B**

<http://www.six-securities-services.com/en/home/clearing/member-information/forms/six-x-clear.html> > I. Forms for Secom Members

## **SIX x-clear Specifications**

[www.six-sis.com](http://www.six-sis.com) > Private > SECOM > Business Partner Specifications > SIX x-clear Business Partner Specifications - Volume 5

## **SFTP Interface Specifications**

[www.six-sis.com](http://www.six-sis.com) > Private > SECOM > Business Partner Specifications > SIX SIS Technical Interfaces - Volume 3 > File Transfer Interface Specifications

## **webMAX Product Family**

[www.six-sis.com](http://www.six-sis.com) > Private > Technological Connectivity



Securities Services

Thank you for your attention.