



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

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

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# 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 content	<ul style="list-style-type: none"><li>• Clearing member's own trades executed/canceled on the trading venues</li><li>• NCM's trades executed/canceled</li></ul>
Main fields	<ul style="list-style-type: none"><li>• Exchange reference, trade reference, place of trade, trade date, settlement date, trading venue identifier, ISIN, trade volume, settlement amount</li></ul>
Delivery mode	<ul style="list-style-type: none"><li>• Swift</li><li>• CC Link/webMAX Professional</li><li>• SIS Web Services</li></ul>
Time schedule	<ul style="list-style-type: none"><li>• Real-time</li></ul>
Options	<ul style="list-style-type: none"><li>• All trading venues</li><li>• Specified trading venues</li></ul>

## 2. RDXO434: Cleared Trade Details (CSV)

Main content	<ul style="list-style-type: none"><li>• Cleared gross trades received by x-clear from trading venues on the trading day</li><li>• The intraday report contains information on trades between the last reporting timeline and the current reporting timeline.</li></ul>
Main fields	<ul style="list-style-type: none"><li>• Exchange reference, trade date, settlement date, trading venue identifier, ISIN, trade volume, settlement amount, NCM identifier</li><li>• The net reference for Spanish gross trades will be spaces</li></ul>
Delivery mode	<ul style="list-style-type: none"><li>• SFTP</li><li>• WebBox</li></ul>
Time schedule	<ul style="list-style-type: none"><li>• End of Day</li><li>• Intraday: hourly</li></ul>
Options	<ul style="list-style-type: none"><li>• Own trades, all NCM trades or specified NCM trades</li><li>• Specific product or all products</li></ul>

### 3. RDXO534: Spanish Market Gross Instructions

#### - Current Day Updates (CSV)

Main content	<ul style="list-style-type: none"><li>• 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</li><li>• Intraday report: information on trades between the last and current reporting timeline</li></ul>
Main fields	<ul style="list-style-type: none"><li>• Exchange reference, trade date, settlement date, trading venue identifier, ISIN, trade volume, settlement amount, NCM identifier, ownership reference</li></ul>
Delivery mode	<ul style="list-style-type: none"><li>• SFTP</li><li>• WebBox</li></ul>
Time schedule	<ul style="list-style-type: none"><li>• End of Day</li><li>• Intraday: hourly</li></ul>
Options	<ul style="list-style-type: none"><li>• Own trades, all NCM trades or specified NCM trades</li><li>• Specific product or all products</li></ul>

## 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 content	<ul style="list-style-type: none"><li>• Open positions in member's house and client clearing accounts</li><li>• Clearing members may choose Option 2 to receive details of the open transactions behind their open positions.</li></ul>
Main fields	<ul style="list-style-type: none"><li>• Information per clearing account:<ul style="list-style-type: none"><li>– Sum of the open amounts in CHF across all asset classes</li><li>– Total initial margin and variation margin in CHF across all asset classes</li><li>– Open quantity, open amounts (CHF), initial margin (CHF), variation margin (CHF) per ISIN and settlement currency combination</li></ul></li><li>• The open position details (see above) for NCMs can be obtained by using Option 3.</li></ul>
Delivery mode	<ul style="list-style-type: none"><li>• Swift</li><li>• CC Link/webMAX Professional</li><li>• SIS Web Services</li></ul>
Time schedule	<ul style="list-style-type: none"><li>• End of Day</li></ul>
Options	<ol style="list-style-type: none"><li>1. Open position details</li><li>2. Open position details with list of open transactions</li><li>3. Open position details of all NCMs</li></ol>

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

Main content	<ul style="list-style-type: none"> <li>• Open positions in member's house and client clearing accounts at asset class level</li> <li>• Clearing members may choose Option 2 to receive details of the open transactions behind their open positions.</li> <li>• If the asset class is not specified, the statement of open positions will be reported for all asset classes.</li> </ul>
Main fields	<ul style="list-style-type: none"> <li>• Information per clearing account: <ul style="list-style-type: none"> <li>– Sum of the open amounts in CHF across all asset classes</li> <li>– Total initial margin and variation margin in CHF across all asset classes</li> <li>– Open quantity, open amounts (CHF), initial margin (CHF), variation margin (CHF) per ISIN and settlement currency combination</li> </ul> </li> <li>• The open position details (see above) for NCMs can be obtained by using Option 3.</li> </ul>
Delivery mode	<ul style="list-style-type: none"> <li>• Swift</li> <li>• CC Link/webMAX Professional</li> <li>• SIS Web Services</li> </ul>
Time schedule	<ul style="list-style-type: none"> <li>• End of Day</li> </ul>
Options	<ol style="list-style-type: none"> <li>1. Open position details</li> <li>2. Open position details with list of open transactions</li> <li>3. Open position details of all NCMs</li> </ol>

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

Main content	<ul style="list-style-type: none"><li>• 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</li></ul>
Main fields	<ul style="list-style-type: none"><li>• Information per member at the level of credit group, clearing account and asset class:<ul style="list-style-type: none"><li>– Total margin requirement in CHF</li><li>– Total variation margin in CHF</li><li>– Total initial margin in CHF after applying risk coefficient and lambda</li><li>– Initial margin (clean)</li><li>– Incremental initial margin due to lambda factor risk coefficient</li></ul></li></ul>
Delivery mode	<ul style="list-style-type: none"><li>• Swift</li><li>• CC Link/webMAX Professional</li><li>• SIS Web Services</li></ul>
Time schedule	<ul style="list-style-type: none"><li>• End of Day</li></ul>
Options	<ol style="list-style-type: none"><li>1. Own total margin requirement details of GCM/ICM</li><li>2. Total margin requirements of all NCMs of a GCM</li></ol>

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

Main content	<ul style="list-style-type: none"><li>• Clearing member credit group details</li></ul>
Main fields	<ul style="list-style-type: none"><li>• Market value (CHF), collateral value (CHF) of the margin account and the utilizations (CHF) at the credit group level of the member</li><li>• Collateral details</li><li>• Unused collateral (CHF) available at the credit group level</li></ul>
Delivery mode	<ul style="list-style-type: none"><li>• CC Link/webMAX Professional</li><li>• SIS Web Services</li></ul>
Time schedule	<ul style="list-style-type: none"><li>• Beginning of Day</li></ul>
Options	<ul style="list-style-type: none"><li>• None</li></ul>

## 8. RPXL020: Clearing Member Collateral Report (Print)

Main content	<ul style="list-style-type: none"><li>The collateral details provided by the clearing member</li></ul>
Main fields	<ul style="list-style-type: none"><li>Custody collateral account details, money account balance details, as well as market value (CHF) and collateral value (CHF) details</li></ul>
Delivery mode	<ul style="list-style-type: none"><li>CC Link/webMAX Professional</li><li>SIS Web Services</li></ul>
Time schedule	<ul style="list-style-type: none"><li>Beginning of Day</li></ul>
Options	<ul style="list-style-type: none"><li>None</li></ul>

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

Main content	<ul style="list-style-type: none"><li>The open position details of an NCM to a GCM at asset class level</li></ul>
Main fields	<ul style="list-style-type: none"><li>Open positions, open amount (CHF), initial margin (CHF), variation margin (CHF) at ISIN and currency level</li><li>Summarized margin details for each asset class and across all asset classes</li></ul>
Delivery mode	<ul style="list-style-type: none"><li>CC Link/webMAX Professional</li><li>SIS Web Services</li></ul>
Time schedule	<ul style="list-style-type: none"><li>End of Day</li></ul>
Options	<ul style="list-style-type: none"><li>None</li></ul>

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

Main content	<ul style="list-style-type: none"><li>The current default contribution of a clearing member at the Exchange group level and the default fund requirement for the following month.</li></ul>
Main fields	<ul style="list-style-type: none"><li>Exchange group details, default fund requirement (CHF) and the current default fund contribution (CHF)</li></ul>
Delivery mode	<ul style="list-style-type: none"><li>CC Link/webMAX Professional</li><li>SIS Web Services</li></ul>
Time schedule	<ul style="list-style-type: none"><li>Beginning of month</li></ul>
Options	<ul style="list-style-type: none"><li>None</li></ul>

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

Main content	<ul style="list-style-type: none"><li>• Notification to the GCMs with information on the synthetic use of the default fund requirement for the following month</li></ul>
Main fields	<ul style="list-style-type: none"><li>• The percentage of each NCM's default fund requirement in total default fund collected for a GCM</li></ul>
Delivery mode	<ul style="list-style-type: none"><li>• CC Link/webMAX Professional</li><li>• SIS Web Services</li></ul>
Time schedule	<ul style="list-style-type: none"><li>• Beginning of month</li></ul>
Options	<ul style="list-style-type: none"><li>• None</li></ul>



## 12. RPXL310: Concentration Risk Details Report (Print)

Main content	<ul style="list-style-type: none"><li>Concentration risk details of a clearing member for all margin and default fund collateral</li></ul>
Main fields	<ul style="list-style-type: none"><li>Concentration risk parameters monitored by x-clear</li><li>Member's usage limit and exceedance details for all concentration parameters, if any</li></ul>
Delivery mode	<ul style="list-style-type: none"><li>CC Link/webMAX Professional</li><li>SIS Web Services</li></ul>
Time schedule	<ul style="list-style-type: none"><li>Beginning of Day</li></ul>
Options	<ul style="list-style-type: none"><li>None</li></ul>

# 13. RLXL290: LME Distribution to Clearing Member

Main content	<ul style="list-style-type: none"><li>LME distribution for clearing members in Excel format</li></ul>
Main fields	<ul style="list-style-type: none"><li>LME requirement (CHF) based on initial margin (CHF) and percentage of share LME requirement</li></ul>
Delivery mode	<ul style="list-style-type: none"><li>WebBox</li></ul>
Time schedule	<ul style="list-style-type: none"><li>Intraday / EoD</li></ul>
Options	<p>Reporting of LME requirements for a given:</p> <ol style="list-style-type: none"><li>Clearing member at NCM level</li><li>Clearing member and at NCM level during BOD (BOD only)</li><li>Clearing member at NCM level during LME distribution (only redistribution)</li><li>Clearing member at NCM level during x-clear collateral revaluation (cyclic timeline: 10:00 and 16:00)</li></ol>

## 14. RVXL291: LME Distribution to Clearing Member

Main content	<ul style="list-style-type: none"><li>LME distribution for clearing members</li></ul>
Main fields	<ul style="list-style-type: none"><li>LME requirement (CHF) based on initial margin (CHF) and percentage of share LME requirement</li></ul>
Delivery mode	<ul style="list-style-type: none"><li>WebBox</li></ul>
Time schedule	<ul style="list-style-type: none"><li>BOD / Intraday</li></ul>
Options	<p>Reporting of LME requirements for a given:</p> <ol style="list-style-type: none"><li>1. Clearing member at NCM level</li><li>2. Clearing member and at NCM level during BOD (BOD only)</li><li>3. Clearing member at NCM level during LME distribution (only redistribution)</li><li>4. Clearing member at NCM level during x-clear collateral revaluation (Cyclic timeline: 10:00 and 16:00)</li></ol>

## 15. RVXL292: Intraday/EOD Margin

Main content	<ul style="list-style-type: none"><li>• Margin report for members</li></ul>
Main fields	<ul style="list-style-type: none"><li>• Overview of margin, default and LME collateral per clearing member together with the previous requirement and an included calculation after haircut</li></ul>
Delivery mode	<ul style="list-style-type: none"><li>• SFTP, WebBox</li></ul>
Time schedule	<ul style="list-style-type: none"><li>• Intraday / EoD</li></ul>
Options	Collateral Type: Margin, LME, DF, All Specific NCM, All NCMs, Total (GCM and all NCMs)

## 16. RVXO451: Buy-in Pre-Notification

Main content	<ul style="list-style-type: none"><li>• Buy-in pre-notification to clearing members</li></ul>
Main fields	<ul style="list-style-type: none"><li>• Details to identify potential upcoming trades at buy-in risk (name, ID, currency, order issuer, quantity, price, settlement date, buy-in date, and more)</li></ul>
Delivery mode	<ul style="list-style-type: none"><li>• SFTP</li></ul>
Time schedule	<ul style="list-style-type: none"><li>• 14:00 CET</li></ul>
Options	All NCMs, Specific NCM, All

## 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

Main content	<ul style="list-style-type: none"><li>• Margin and collateral details at the credit group level</li></ul>
Main fields	<ul style="list-style-type: none"><li>• Credit group details for the requested credit group</li><li>• For each credit group number, the details include the utilization of the house and client clearing accounts in CHF, the total utilization for the credit group, the available and unused collateral, the clean credit limit and the margin account.</li></ul>
Queries	<ul style="list-style-type: none"><li>• 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 &gt; Queries.</li></ul>
Delivery mode	<ul style="list-style-type: none"><li>• CC Link/webMAX Professional</li><li>• SIS Web Services</li></ul>
Time schedule	<ul style="list-style-type: none"><li>• Real-time</li></ul>

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

Main content	<ul style="list-style-type: none"><li>The collateral details for the specified credit group of the clearing member</li></ul>
Main fields	<ul style="list-style-type: none"><li>Collateral details for the requested credit group</li><li>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.</li></ul>
Queries	<ul style="list-style-type: none"><li>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 &gt; Queries.</li></ul>
Delivery mode	<ul style="list-style-type: none"><li>CC Link/webMAX Professional</li><li>SIS Web Services</li></ul>
Time schedule	<ul style="list-style-type: none"><li>Real-time</li></ul>



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

Main content	<ul style="list-style-type: none"><li>• Custody collateral details for the specified custody collateral account of the clearing member</li></ul>
Main fields	<ul style="list-style-type: none"><li>• Collateral details for the requested custody account</li><li>• The total collateral value and market value available in CHF at the custody account level</li><li>• The collateral value and market value available in CHF at the ISIN level.</li></ul>
Queries	<ul style="list-style-type: none"><li>• 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 &gt; Queries.</li></ul>
Delivery mode	<ul style="list-style-type: none"><li>• CC Link/webMAX Professional</li><li>• SIS Web Services</li></ul>
Time schedule	<ul style="list-style-type: none"><li>• Real-time</li></ul>

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

Main content	<ul style="list-style-type: none"> <li>A clearing member's open position details at the clearing account and unit stock level</li> </ul>
Main fields	<ul style="list-style-type: none"> <li>Information at the clearing member level: <ul style="list-style-type: none"> <li>Total initial margin in CHF across all asset classes</li> <li>Total variation margin in CHF across all asset classes</li> </ul> </li> <li>Information at the clearing account and ISIN level: <ul style="list-style-type: none"> <li>Open quantity</li> <li>Open amount in the settlement currency</li> <li>Open amount (CHF)</li> <li>Initial margin (CHF) and variation margin (CHF)</li> </ul> </li> </ul>
Queries	<ul style="list-style-type: none"> <li>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 &gt; Queries.</li> </ul>
Delivery mode	<ul style="list-style-type: none"> <li>CC Link/webMAX Professional</li> <li>SIS Web Services</li> </ul>
Time schedule	<ul style="list-style-type: none"> <li>Real-time</li> </ul>
Options	<ol style="list-style-type: none"> <li>Own open position details</li> <li>Open position details of a specified NCM or all NCMs</li> </ol>

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

Main content	<ul style="list-style-type: none"> <li>The bucket details of a clearing member</li> </ul>
Main fields	<ul style="list-style-type: none"> <li>Information at the clearing account level <ul style="list-style-type: none"> <li>Total initial margin in CHF across all asset classes</li> <li>Total variation margin in CHF across all asset classes</li> </ul> </li> <li>Information at the clearing account and bucket level <ul style="list-style-type: none"> <li>Initial margin percentage</li> <li>Initial margin and variation margin (CHF)</li> </ul> </li> </ul>
Queries	<ul style="list-style-type: none"> <li>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 &gt; Queries.</li> </ul>
Delivery mode	<ul style="list-style-type: none"> <li>CC Link/webMAX Professional</li> <li>SIS Web Services</li> </ul>
Time schedule	<ul style="list-style-type: none"> <li>Real-time</li> </ul>
Options	<ol style="list-style-type: none"> <li>Own margin details</li> <li>Margin details of a specified NCM or all NCMs</li> </ol>

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

Main content	<ul style="list-style-type: none"> <li>A clearing member's open position details at the bucket level</li> </ul>
Main fields	<ul style="list-style-type: none"> <li>Information at the clearing account level: <ul style="list-style-type: none"> <li>Total initial margin in CHF across all asset classes</li> <li>Total variation margin in CHF across all asset classes</li> </ul> </li> <li>Information per clearing account and bucket: <ul style="list-style-type: none"> <li>Initial margin percentage</li> <li>ISIN</li> <li>Open quantity</li> <li>Open amount in the settlement currency</li> <li>Initial margin (CHF) and variation margin (CHF)</li> </ul> </li> </ul>
Queries	<ul style="list-style-type: none"> <li>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 &gt; Queries.</li> </ul>
Delivery mode	<ul style="list-style-type: none"> <li>CC Link/webMAX Professional</li> <li>SIS Web Services</li> </ul>
Time schedule	<ul style="list-style-type: none"> <li>Real-time</li> </ul>
Options	<ol style="list-style-type: none"> <li>Own open position details</li> <li>Open position details of a specified NCM or all NCMs</li> </ol>

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

Main content	<ul style="list-style-type: none"> <li>The asset class level open position details of a clearing member at the clearing account and unit stock level</li> </ul>
Main fields	<ul style="list-style-type: none"> <li>Information at the clearing account level: <ul style="list-style-type: none"> <li>Total open amounts in CHF across all asset classes</li> <li>Total initial margin and variation margin in CHF across all asset classes</li> <li>Total open amounts in CHF for a specified asset class</li> <li>Total initial margin and total variation margin in CHF for a specified asset class</li> </ul> </li> <li>Information at the clearing account and ISIN level: <ul style="list-style-type: none"> <li>Open quantity</li> <li>Open amount in the settlement currency</li> <li>Initial margin (CHF) and variation margin (CHF)</li> </ul> </li> </ul>
Queries	<ul style="list-style-type: none"> <li>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 &gt; Queries.</li> </ul>
Delivery mode	<ul style="list-style-type: none"> <li>CC Link/webMAX Professional</li> <li>SIS Web Services</li> </ul>
Time schedule	<ul style="list-style-type: none"> <li>Real-time</li> </ul>
Options	<ol style="list-style-type: none"> <li>Own open position details</li> <li>Open position details of a specified NCM or all NCMs</li> </ol>

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

<b>Main content</b>	<ul style="list-style-type: none"> <li>The asset class level open position details of a clearing member at the clearing account and unit stock level</li> </ul>
<b>Main fields</b>	<ul style="list-style-type: none"> <li>Information at the clearing account level: <ul style="list-style-type: none"> <li>Total open amounts in CHF across all asset classes</li> <li>Total initial margin and total variation margin in CHF across all asset classes</li> <li>Total open amounts in CHF for a specified asset class</li> <li>Total initial margin and total variation margin in CHF for a specified asset class</li> </ul> </li> <li>Information at the clearing account and ISIN level <ul style="list-style-type: none"> <li>Open quantity</li> <li>Open amount in the settlement currency</li> <li>Initial margin and variation margin in CHF</li> </ul> </li> </ul>
<b>Queries</b>	<ul style="list-style-type: none"> <li>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 &gt; Queries.</li> </ul>
<b>Delivery mode</b>	<ul style="list-style-type: none"> <li>CC Link/webMAX Professional</li> <li>SIS Web Services</li> </ul>
<b>Time schedule</b>	<ul style="list-style-type: none"> <li>Real-time</li> </ul>
<b>Options</b>	<ol style="list-style-type: none"> <li>Own open position details</li> <li>Open position details of a specified NCM or all NCMs</li> </ol>

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

Main content	<ul style="list-style-type: none"> <li>The bucket details at the asset class level of a clearing member</li> </ul>
Main fields	<ul style="list-style-type: none"> <li>The query contains the following information at clearing account level <ul style="list-style-type: none"> <li>Total open amounts in CHF across all asset classes</li> <li>Total initial margin and total variation margin in CHF across all asset classes</li> <li>Total open amounts in CHF for a specific asset class</li> <li>Total initial margin and total variation margin in CHF for a specified asset class</li> </ul> </li> <li>Information at the clearing account and bucket level: <ul style="list-style-type: none"> <li>Initial margin percentage</li> <li>Initial margin (CHF) and variation margin (CHF)</li> </ul> </li> </ul>
Queries	<ul style="list-style-type: none"> <li>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 &gt; Queries.</li> </ul>
Delivery mode	<ul style="list-style-type: none"> <li>CC Link/webMAX Professional</li> <li>SIS Web Services</li> </ul>
Time schedule	<ul style="list-style-type: none"> <li>Real-time</li> </ul>
Options	<ol style="list-style-type: none"> <li>Own margin details</li> <li>Margin details of a specified NCM or all NCMs</li> </ol>

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

Main content	<ul style="list-style-type: none"> <li>Asset class level open position details for a clearing member at the bucket level</li> </ul>
Main fields	<ul style="list-style-type: none"> <li>Information at the clearing account level: <ul style="list-style-type: none"> <li>Total open amounts in CHF across all asset classes</li> <li>Total initial margin and total variation margin in CHF across all asset classes</li> <li>Total open amounts in CHF for a specified asset class</li> <li>Total initial margin and total variation margin in CHF for a specified asset class</li> </ul> </li> <li>Information at the clearing account and bucket level: <ul style="list-style-type: none"> <li>Initial margin percentage</li> <li>ISIN</li> <li>Open quantity</li> <li>Open amount in the settlement currency</li> <li>Initial margin (CHF) and variation margin (CHF)</li> </ul> </li> </ul>
Queries	<ul style="list-style-type: none"> <li>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 &gt; Queries.</li> </ul>
Delivery mode	<ul style="list-style-type: none"> <li>CC Link/webMAX Professional</li> <li>SIS Web Services</li> </ul>
Time schedule	<ul style="list-style-type: none"> <li>Real-time</li> </ul>
Options	<ol style="list-style-type: none"> <li>Own open position details</li> <li>Open position details of a specified NCM or all NCMs</li> </ol>



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

Main content	<ul style="list-style-type: none"><li>• A clearing member's total margin requirements at the credit group, clearing account and asset class levels.</li></ul>
Main fields	<ul style="list-style-type: none"><li>• Total margin requirement in CHF</li><li>• Total variation margin in CHF</li><li>• Total initial margin in CHF (after applying risk coefficient and lambda)</li><li>• Initial margin (clean)</li><li>• Incremental initial margin due to lambda</li><li>• Incremental initial margin due to risk coefficient</li></ul>
Queries	<ul style="list-style-type: none"><li>• 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 &gt; Queries.</li></ul>
Delivery mode	<ul style="list-style-type: none"><li>• CC Link/webMAX Professional</li><li>• SIS Web Services</li></ul>
Time schedule	<ul style="list-style-type: none"><li>• Real-time</li></ul>
Options	<ol style="list-style-type: none"><li>1. Own open position details</li><li>2. Open position details of a specified NCM or all NCMs</li></ol>

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

Main content	<ul style="list-style-type: none"><li>• The weighted average gross open amount details of a clearing member for any calendar day within the last 90 days</li><li>• The weighted average gross open amount for NCMs is based on the assumption that trades and claims of NCMs settling at Euroclear UK &amp; Ireland will always be settled on the intended settlement date.</li></ul>
Main fields	<ul style="list-style-type: none"><li>• Information for clearing member at the NCM level<ul style="list-style-type: none"><li>– Weighted average gross open amount in CHF</li><li>– NCM ID</li></ul></li></ul>
Queries	<ul style="list-style-type: none"><li>• 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 &gt; Queries.</li></ul>
Delivery mode	<ul style="list-style-type: none"><li>• CC Link/webMAX Professional</li><li>• SIS Web Services</li></ul>
Time schedule	<ul style="list-style-type: none"><li>• Real-time</li></ul>
Options	<ol style="list-style-type: none"><li>1. Own details</li><li>2. Detail of the specified NCM or all NCMs</li></ol>

## 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	<ul style="list-style-type: none"><li>• Sent to the clearing member whenever the group utilization percentage reaches or exceeds the pre-information utilization percentage.</li></ul>
Main fields	<ul style="list-style-type: none"><li>• Information per clearing member:<ul style="list-style-type: none"><li>– Clearing member identification</li><li>– Credit group details</li><li>– Percentage of pre-info utilizations</li><li>– House account and client account utilizations in CHF</li><li>– Percentage of total utilization</li><li>– Collateral available</li><li>– Unused collateral</li></ul></li></ul>
Delivery mode	<ul style="list-style-type: none"><li>• Swift</li><li>• CC Link/webMAX Professional</li><li>• SIS Web Services</li></ul>
Time schedule	<ul style="list-style-type: none"><li>• Real-time</li></ul>
Options	<ul style="list-style-type: none"><li>• None</li></ul>

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

Main content	<ul style="list-style-type: none"><li>• Sent to GCMs whenever the NCM utilization percentage reaches or exceeds the pre-information utilization percentage.</li></ul>
Main fields	<ul style="list-style-type: none"><li>• Information per clearing member:<ul style="list-style-type: none"><li>– Clearing member identification</li><li>– NCM identification</li><li>– Percentage of pre-info utilizations</li><li>– Percentage of total utilization</li><li>– NCM margin limit in CHF</li><li>– NCM total margin amount in CHF</li><li>– NCM total open amount in CHF</li></ul></li></ul>
Delivery mode	<ul style="list-style-type: none"><li>• Swift</li><li>• CC Link/webMAX Professional</li><li>• SIS Web Services</li></ul>
Time schedule	<ul style="list-style-type: none"><li>• Real-time</li></ul>
Options	<ul style="list-style-type: none"><li>• None</li></ul>

## 31. MT503: Collateral Claim (Swift)

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

## 32. MT900: Confirmation of Debit (Swift)

Main content	<ul style="list-style-type: none"><li>• Notification for clearing member of a debit booking to their money account</li></ul>
Main fields	<ul style="list-style-type: none"><li>• Information per clearing member:<ul style="list-style-type: none"><li>– Account identification</li><li>– Value date, debit currency and amount</li></ul></li></ul>
Delivery mode	<ul style="list-style-type: none"><li>• Swift</li><li>• CC Link/webMAX Professional</li><li>• SIS Web Services</li></ul>
Time schedule	<ul style="list-style-type: none"><li>• Real-time</li></ul>
Options	<ul style="list-style-type: none"><li>• None</li></ul>

### 33. MT910: Confirmation of Credit (Swift)

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



## 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 content	<ul style="list-style-type: none"><li>• For all markets: gross vs. net settlement instruction details at EoD on trade date</li><li>• Further content for the Spanish market:<ul style="list-style-type: none"><li>– 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.</li><li>– No intraday report from ISD to ISD+5 for the Spanish market if members do not use the “Hold” and “Release” functionality.</li></ul></li></ul>
Main fields	<ul style="list-style-type: none"><li>• Net reference, trade date, settlement date, trading venue identifier, ISIN, trade volume, settlement amount, NCM identifier, etc.</li></ul>
Delivery mode	<ul style="list-style-type: none"><li>• Swift</li><li>• CC Link/webMAX Professional</li><li>• SIS Web Services</li></ul>
Time schedule	<ul style="list-style-type: none"><li>• End of Day (for all markets)</li><li>• Intraday (Spanish market only)</li></ul>
Options	<ol style="list-style-type: none"><li>1. Own trades, all NCM trades or specified NCM trades</li><li>2. Specified asset class or all asset classes</li><li>3. End of Day (for all markets)</li><li>4. Intraday for the Spanish market instructions</li><li>5. For the Spanish market: pseudo netted instructions</li></ol>

## 35. RDXO435: Settlement Instruction Details (CSV)

Main content	<ul style="list-style-type: none"><li>• EoD report (for all markets): settlement instructions generated on the current business day</li><li>• Intraday report (Spanish market only): details of settlement instructions when the member's Release request has been processed from ISD to ISD+5</li></ul>
Main fields	<ul style="list-style-type: none"><li>• 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.</li></ul>
Delivery mode	<ul style="list-style-type: none"><li>• SFTP</li><li>• WebBox</li></ul>
Time schedule	<ul style="list-style-type: none"><li>• EoD: for non-Spanish settlements on trade date, for Spanish settlements on ISD-1</li><li>• Intraday: only for Spanish settlements from ISD to ISD+5</li></ul>
Options	<ul style="list-style-type: none"><li>• Own trades, all NCM trades or specified NCM trades</li><li>• Specified asset class or all asset classes</li></ul>

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

Main content	<ul style="list-style-type: none"><li>• The pseudo settlement instructions of the Spanish market generated due to the periodic pseudo netting process</li></ul>
Main fields	<ul style="list-style-type: none"><li>• 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.</li></ul>
Delivery mode	<ul style="list-style-type: none"><li>• SFTP</li><li>• WebBox</li></ul>
Time schedule	<ul style="list-style-type: none"><li>• End of Day</li><li>• Intraday</li></ul>
Options	<ul style="list-style-type: none"><li>• Own trades, all NCM trades or specified NCM trades</li><li>• Specified asset class or all asset classes</li></ul>

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

Main content	<ul style="list-style-type: none"><li>• All settlement instructions that have status changes on the given day</li></ul>
Main fields	<ul style="list-style-type: none"><li>• 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.</li></ul>
Delivery mode	<ul style="list-style-type: none"><li>• SFTP</li><li>• WebBox</li></ul>
Time schedule	<ul style="list-style-type: none"><li>• End of Day</li><li>• Intraday, hourly</li></ul>
Options	<ul style="list-style-type: none"><li>• Own trades, all NCM trades or specified NCM trades</li><li>• Specified asset class or all asset classes</li><li>• Settlement instructions with status change between ISD and actual settlement date</li><li>• Settlement instructions with status change between trade date and actual settlement date</li><li>• Settlement instructions regardless of status change between trade date and actual settlement date</li><li>• Settlement instructions regardless of status change between ISD and actual settlement date</li></ul>

## 38. RDXO437: Unsettled Settlement Instructions (Swift)

Main content	<ul style="list-style-type: none"><li>• Reports the unsettled trade details on or after the intended settlement date.</li></ul>
Main fields	<ul style="list-style-type: none"><li>• 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.</li></ul>
Delivery mode	<ul style="list-style-type: none"><li>• SFTP</li><li>• WebBox</li></ul>
Time schedule	<ul style="list-style-type: none"><li>• End of Day</li></ul>
Options	<ul style="list-style-type: none"><li>• Own trades, all NCM trades or specified NCM trades</li><li>• Specified asset class or all asset classes</li></ul>

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

Main content	<ul style="list-style-type: none"><li>• Reports the status of settlement instructions until the settlement instruction is settled or canceled.</li></ul>
Main fields	<ul style="list-style-type: none"><li>• 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.</li></ul>
Delivery mode	<ul style="list-style-type: none"><li>• SFTP</li></ul>
Time schedule	<ul style="list-style-type: none"><li>• Intraday, hourly</li></ul>
Options	<ul style="list-style-type: none"><li>• Specified asset class or all asset classes</li></ul>

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

Main content	<ul style="list-style-type: none"><li>• Status intimations to clearing members for trades and settlements on creation and cancellation</li><li>• Not sent for status change and final settlement of a settlement instruction</li></ul>
Main fields	<ul style="list-style-type: none"><li>• Trade details such as trade status, net reference, exchange reference, trade date, settlement date, trading venue identifier, ISIN, trade volume, settlement amount, etc.</li></ul>
Delivery mode	<ul style="list-style-type: none"><li>• Swift</li><li>• CC Link/webMAX Professional</li><li>• SIS Web Services</li></ul>
Time schedule	<ul style="list-style-type: none"><li>• End of Day</li></ul>
Options	<ul style="list-style-type: none"><li>• All trading venues or specified trading venues</li><li>• One or multiple options as below:<ul style="list-style-type: none"><li>– Real-time trade acceptance intimation</li><li>– Real-time trade cancellation intimation from the trading venue</li><li>– End of Day gross trade cancellation due to netting</li><li>– End of Day gross settlement intimation</li><li>– End of Day net settlement intimation</li></ul></li></ul>



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

Main content	<ul style="list-style-type: none"><li>• 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:<ul style="list-style-type: none"><li>– MT540: Receive Free of Payment Instruction from x-clear</li><li>– MT541: Receive against Payment Instruction from x-clear</li><li>– MT542: Deliver Free of Payment Instruction from x-clear</li><li>– MT543: Deliver against Payment Instruction from x-clear</li></ul></li></ul>
Main fields	<ul style="list-style-type: none"><li>• Net settlement instruction details such as net reference, exchange reference, trade date, settlement date, trading venue identifier, ISIN, trade volume, settlement amount, etc.</li></ul>
Delivery mode	<ul style="list-style-type: none"><li>• Swift</li><li>• CC Link/webMAX Professional</li><li>• SIS Web Services</li></ul>
Time schedule	<ul style="list-style-type: none"><li>• End of Day</li></ul>
Options	<ul style="list-style-type: none"><li>• All trading venues or specified trading venues</li></ul>

## 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)

<b>Main content</b>	<ul style="list-style-type: none"><li>• Structured fee invoice information on counters and fees for services provided by SIX SIS and SIX x-clear</li><li>• Cover sheet with client address, charging currency and method, and the RM</li><li>• Management summary by business area and service group that provides a high-level overview of fees and key volumes</li><li>• Market view showing AuC with fees and settlement transactions volumes with fees</li><li>• Fee code view listing all fee codes with counters and fees</li><li>• Performance and history with graphs of key drivers over 12 months</li></ul>
<b>Main fields</b>	<ul style="list-style-type: none"><li>• Gross fee, net fee, net fee before VAT</li><li>• Gross price, average unit fee, net price (before VAT) and net fee including VAT, if applicable</li></ul>
<b>Delivery mode</b>	<ul style="list-style-type: none"><li>• Secured email</li><li>• WebBox</li></ul>
<b>Time schedule</b>	<ul style="list-style-type: none"><li>• Monthly</li></ul>

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

<b>Main fields</b>	<ul style="list-style-type: none"><li>Detailed fee invoice</li></ul>
<b>Main content</b>	<ul style="list-style-type: none"><li>Fee code, market and additional parameters (EAN) across all services provided by SIX x-clear</li><li>Service group, business area, quantity, gross fee, net fee before VAT, VAT, net fee after VAT</li></ul>
<b>Time schedule</b>	<ul style="list-style-type: none"><li>Secured email</li><li>WebBox</li></ul>
<b>Delivery mode</b>	<ul style="list-style-type: none"><li>Monthly</li></ul>

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

<b>Main content</b>	<ul style="list-style-type: none"><li>• Report for GCMs</li><li>• x-clear fee service details per NCM ranked by NCM ID</li></ul>
<b>Main fields</b>	<ul style="list-style-type: none"><li>• BP NCM name, fee code, fee code name, market, counter, gross fee and net fee before VAT, and total gross fee and net fee before VAT per NCM</li></ul>
<b>Delivery mode</b>	<ul style="list-style-type: none"><li>• Secured email</li><li>• WebBox</li></ul>
<b>Time schedule</b>	<ul style="list-style-type: none"><li>• Monthly</li></ul>

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

<b>Main content</b>	<ul style="list-style-type: none"><li>• Monthly summary of late and failed settlements (i.e. updated daily), including third-party fees</li></ul>
<b>Main fields</b>	<ul style="list-style-type: none"><li>• 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</li></ul>
<b>Delivery mode</b>	<ul style="list-style-type: none"><li>• Secured email</li><li>• WebBox</li></ul>
<b>Time schedule</b>	<ul style="list-style-type: none"><li>• Daily</li><li>• Monthly</li></ul>

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

<b>Main content</b>	<ul style="list-style-type: none"><li>• Monthly recap of manual fee bookings (i.e. updated daily)</li></ul>
<b>Main fields</b>	<ul style="list-style-type: none"><li>• Fee code, fee code name, market, currency, amount, D/C (debit/credit), fee amount (CHF), reason and remarks I, confirmation date</li><li>• Where applicable, SECOM reference or order number, ISIN, quantity, reason and remarks II, booking serial number and user name</li></ul>
<b>Delivery mode</b>	<ul style="list-style-type: none"><li>• Secured email</li><li>• WebBox</li></ul>
<b>Time schedule</b>	<ul style="list-style-type: none"><li>• Daily</li><li>• Monthly</li></ul>

## 47. RVFE120: Basis of Fee Computation (CSV)

<b>Main content</b>	<ul style="list-style-type: none"><li>• Sent to members to provide the basis for a member's fee calculation for each trade date, exchange and product.</li><li>• Includes transaction counter per trade date and member's chosen venue and product level fee calculation basis.</li></ul>
<b>Delivery mode</b>	<ul style="list-style-type: none"><li>• SFTP</li><li>• WebBox</li></ul>
<b>Time schedule</b>	<ul style="list-style-type: none"><li>• Daily</li><li>• Monthly</li></ul>



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

<b>Main content</b>	<ul style="list-style-type: none"><li>• Monthly fee invoice sent physically to client as proof of VAT paid to SIX SIS and SIX x-clear</li><li>• Reporting client address, reporting month, subtotal fee codes with VAT and without VAT both for SIX SIS and SIX x-clear</li><li>• Listing SIX SIS fee codes and SIX x-clear fee codes</li><li>• Showing gross fee without VAT, fee payable before VAT, VAT, fee payable with/after VAT and VAT rate in %</li></ul>
<b>Delivery mode</b>	<ul style="list-style-type: none"><li>• Secured email</li></ul>
<b>Time schedule</b>	<ul style="list-style-type: none"><li>• Monthly</li></ul>

## 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

<b>Main content</b>	<ul style="list-style-type: none"><li>• 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 part.</li></ul>
<b>Main fields</b>	<ul style="list-style-type: none"><li>• Trade date, clearing member ID, GCM ID, exchange reference, x-clear order reference, MIC, quantity</li><li>• Old and new clearing account, old and new settlement account</li></ul>
<b>File type</b>	<ul style="list-style-type: none"><li>• Fixed length data file</li></ul>
<b>Input mode</b>	<ul style="list-style-type: none"><li>• SFTP</li></ul>
<b>File naming convention</b>	<ul style="list-style-type: none"><li>• &lt;4 char environment e.g. "PROD" or "TEST"&gt; + &lt; ACCTUPD &gt; + &lt;4 char Clearing Member ID&gt; + DDMMYY + &lt;3 digit seq no&gt;</li></ul>

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

<b>Main content</b>	<ul style="list-style-type: none"><li>• x-clear sends the response to the clearing member or its settlement agent on the status of the previous account update request.</li></ul>
<b>Main fields</b>	<ul style="list-style-type: none"><li>• Trade date, clearing member ID, GCM ID, exchange reference, x-clear order reference, MIC, quantity</li><li>• Old and new clearing account, old and new settlement account according to the request; also the processing status of the request</li><li>• Error code and error message, if applicable</li></ul>
<b>File type</b>	<ul style="list-style-type: none"><li>• Fixed length data file</li></ul>
<b>Delivery mode</b>	<ul style="list-style-type: none"><li>• SFTP</li></ul>
<b>File naming convention</b>	<ul style="list-style-type: none"><li>• &lt;4 char environment e.g. "PROD" or "TEST"&gt; + &lt; ACCTUPD &gt; + &lt;4 char Clearing Member ID&gt; + DDMMYY + &lt;3 digit seq no&gt; + &lt; Literal RESPONSE&gt;</li></ul>

## 50.1 HLDRLS - Hold/Release Request

<b>Main content</b>	<ul style="list-style-type: none"><li>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.</li></ul>
<b>Main fields</b>	<ul style="list-style-type: none"><li>Trade date, clearing member ID, GCM ID, clearing account, exchange reference, x-clear order reference, MIC, Hold/Release status, quantity, owner reference</li></ul>
<b>File type</b>	<ul style="list-style-type: none"><li>Fixed length data file</li></ul>
<b>Input mode</b>	<ul style="list-style-type: none"><li>SFTP</li></ul>
<b>File naming convention</b>	<ul style="list-style-type: none"><li>&lt;4 char environment e.g. "PROD" or "TEST"&gt; + &lt; HLDRLS &gt; + &lt;4 char Clearing Member ID&gt; + DDMMYY + &lt;3 digit seq no&gt;</li></ul>

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

<b>Main content</b>	<ul style="list-style-type: none"><li>• x-clear sends the response to the clearing member or its settlement agent on the status of the previous Hold/Release update request.</li></ul>
<b>Main fields</b>	<ul style="list-style-type: none"><li>• 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</li><li>• Error code and error message, if applicable</li></ul>
<b>File type</b>	<ul style="list-style-type: none"><li>• Fixed length data file</li></ul>
<b>Delivery mode</b>	<ul style="list-style-type: none"><li>• SFTP</li></ul>
<b>File naming convention</b>	<ul style="list-style-type: none"><li>• &lt;4 char environment e.g. "PROD" or "TEST"&gt; + &lt;HLDRLS&gt; + &lt;4 char Clearing Member ID&gt; + DDMMYY + &lt;3 digit seq no&gt; + &lt; Literal RESPONSE&gt;</li></ul>

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

<b>Main content</b>	<ul style="list-style-type: none"><li>• The clearing member or its settlement agent must send OWNIUPDT to x-clear to update the default ownership reference.</li></ul>
<b>Main fields</b>	<ul style="list-style-type: none"><li>• Ownership indicator, trade date, clearing member ID, GCM ID, clearing account, exchange reference, x-clear order reference, MIC, quantity</li><li>• Old and new ownership reference</li></ul>
<b>File type</b>	<ul style="list-style-type: none"><li>• Fixed length data file</li></ul>
<b>Input mode</b>	<ul style="list-style-type: none"><li>• SFTP</li></ul>
<b>File naming convention</b>	<ul style="list-style-type: none"><li>• &lt;4 char environment e.g. "PROD" or "TEST"&gt; + &lt; OWINIUPDT &gt; + &lt;4 char Clearing Member ID&gt; + DDMMYY + &lt;3 digit seq no&gt;</li></ul>

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

<b>Main content</b>	<ul style="list-style-type: none"><li>• x-clear sends the response to clearing member or its settlement agent on the status of the previous Ownership Update request.</li></ul>
<b>Main fields</b>	<ul style="list-style-type: none"><li>• Ownership indicator, trade date, clearing member ID, GCM ID, clearing account, exchange reference, x-clear order reference, MIC, quantity</li><li>• Old and new ownership reference according to the request; additionally, the request processing status</li></ul>
<b>File type</b>	<ul style="list-style-type: none"><li>• Fixed length data file</li></ul>
<b>Delivery mode</b>	<ul style="list-style-type: none"><li>• SFTP</li></ul>
<b>File naming convention</b>	<ul style="list-style-type: none"><li>• &lt;4 char environment e.g. "PROD" or "TEST"&gt; + &lt; Literal OWINUPDT &gt; + &lt;4 char Clearing Member ID&gt; + DDMMYY + &lt;3 digit seq no&gt; + &lt; Literal RESPONSE&gt;</li></ul>



## 52.1 OWPSUPDT - Ownership Update/Correction Request at Position Level

<b>Main content</b>	<ul style="list-style-type: none"><li>• The clearing member or its settlement agent must send OWPSUPDT to x-clear to update the default ownership reference at the position level.</li><li>• The ownership update request can be applied to positions from a single gross instruction or across multiple gross instructions.</li></ul>
<b>Main fields</b>	<ul style="list-style-type: none"><li>• Ownership indicator, trade date, clearing member ID, GCM ID, clearing account, trade side, ISIN, quantity, old and new ownership reference</li></ul>
<b>File type</b>	<ul style="list-style-type: none"><li>• Fixed length data file</li></ul>
<b>Input mode</b>	<ul style="list-style-type: none"><li>• SFTP</li></ul>
<b>File naming convention</b>	<ul style="list-style-type: none"><li>• &lt;4 char environment e.g. "PROD" or "TEST"&gt; + &lt; OWPSUPDT &gt; + &lt;4 char Clearing Member ID&gt; + DDMMYY + &lt;3 digit seq no&gt;</li></ul>

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

<b>Main content</b>	<ul style="list-style-type: none"><li>• 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.</li></ul>
<b>Main fields</b>	<ul style="list-style-type: none"><li>• Ownership indicator, trade date, clearing member ID, GCM ID, clearing account, trade side, ISIN, quantity</li><li>• Old and new ownership reference according to the request; additionally the request processing status</li><li>• Error code and error message, if applicable</li></ul>
<b>File type</b>	<ul style="list-style-type: none"><li>• Fixed length data file</li></ul>
<b>Delivery mode</b>	<ul style="list-style-type: none"><li>• SFTP</li></ul>
<b>File naming convention</b>	<ul style="list-style-type: none"><li>• &lt;4 char environment e.g. "PROD" or "TEST"&gt; + &lt; Literal OWPSUPDT &gt; + &lt;4 char Clearing Member ID&gt; + DDMMYY + &lt;3 digit seq no&gt; + &lt; Literal RESPONSE&gt;</li></ul>

# 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	MTS18				ü				ü				ü
2	RD XO434				ü				ü				ü
3	RD XO534 3)				ü				ü				ü
4	RD XO422				ü				ü				ü
5	RD XO435				ü				ü				ü
6	RD XO535 3)				ü				ü				ü
7	RD XO436				ü				ü				ü
8	RD XO437				ü				ü				ü
9	RV XO443				ü				ü				ü
10	MTS4x				ü				ü				ü
11	MTS78				ü				ü				ü
12	MTS48				ü				ü				ü

<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).

<sup>3)</sup> 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)  
[www.six-group.com](http://www.six-group.com) > 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/info-center.html#scrollTo=member\\_reporting](https://www.six-group.com/en/products-services/securities-services/clearing/info-center.html#scrollTo=member_reporting)
- SFTP Interface Specifications  
[www.six-group.com](http://www.six-group.com) > Private > SECOM > Business Partner Specifications > SIX SIS Technical Interfaces - Volume 3 > File Transfer Interface Specifications
- webMAX Product Family  
[www.six-group.com](http://www.six-group.com) > Private > Technological Connectivity

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