

Descriptions of SIX x-clear's Member Reports and Member File Input

- Trade, Risk Management, Settlement, Fee & Member File Input

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| FTP File Input by Clearing Members for the Spanish Market | |
| · | |
| | Trade Details Reporting |



A. Introduction

- This document provides an overview of the various reports and messages offered by SIX x-clear (hereinafter referred to as "x-clear"), describing the report content at a high level, but detailing the reporting options, frequency, format and delivery method (Chapters B to E).
- The specific detailed inputs to be provided by clearing members to x-clear for the CCP clearing of Spanish cash equities are described in Chapter F.
- Further details on report and message specifications, as well as sample reports, are published on the x-clear website. The URLs are listed in the appendix to this document.



B. Trade Details Reporting

- 1. MT518: Trade Information to Clearing Members
- 2. RDXO434: Cleared Trade Details
- 3. RDXO534: Spanish Market Gross Instructions Current Day Updates



1. MT518: Trade Information to Clearing Members (Swift)

| Main cont | | Clearing member's own trades executed/canceled on the trading venues NCM's trades executed/canceled |
|---------------|----------|---|
| Main | n fields | Exchange reference, trade reference, place of trade, trade date, settlement date, trading venue identifier, ISIN, trade volume, settlement amount |
| Deliv mode | | Swift CC Link/webMAX Professional SIS Web Services |
| Time sche | | Real-time |
| Optio | ons | All trading venues Specified trading venues |



2. RDXO434: Cleared Trade Details (CSV)

| Main content | Cleared gross trades received by x-clear from trading venues on the trading day The intraday report contains information on trades between the last reporting timeline and the current reporting timeline. |
|------------------|---|
| Main fiel | Exchange reference, trade date, settlement date, trading venue identifier, ISIN, trade volume, settlement amount, NCM identifier The net reference for Spanish gross trades will be spaces |
| Delivery mode | • SFTP • WebBox |
| Time schedule | End of Day Intraday: hourly |
| Options | Own trades, all NCM trades or specified NCM trades Specific product or all products |



3. RDXO534: Spanish Market Gross Instructions

- Current Day Updates (CSV)

| Main content | EoD report: gross trades of the Spanish market that are either received on the current trade date T or updated (newly cleared and canceled) on the reporting date (from T to ISD+6); updates due to ownership update, account update and Hold/Release process Intraday report: information on trades between the last and current reporting timeline |
|------------------|---|
| Main fields | Exchange reference, trade date, settlement date, trading venue identifier, ISIN, trade volume, settlement amount, NCM identifier, ownership reference |
| Delivery mode | • SFTP • WebBox |
| Time schedule | End of Day Intraday: hourly |
| Options | Own trades, all NCM trades or specified NCM trades Specific product or all products |



C. Risk Management Details Reporting - Reports

- 4. RDXL040 (MT598-305): Open Positions Statement
- 5. RDXL050 (MT598-405): Open Positions Statement at Asset Class Level
- 6. RDXL090 (MT598-505): Total Margin Requirements of Member
- 7. RPXL010: Clearing Member Credit Group Details
- 8. RPXL020: Clearing Member Collateral Report
- 9. RPXL100: Open Position Details of NCM
- 10. RPXL200: Report on Default Fund Requirement
- 11. RPXL280: NCM-Wise Default Fund Distribution
- 12. RPXL310: Concentration Risk Details Report
- 13. RLXL290: LME Distribution to Clearing Members
- 14. RVXL291: LME Distribution to Clearing Members CSV
- 15. RVXL292: Intraday/EOD Margin Report for Members
- 16. RVXO451: Buy-in Pre-Notification to Clearing Members



4. RDXL040 (MT598-305): Open Positions Statement (Swift)

Main Open positions in member's house and client clearing accounts Clearing members may choose Option 2 to receive details of the open transactions content behind their open positions. Main fields Information per clearing account: - Sum of the open amounts in CHF across all asset classes - Total initial margin and 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 The open position details (see above) for NCMs can be obtained by using Option 3. Delivery Swift CC Link/webMAX Professional mode SIS Web Services End of Day Time schedule **Options** 1. Open position details 2. Open position details with list of open transactions 3. Open position details of all NCMs



5. RDXL050 (MT598-405): Open Positions Statement at the Asset Class Level (Swift)

| Main content | Open positions in member's house and client clearing accounts at asset class level Clearing members may choose Option 2 to receive details of the open transactions behind their open positions. If the asset class is not specified, the statement of open positions will be reported for all asset classes. |
|------------------|--|
| Main fields | Information per clearing account: Sum of the open amounts in CHF across all asset classes Total initial margin and 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 The open position details (see above) for NCMs can be obtained by using Option 3. |
| Delivery mode | SwiftCC Link/webMAX ProfessionalSIS Web Services |
| Time schedule | • End of Day |
| Options | Open position details Open position details with list of open transactions Open position details of all NCMs |

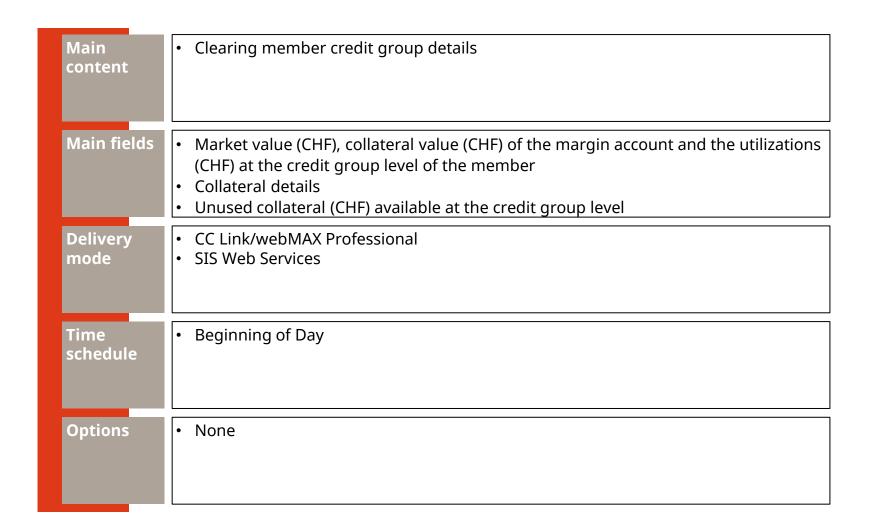


6. RDXL090 (MT598-505): Total Margin Requirements of Member (Swift)

| Main content | Clearing members total margin requirements including details of incremental margin due to lambda factor, risk coefficient at the level of credit group, clearing account and asset class |
|------------------|--|
| Main fields | Information per member at the level of credit group, clearing account and asset class: 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 due to lambda factor risk coefficient |
| Delivery mode | SwiftCC Link/webMAX ProfessionalSIS Web Services |
| Time schedule | • End of Day |
| Options | Own total margin requirement details of GCM/ICM Total margin requirements of all NCMs of a GCM |

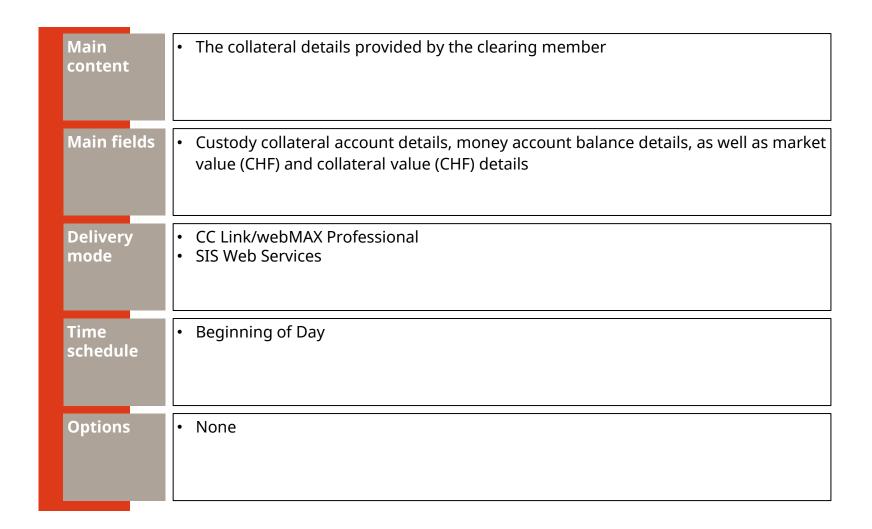


7. RPXL010: Clearing Member Credit Group Details (Print)



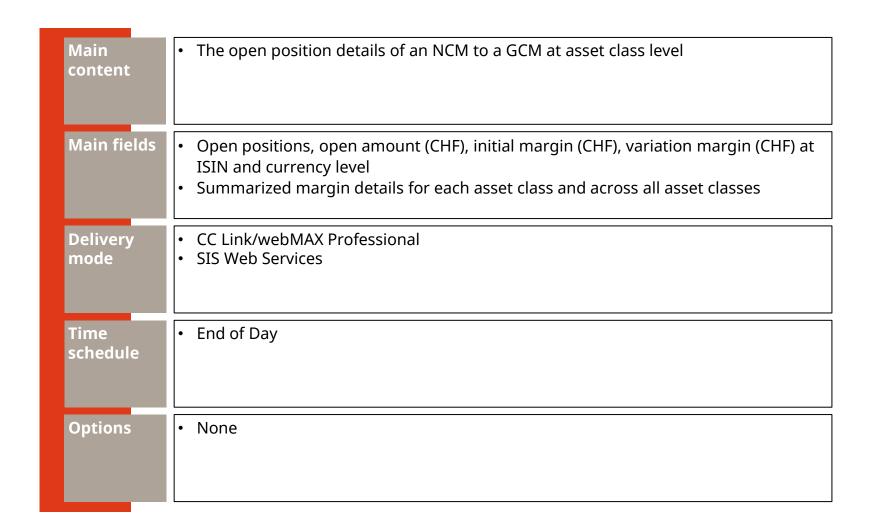


8. RPXL020: Clearing Member Collateral Report (Print)



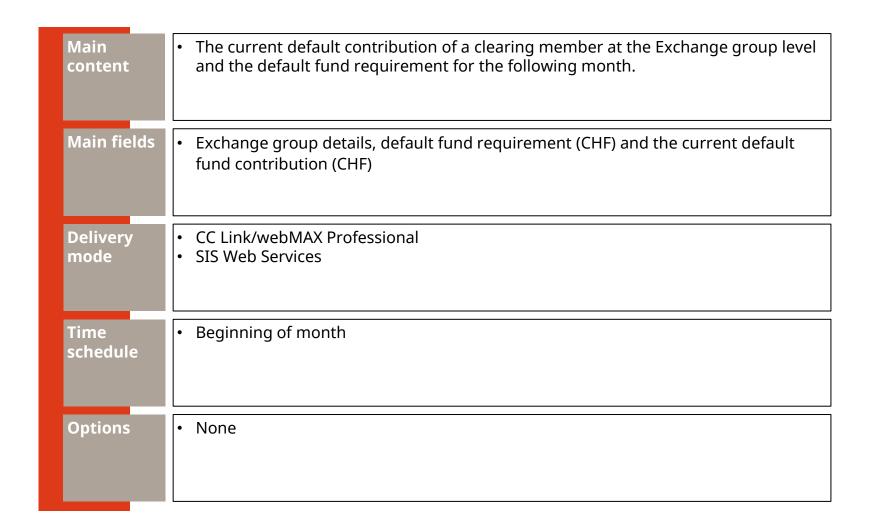


9. RPXL100: Open Position Details of NCM (Print)



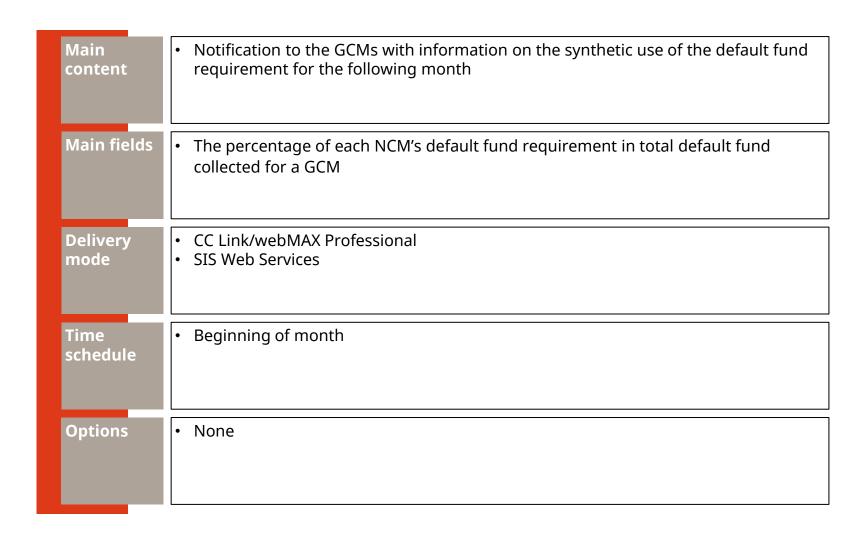


10. RPXL200: Report on Default Fund Requirement (Print)



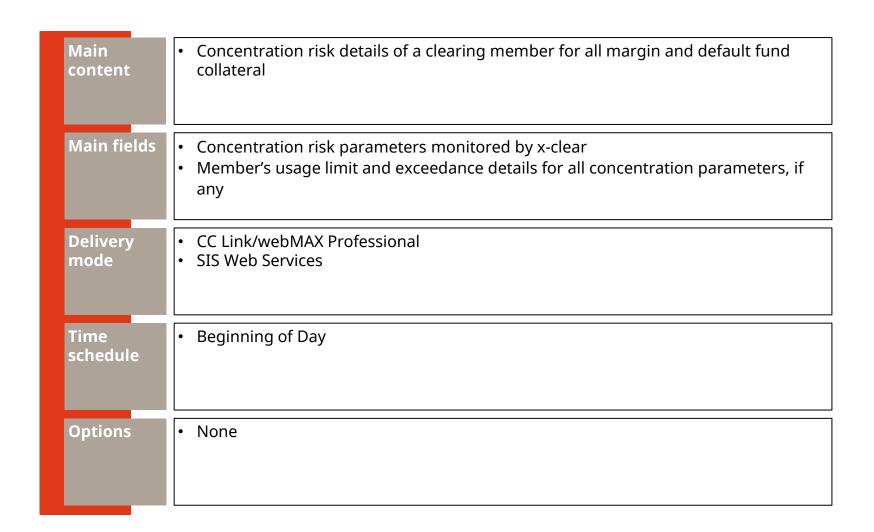


11. RPXL280: NCM-Wise Default Fund Distribution (Print)



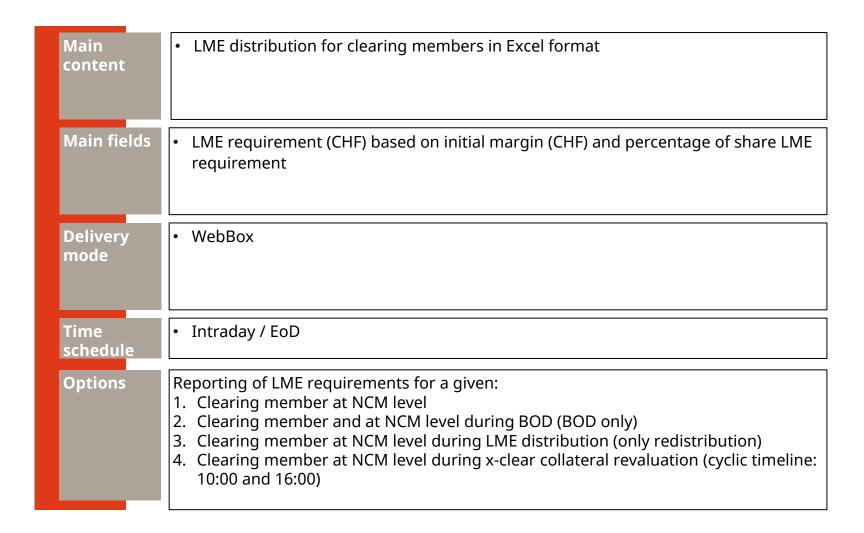


12. RPXL310: Concentration Risk Details Report (Print)



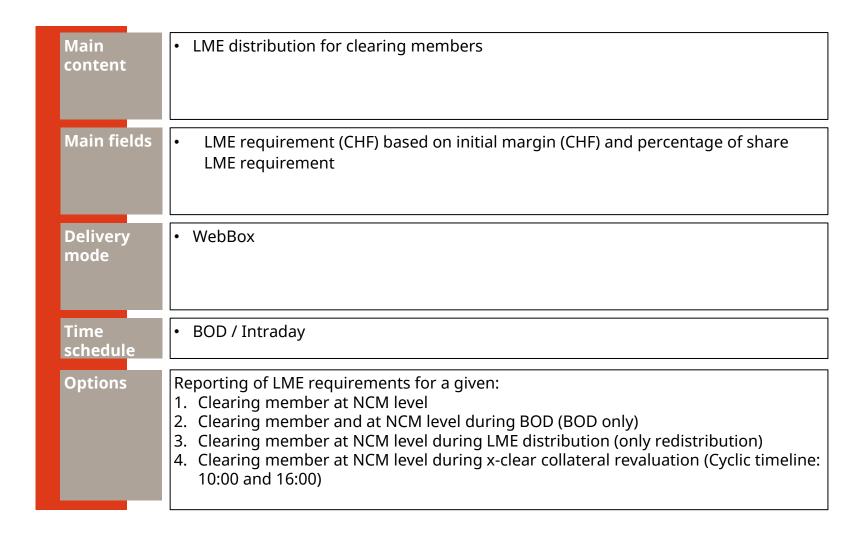


13. RLXL290: LME Distribution to Clearing Member



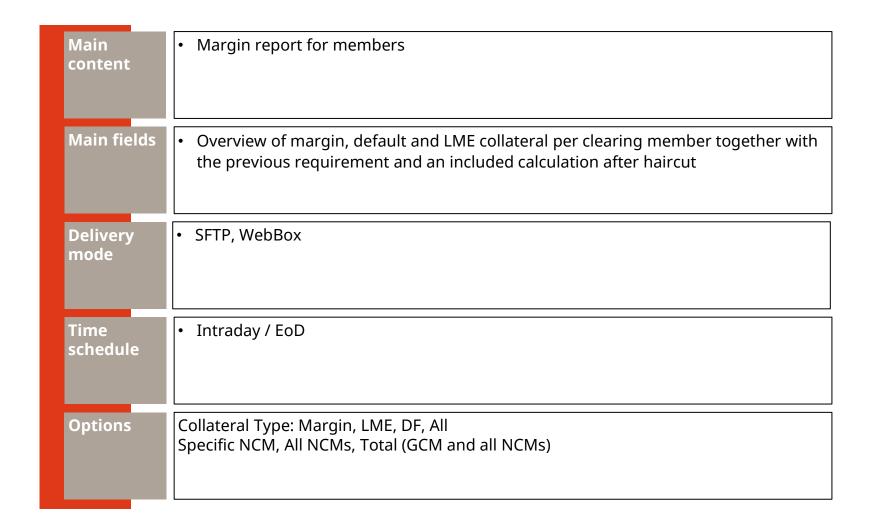


14. RVXL291: LME Distribution to Clearing Member



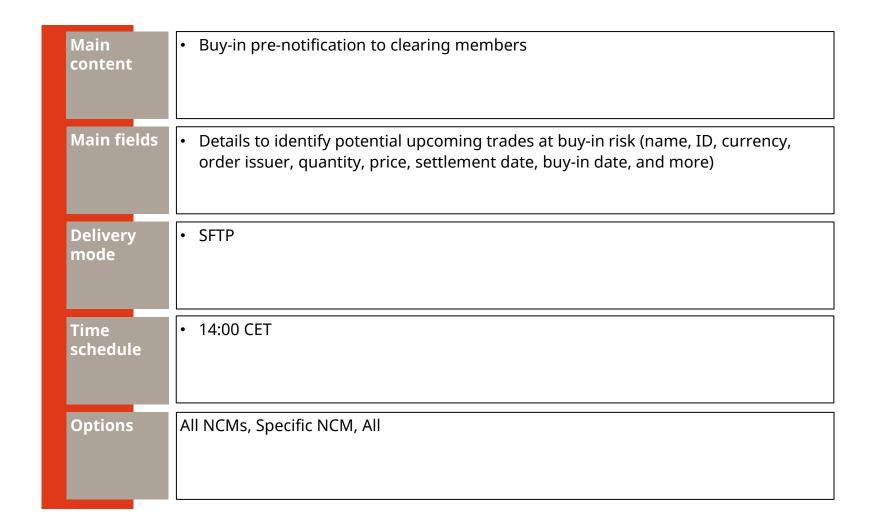


15. RVXL292: Intraday/EOD Margin





16. RVXO451: Buy-in Pre-Notification



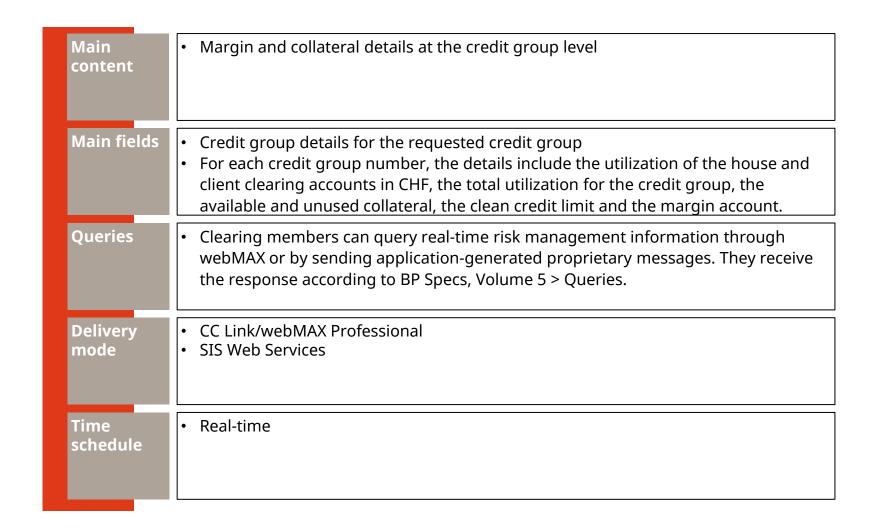


D. Risk Management Details Reporting - Queries

- 17. MT598-890: Query on Clearing Member Credit Group Details
- 18. MT598-891: Query on Clearing Member Collateral Details
- 19. MT598-892: Query on Clearing Member Custody Collateral Details
- 20. MT598-893: Query on Open Position Details of a Clearing Member
- 21.MT598-895: Query on Clearing Member Risk Bucket Margin Details
- 22. MT598-896: Query on Clearing Member Risk Bucket Open Position Details
- 23. MT598-883: Query on Open Position Details of a Clearing Member at the Asset Class Level
- 24. MT598-885: Query on Clearing Member Risk Bucket Margin Details at the Asset Class Level
- 25. MT598-886: Query on Clearing Member Risk Bucket Open Position Details at the Asset Class Level
- 26. MT598-899: Query on Total Margin Requirements of Member
- 27. MT598-897: Query on Weighted Average Gross Open Amount Details of a Clearing Member



17. MT598-890: Query on Clearing Member Credit Group Details





18. MT598-891: Query on Clearing Member Collateral Details

Main • The collateral details for the specified credit group of the clearing member content Main fields Collateral details for the requested credit group For each credit group number, the details include the total available collateral in CHF, the unused collateral in CHF, the custody collateral account details and the cash account balance details, as well as the market value (CHF) and collateral value (CHF) details. **Queries** Clearing members can guery real-time risk management information through webMAX or by sending application-generated proprietary messages. They receive the response according to BP Specs, Volume 5 > Queries. Delivery CC Link/webMAX Professional mode SIS Web Services Time Real-time schedule



19. MT598-892: Query on Clearing Member Custody Collateral Details

| Main content | Custody collateral details for the specified custody collateral account of the clearing member |
|------------------|--|
| Main fields | Collateral details for the requested custody account The total collateral value and market value available in CHF at the custody account level The collateral value and market value available in CHF at the ISIN level. |
| Queries | Clearing members can query real-time risk management information through webMAX or by sending application-generated proprietary messages. They receive the response according to BP Specs, Volume 5 > Queries. |
| Delivery mode | CC Link/webMAX ProfessionalSIS Web Services |
| Time schedule | Real-time |



20. MT598-893: Query on Open Position Details of a Clearing Member

| Main content | A clearing member's open position details at the clearing account and unit stock level |
|------------------|---|
| Main fields | Information at the clearing member level: Total initial margin in CHF across all asset classes Total variation margin in CHF across all asset classes Information at the clearing account and ISIN level: Open quantity Open amount in the settlement currency Open amount (CHF) Initial margin (CHF) and variation margin (CHF) |
| Queries | Clearing members can query real-time risk management information through webMAX or by sending application-generated proprietary messages. They receive the response according to BP Specs, Volume 5 > Queries. |
| Delivery mode | CC Link/webMAX ProfessionalSIS Web Services |
| Time schedule | Real-time |
| Options | Own open position details Open position details of a specified NCM or all NCMs |



21. MT598-895: Query on Clearing Member Risk Bucket Margin Details

| Main content | The bucket details of a clearing member |
|------------------|---|
| Main fields | Information at the clearing account level Total initial margin in CHF across all asset classes Total variation margin in CHF across all asset classes Information at the clearing account and bucket level Initial margin percentage Initial margin and variation margin (CHF) |
| Queries | Clearing members can query real-time risk management information through webMAX or by sending application-generated proprietary messages. They receive the response according to BP Specs, Volume 5 > Queries. |
| Delivery mode | CC Link/webMAX Professional SIS Web Services |
| Time schedule | • Real-time |
| Options | Own margin details Margin details of a specified NCM or all NCMs |



22. MT598-896: Query on Clearing Member Risk Bucket Open Position Details

| Main content | A clearing member's open position details at the bucket level |
|------------------|---|
| Main fields | Information at the clearing account level: Total initial margin in CHF across all asset classes Total variation margin in CHF across all asset classes Information per clearing account and bucket: Initial margin percentage ISIN Open quantity Open amount in the settlement currency Initial margin (CHF) and variation margin (CHF) |
| Queries | Clearing members can query real-time risk management information through webMAX or by sending application-generated proprietary messages. They receive the response according to BP Specs, Volume 5 > Queries. |
| Delivery mode | CC Link/webMAX ProfessionalSIS Web Services |
| Time schedule | Real-time |
| Options | Own open position details Open position details of a specified NCM or all NCMs |



23. MT598-883: Query on Open Position Details of a Clearing Member at the Asset Class

| Main content | The asset class level open position details of a clearing member at the clearing account and unit stock level |
|------------------|---|
| Main fields | Information at the clearing account level: Total open amounts in CHF across all asset classes Total initial margin and variation margin in CHF across all asset classes Total open amounts in CHF for a specified asset class Total initial margin and total variation margin in CHF for a specified asset class Information at the clearing account and ISIN level: Open quantity Open amount in the settlement currency Initial margin (CHF) and variation margin (CHF) |
| Queries | Clearing members can query real-time risk management information through webMAX or by sending application-generated proprietary messages. They receive the response according to BP Specs, Volume 5 > Queries. |
| Delivery mode | CC Link/webMAX ProfessionalSIS Web Services |
| Time schedule | Real-time |
| Options | Own open position details Open position details of a specified NCM or all NCMs |



24. MT598-883: Query on Open Position Details of a Clearing Member at the Asset Class Level

| Main content | The asset class level open position details of a clearing member at the clearing account and unit stock level |
|------------------|---|
| Main fields | Information at the clearing account level: Total open amounts in CHF across all asset classes Total initial margin and total variation margin in CHF across all asset classes Total open amounts in CHF for a specified asset class Total initial margin and total variation margin in CHF for a specified asset class Information at the clearing account and ISIN level Open quantity Open amount in the settlement currency Initial margin and variation margin in CHF |
| Queries | Clearing members can query real-time risk management information through webMAX or by sending application-generated proprietary messages. They receive the response according to BP Specs, Volume 5 > Queries. |
| Delivery mode | CC Link/webMAX ProfessionalSIS Web Services |
| Time schedule | Real-time |
| Options | Own open position details Open position details of a specified NCM or all NCMs |



25. MT598-885: Query on Clearing Member Risk Bucket Margin Details at the Asset Class Level

| Main content | The bucket details at the asset class level of a clearing member |
|------------------|--|
| Main fields | The query contains the following information at clearing account level Total open amounts in CHF across all asset classes Total initial margin and total variation margin in CHF across all asset classes Total open amounts in CHF for a specific asset class Total initial margin and total variation margin in CHF for a specified asset class Information at the clearing account and bucket level: Initial margin percentage Initial margin (CHF) and variation margin (CHF) |
| Queries | Clearing members can query real-time risk management information through webMAX or by sending application-generated proprietary messages. They receive the response according to BP Specs, Volume 5 > Queries. |
| Delivery mode | CC Link/webMAX ProfessionalSIS Web Services |
| Time schedule | • Real-time |
| Options | Own margin details Margin details of a specified NCM or all NCMs |



26. MT598-886: Query on Clearing Member Risk Bucket Open Position Details at the Asset Class Level

| Main content | Asset class level open position details for a clearing member at the bucket level |
|------------------|--|
| Main fields | Information at the clearing account level: Total open amounts in CHF across all asset classes Total initial margin and total variation margin in CHF across all asset classes Total open amounts in CHF for a specified asset class Total initial margin and total variation margin in CHF for a specified asset class Information at the clearing account and bucket level: Initial margin percentage ISIN Open quantity Open amount in the settlement currency Initial margin (CHF) and variation margin (CHF) |
| Queries | Clearing members can query real-time risk management information through webMAX or by sending application-generated proprietary messages. They receive the response according to BP Specs, Volume 5 > Queries. |
| Delivery mode | CC Link/webMAX ProfessionalSIS Web Services |
| Time schedule | Real-time |
| Options | Own open position details Open position details of a specified NCM or all NCMs |



27. MT598-899: Query on Total Margin Requirements of Clearing Members

A clearing member's total margin requirements at the credit group, clearing Main account and asset class levels. content Main fields 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 due to lambda Incremental initial margin due to risk coefficient **Queries** Clearing members can guery real-time risk management information through webMAX or by sending application-generated proprietary messages. They receive the response according to BP Specs, Volume 5 > Oueries. Delivery CC Link/webMAX Professional SIS Web Services mode Time Real-time schedule 1. Own open position details **Options** Open position details of a specified NCM or all NCMs



28. MT598-897: Query on Weighted Average Gross Open Amount Details of a Clearing Member

Main The weighted average gross open amount details of a clearing member for any calendar day within the last 90 days content The weighted average gross open amount for NCMs is based on the assumption that trades and claims of NCMs settling at Euroclear UK & Ireland will always be settled on the intended settlement date. Main fields Information for clearing member at the NCM level Weighted average gross open amount in CHF NCM ID **Queries** Clearing members can query real-time risk management information through webMAX or by sending application-generated proprietary messages. They receive the response according to BP Specs, Volume 5 > Queries. **Delivery** CC Link/webMAX Professional SIS Web Services mode Time Real-time schedule **Options** Own details 2. Detail of the specified NCM or all NCMs



E. Risk Management Details Reporting - Status Intimations

- 29. MT598-308: Margin Call Pre-Information Intimation (ICM/GCM)
- 30. MT598-308: Margin Call Pre-Information Intimation (to GCMs for NCMs Exposure)
- 31. MT503: Collateral Claim
- 32. MT900: Confirmation of Debit
- 33. MT910: Confirmation of Credit



29. MT598-308: Margin Call Pre-Information Intimation (Swift)

| Main content | Sent to the clearing member whenever the group utilization percentage reaches or exceeds the pre-information utilization percentage. |
|------------------|---|
| Main fields | Information per clearing member: Clearing member identification Credit group details Percentage of pre-info utilizations House account and client account utilizations in CHF Percentage of total utilization Collateral available Unused collateral |
| Delivery mode | SwiftCC Link/webMAX ProfessionalSIS Web Services |
| Time schedule | • Real-time |
| Options | • None |



30. MT598-308: Margin Call Pre-Information Intimation (to GCMs for NCMs exposure) (Swift)

| Main content | Sent to GCMs whenever the NCM utilization percentage reaches or exceeds the prinformation utilization percentage. | | |
|------------------|---|--|--|
| Main fields | Information per clearing member: Clearing member identification NCM identification Percentage of pre-info utilizations Percentage of total utilization NCM margin limit in CHF NCM total margin amount in CHF NCM total open amount in CHF | | |
| Delivery mode | SwiftCC Link/webMAX ProfessionalSIS Web Services | | |
| Time schedule | • Real-time | | |
| Options | • None | | |



31. MT503: Collateral Claim (Swift)

| Main content | Sent as an intimation of margin call initiation or cancellation | | | |
|------------------|---|--|--|--|
| Main fields | Information per clearing member: Collateral provider and collateral receiver details Clearing member identification Collateral held in CHF Margin amount required in CHF Total exposure in CHF | | | |
| Delivery mode | Swift CC Link/webMAX Professional SIS Web Services | | | |
| Time schedule | • Real-time | | | |
| Options | • None | | | |



32. MT900: Confirmation of Debit (Swift)

| Main content | Notification for clearing member of a debit booking to their money account | | |
|------------------|---|--|--|
| Main fields | Information per clearing member: Account identification Value date, debit currency and amount | | |
| Delivery mode | Swift CC Link/webMAX Professional SIS Web Services | | |
| Time schedule | • Real-time | | |
| Options | • None | | |



33. MT910: Confirmation of Credit (Swift)

Main Notification for clearing member of a credit booking to its money account content Main fields • Information per clearing member: Account identification Value date, credit currency and amount Delivery • Swift CC Link/webMAX Professional mode SIS Web Services Real-time Time schedule None Options



F. Settlement Details Reporting

- 34. MT537(RDXO422): Statement of Pending Transactions from x-clear
- 35. RDXO435: Settlement Instruction Details
- 36. RDXO535: Spanish Market Pseudo Settlement Instruction Details
- 37. RDXO436: Status of Settlement Instructions on the Current Day
- 38. RDXO437: Unsettled Settlement Instructions
- 39. RVXO443: Settlement Status Report with Buy-in Details
- 40. MT548: Settlement Instruction Details
- 41. MT540/541/542/543: Settlement Instructions Details



34. MT537 (RDXO422): Statement of Pending Transactions from x-clear (Swift)

Main For all markets: gross vs. net settlement instruction details at EoD on trade date Further content for the Spanish market: content - Details of pseudo netting results with gross and net transactions are generated after each "Release" cycle, allowing clearing members to continue to release held instructions on a cyclical basis. - No intraday report from ISD to ISD+5 for the Spanish market if members do not use the "Hold" and "Release" functionality. Main fields Net reference, trade date, settlement date, trading venue identifier, ISIN, trade volume, settlement amount, NCM identifier, etc. **Delivery** Swift CC Link/webMAX Professional mode SIS Web Services Time End of Day (for all markets) schedule Intraday (Spanish market only) 1. Own trades, all NCM trades or specified NCM trades **Options** 2. Specified asset class or all asset classes 3. End of Day (for all markets) 4. Intraday for the Spanish market instructions 5. For the Spanish market: pseudo netted instructions



35. RDXO435: Settlement Instruction Details (CSV)

| Main conten | EoD report (for all markets): settlement instructions generated on the current business day Intraday report (Spanish market only): details of settlement instructions when the |
|-----------------|---|
| | member's Release request has been processed from ISD to ISD+5 |
| Main fi | Net settlement instruction details such as net reference, exchange reference, trade date, settlement date, trading venue identifier, ISIN, trade volume, settlement amount, NCM identifier, etc. |
| Deliver mode | • SFTP • WebBox |
| Time schedu | EoD: for non-Spanish settlements on trade date, for Spanish settlements on ISD-1 Intraday: only for Spanish settlements from ISD to ISD+5 |
| Option | Own trades, all NCM trades or specified NCM trades Specified asset class or all asset classes |



36. RDXO535: Spanish Market Pseudo Settlement Instruction Details (CSV)

| Main conter | nt | The pseudo settlement instructions of the Spanish market generated due to the periodic pseudo netting process | | |
|----------------|--------|--|--|--|
| Main f | fields | Net settlement instruction details such as net reference, exchange reference, trade date, settlement date, trading venue identifier, ISIN, trade volume, settlement amount, NCM identifier, etc. | | |
| Delive mode | | SFTP WebBox | | |
| Time sched | ule | End of Day Intraday | | |
| Option | ns | Own trades, all NCM trades or specified NCM trades Specified asset class or all asset classes | | |



37. RDXO436: Status of Settlement Instructions on Current Day (CSV)

• All settlement instructions that have status changes on the given day Main content Main fields Net settlement instruction details such as status keywords, net reference, exchange reference, trade date, settlement date, trading venue identifier, ISIN, trade volume, settlement amount, NCM identifier, etc. **Delivery** SFTP WebBox mode Time End of Day schedule Intraday, hourly Own trades, all NCM trades or specified NCM trades **Options** Specified asset class or all asset classes Settlement instructions with status change between ISD and actual settlement date Settlement instructions with status change between trade date and actual settlement date Settlement instructions regardless of status change between trade date and actual settlement date Settlement instructions regardless of status change between ISD and actual settlement date



38. RDXO437: Unsettled Settlement Instructions (Swift)

Main • Reports the unsettled trade details on or after the intended settlement date. content Main fields Net settlement instruction details such as status keywords, net reference, exchange reference, trade date, settlement date, trading venue identifier, ISIN, trade volume, settlement amount, NCM identifier, etc. **Delivery** SFTP WebBox mode End of Day Time schedule **Options** Own trades, all NCM trades or specified NCM trades Specified asset class or all asset classes



39. RVXO443: Settlement Status Report with Buy-in Details (CSV)

| Main content | Reports the status of settlement instructions until the settlement instruction is settled or canceled. |
|------------------|---|
| Main fields | Net settlement instruction details such as status keywords, net reference, exchange reference, trade date, settlement date, trading venue identifier, ISIN, trade volume, settlement amount, buy-in details, etc. |
| Delivery mode | • SFTP |
| Time schedule | • Intraday, hourly |
| Options | Specified asset class or all asset classes |



40. MT548: Trade Status Intimations/Cancellation Request Status Intimation from x-clear (Swift)

Status intimations to clearing members for trades and settlements on creation and Main cancellation content Not sent for status change and final settlement of a settlement instruction Main fields • Trade details such as trade status, net reference, exchange reference, trade date, settlement date, trading venue identifier, ISIN, trade volume, settlement amount, etc. **Delivery** Swift CC Link/webMAX Professional mode SIS Web Services End of Day Time schedule **Options** All trading venues or specified trading venues One or multiple options as below: Real-time trade acceptance intimation Real-time trade cancellation intimation from the trading venue End of Day gross trade cancellation due to netting End of Day gross settlement intimation End of Day net settlement intimation



41. MT54x (MT540, MT541, MT542, MT543): Settlement Instruction Details from x-clear (Swift)

| Main content | Sent to the clearing member acting as settlement agent or to a third-party settlement agent to report all settlement instructions generated on the current business day as follows: MT540: Receive Free of Payment Instruction from x-clear MT541: Receive against Payment Instruction from x-clear MT542: Deliver Free of Payment Instruction from x-clear MT543: Deliver against Payment Instruction from x-clear | |
|------------------|---|--|
| Main fields | Net settlement instruction details such as net reference, exchange reference, trade date, settlement date, trading venue identifier, ISIN, trade volume, settlement amount, etc. | |
| Delivery mode | Swift CC Link/webMAX Professional SIS Web Services | |
| Time schedule | • End of Day | |
| Options | All trading venues or specified trading venues | |



G. Fee Details Reporting

- 42. RPFE010: Fee Invoice to Clearing Member
- 43. RPFE011: Fee Details Check Report to Clearing Member
- 44. RPFE110: Clearing Fee Details of NCM to GCM
- 45. RPFE025: Late/Failed Settlement Fee Details
- 46. RPFE070: Manual Fee Details
- 47. RVFE120: Basis of Fee Computation
- 48. VAT: Fees Payable by Fee Type

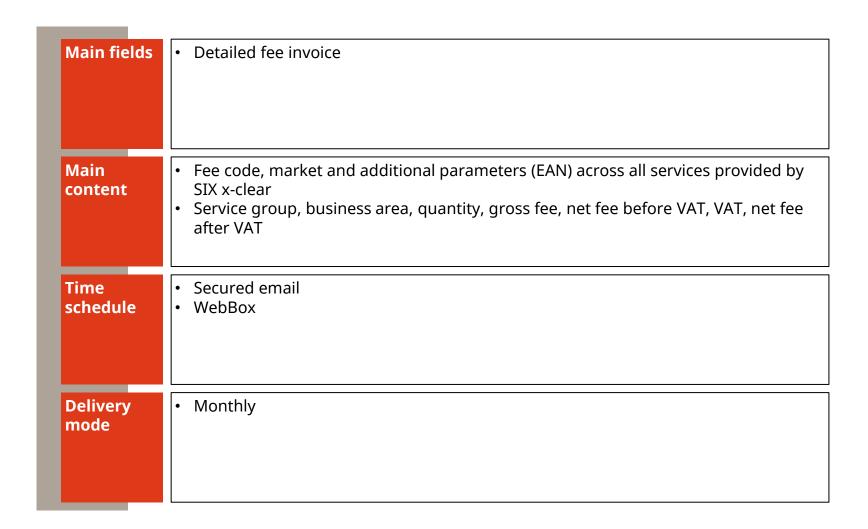


42. RPFE010: Fee Invoice (PDF)

Main Structured fee invoice information on counters and fees for services provided by SIX SIS and SIX x-clear content Cover sheet with client address, charging currency and method, and the RM Management summary by business area and service group that provides a highlevel overview of fees and key volumes Market view showing AuC with fees and settlement transactions volumes with fees Fee code view listing all fee codes with counters and fees Performance and history with graphs of key drivers over 12 months Main fields Gross fee, net fee, net fee before VAT Gross price, average unit fee, net price (before VAT) and net fee including VAT, if applicable Secured email **Delivery** mode WebBox Time Monthly schedule

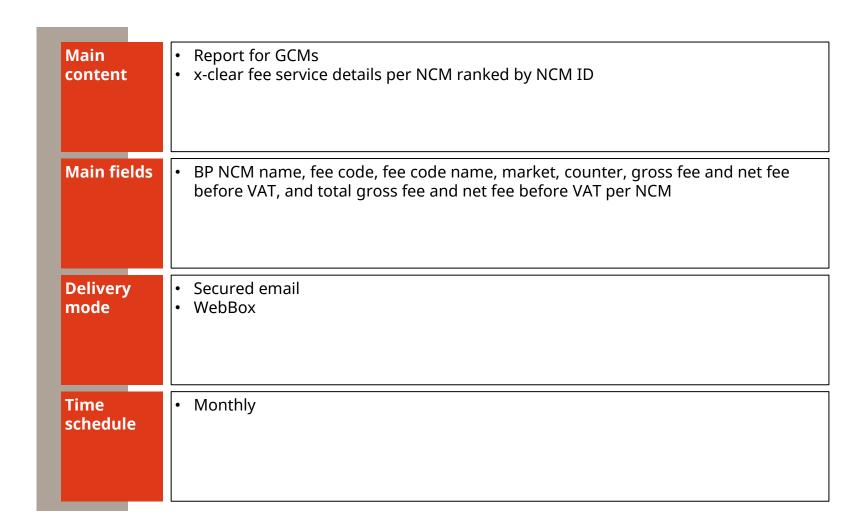


43. RPFE011: Fee Details Check Report to Clearing member (CSV/Excel)





44. RPFE110: Clearing Fee Details of NCM to GCM (CSV/Excel)





45. RPFE025: Late/Failed Settlement Fee Reporting SIX x-clear (CSV/Excel)

Main Monthly summary of late and failed settlements (i.e. updated daily), including thirdparty fees content **Main fields** Fee code, trading party, clearing member ID, date, reference, ISIN, trade volume, trade price (CHF), settlement amount (CHF), fee amount (CHF), order reference, settlement type, settlement currency, serial number, order status, settlement place and trade place Delivery Secured email mode WebBox **Time** Daily schedule Monthly

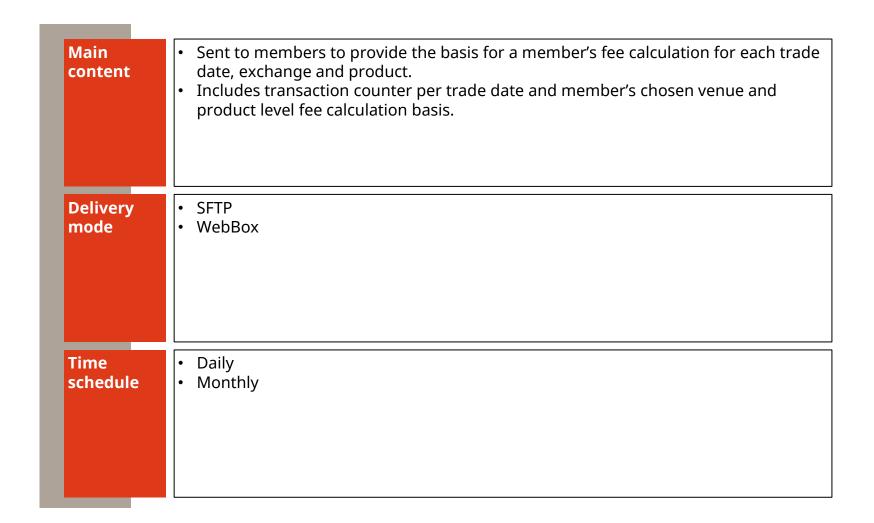


46. RPFE070: Manual Fees Report Monthly Recap (CSV/Excel)

Main Monthly recap of manual fee bookings (i.e. updated daily) content Main fields Fee code, fee code name, market, currency, amount, D/C (debit/credit), fee amount (CHF), reason and remarks I, confirmation date Where applicable, SECOM reference or order number, ISIN, quantity, reason and remarks II, booking serial number and user name **Delivery** Secured email mode WebBox Time Daily Monthly schedule

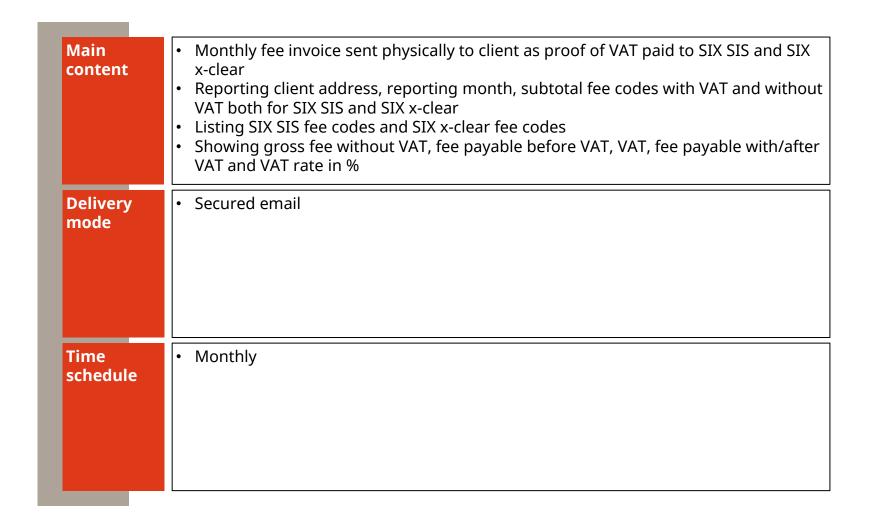


47. RVFE120: Basis of Fee Computation (CSV)





48. VAT: Fees Payable by Fee Type (PDF)





H. FTP File Input by Clearing Members for the Spanish Market and x-clear's Response

- 1. ACCTUPD Account Update Request from Clearing Member
- 2. HLDRLS Hold/Release Request
- 3. OWINUPDT Ownership Update/Correction Request at the Gross Trade Level
- 4. OWPSUPDT Ownership Update/Correction Request at the Position Level



49.1 ACCTUPD: Account Update Request from the Clearing Member

Main The clearing member or its settlement agent must send ACCTUPD to x-clear if the clearing and settlement accounts in a gross instruction are changed in whole or in content part. Main fields • Trade date, clearing member ID, GCM ID, exchange reference, x-clear order reference, MIC, quantity Old and new clearing account, old and new settlement account File type Fixed length data file Input mode **SFTP** File naming <4 char environment e.g. "PROD" or "TEST"> + < ACCTUPD > + <4 char Clearing convention Member ID> + DDMMYY + <3 digit seq no>



49.2 ACCTUPD: x-clear's Response for Account Update Request

Main x-clear sends the response to the clearing member or its settlement agent on the status of the previous account update request. content Main fields Trade date, clearing member ID, GCM ID, exchange reference, x-clear order reference, MIC, quantity • Old and new clearing account, old and new settlement account according to the request; also the processing status of the request Error code and error message, if applicable File type · Fixed length data file **Delivery SFTP** mode File naming <4 char environment e.g. "PROD" or "TEST"> + < ACCTUPD > + <4 char Clearing Member ID> + DDMMYY + <3 digit seg no> + < Literal RESPONSE> convention



50.1 HLDRLS - Hold/Release Request

| Main content | The clearing member or its settlement agent must send HLDRLS to x-clear in order to hold or release gross delivery instructions in whole or in part. | | | |
|------------------------|---|--|--|--|
| Main fields | Trade date, clearing member ID, GCM ID, clearing account, exchange reference, x-clear order reference, MIC, Hold/Release status, quantity, owner reference | | | |
| File type | Fixed length data file | | | |
| Input mode | • SFTP | | | |
| File naming convention | <4 char environment e.g. "PROD" or "TEST"> + < HLDRLS > + <4 char Clearing Member ID> + DDMMYY + <3 digit seq no> | | | |



50.2 HLDRLS – x-clear's Response to Hold/Release Request

Main x-clear sends the response to the clearing member or its settlement agent on the status of the previous Hold/Release update request. content Main fields • Trade date, clearing member ID, GCM ID, clearing account, exchange reference, x-clear order reference, MIC, Hold/Release status, quantity, owner reference according to the request; additionally, the request processing status Error code and error message, if applicable File type Fixed length data file **Delivery SFTP** mode File naming <4 char environment e.g. "PROD" or "TEST"> + <HLDRLS> + <4 char Clearing Member ID> + DDMMYY + <3 digit seg no> + < Literal RESPONSE> convention



51.1 OWNIUPDT - Ownership Update/Correction Request at the Gross Trade Level

| Main content | The clearing member or its settlement agent must send OWNIUPDT to x-clear to update the default ownership reference. | | |
|------------------------|--|--|--|
| Main fields | Ownership indicator, trade date, clearing member ID, GCM ID, clearing account, exchange reference, x-clear order reference, MIC, quantity Old and new ownership reference | | |
| File type | Fixed length data file | | |
| Input mode | • SFTP | | |
| File naming convention | <4 char environment e.g. "PROD" or "TEST"> + < OWINUPDT > + <4 char Clearing Member ID> + DDMMYY + <3 digit seq no> | | |



51.2 OWINUPDT - x-clear's Response of Ownership Update/Correction request

Main x-clear sends the response to clearing member or its settlement agent on the status of the previous Ownership Update request. content Main fields Ownership indicator, trade date, clearing member ID, GCM ID, clearing account, exchange reference, x-clear order reference, MIC, quantity Old and new ownership reference according to the request; additionally, the request processing status File type Fixed length data file **Delivery SFTP** mode File naming <4 char environment e.g. "PROD" or "TEST"> + < Literal OWINUPDT > + <4 char convention Clearing Member ID> + DDMMYY + <3 digit seg no> + < Literal RESPONSE>



52.1 OWPSUPDT - Ownership Update/Correction Request at Position Level

Main The clearing member or its settlement agent must send OWPSUPDT to x-clear to update the default ownership reference at the position level. content The ownership update request can be applied to positions from a single gross instruction or across multiple gross instructions. Main fields Ownership indicator, trade date, clearing member ID, GCM ID, clearing account, trade side, ISIN, quantity, old and new ownership reference Fixed length data file File type Input mode **SFTP** File naming <4 char environment e.g. "PROD" or "TEST"> + < OWPSUPDT > + <4 char Clearing convention Member ID> + DDMMYY + <3 digit seg no>



52.2 OWPSUPDT - Response for Ownership Update/Correction Request at Position Level

Main x-clear sends the response to the clearing member or its settlement agent on the status of the previous ownership update request at the position level. content Main fields Ownership indicator, trade date, clearing member ID, GCM ID, clearing account, trade side, ISIN, quantity Old and new ownership reference according to the request; additionally the request processing status Error code and error message, if applicable · Fixed length data file File type **Delivery SFTP** mode File naming <4 char environment e.g. "PROD" or "TEST"> + < Literal OWPSUPDT > + <4 char Clearing Member ID> + DDMMYY + <3 digit seg no> + < Literal RESPONSE> convention



I. Appendices Appendices

- 1. Applicability of Messages and Reports
- 2. Essential Links



Appendix 1: Applicability of Messages and Reports

- Clearing and fee reporting: applicable for all trading venues
- Trade and settlement reporting: see table below

| No. | Message / Report | Equities including ETFS | | Swiss bonds traded at XSWX |
|-----|------------------|----------------------------------|--------------------------------------|--------------------------------------|
| | | Settlement Netting by SIX SIS 1) | Settlement Netting by SIX x-clear 2) | Settlement Netting by SIX x-clear 2) |
| 1 | MT518 | ű | ű | û |
| 2 | RDXO434 | ű | ű | ŭ |
| 3 | RDXO534 3) | ů | ŭ | û |
| 4 | RDXO422 | ů | ű | ũ |
| 5 | RDXO435 | ů | ű | ů |
| 6 | RDXO535 3) | ū | ű | û |
| 7 | RDXO436 | ů | ŭ | ü |
| 8 | RDXO437 | ů | ű | ŭ |
| 9 | RVXO443 | ű | ű | ű |
| 10 | MT54x | ů | ű | ů |
| 11 | MT578 | ů | ű | ů |
| 12 | MT548 | ů | ű | ů |



¹⁾ Settlement netting by SIX SIS applies only to Swiss equity transactions from SSX including SLS.

²⁾ Settlement netting by SIX x-clear applies to all equity transactions (see SIX x-clear Form 002A).

³⁾ Applicable to the Spanish market only.

Appendix 2: Further Relevant Links for Reporting

Form 002B: Member Reporting

https://www.six-group.com/dam/download/securities-services/clearing/info-center/forms/six-x-clear/clr-form-002b-x-clear-cssi-member-reporting-en.pdf

SIX x-clear Business Partner Specifications (BP Specs)

<u>www.six-group.com</u> > Private > SECOM > Business Partner Specifications > SIX x-clear Business Partner Specifications - Volume 5

Sample Reports

https://www.six-group.com/en/products-services/securities-services/clearing/infocenter.html#scrollTo=member_reporting

• SFTP Interface Specifications

<u>www.six-group.com</u> > Private > SECOM > Business Partner Specifications > SIX SIS Technical Interfaces - Volume 3 > File Transfer Interface Specifications

webMAX Product Family

<u>www.six-group.com</u> > Private > Technological Connectivity



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