CCP for Equity and Fixed Income Instruments

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Revision history

Date	Version	Description	Author
December 20, 2013	1.0	Initial version	BME Clearing IT
July 4, 2014	1.1	Change Request	BME Clearing IT
November 21, 2014	1.2	Change Request	BME Clearing IT
March 23, 2015	1.3	Change Request	BME Clearing IT
June 5, 2015	1.4	Change Request	BME Clearing IT
November 27, 2015	1.5	Change Request	BME Clearing IT
September 23, 2016	1.6	September 2016 Production Release	BME Clearing IT
November 24, 2016	1.7	Addition of fields regarding the Fixed Income Segment and changes in Equity segment for adaptation to T2S.	BME Clearing IT
May 18, 2017	1.8	Additional changes due to adaptation to T2S	BME Clearing IT
December 1, 2017	1.9	Changes in valued values of trading capacity field.	BME Clearing IT
February 6, 2018	1.11	Changes due to the new account structure.	BME Clearing IT
February 15, 2020	1.17	Changes in messages MT518 and MT535 for the Fixed Income segment	BME Clearing IT

Modifications made in last revisión

Outlined below are the main changes from the documentation v1.11 published on February 6, 2018:

- Changes for the Fixed Income segment:

  - Message MT518: new block B2, new field in block B and new field in block C.
  - Message MT535: new block B1a.

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1.Introduction

1.1.Description of ISO 15022 messaging

The following ISO messages are defined for the following functionalities:

- MT 518 Information on Trades registered in the CCP

- MT 535 Information on outstanding Balances per Security, Settlement Date and Position Account

- MT 538 Information on updating of Trade data

- MT 530 Holding/Release of Trades

- MT 548 Result of trades

- MT598 Supervision Information

- MT598 Communication of non accepted messages

1.2.Structure of ISO formats

Messages in ISO format are permitted with the following structure:

- Header data, common for all ISO messages:
    - {1: Basic Header Block}
    - {2: Application Header Block}
    - {3: User Header Block}
- Specific message data (block 4, Text Block or Body)
- Control data (Trailer Block, block 5)

1.3.Conventions and terminology used in this document

The following terminology is used in the descriptions of the different formats defined in the following sections:

(1)	(2)	M/O (3)	(4)	(5)	(6)

(1) Field number

(2) Field name

(3) Required field indicator

    a. **M**andatory (field required)

    b. **O**ptional (field optional)

(4) Field format / TAG as per SWIFT ISO15022:

a. Field format:

- X(n) -> Alphanumerical field with n fixed positions
- N(n) -> Numerical field with n fixed positions

b. TAG, the terminology and conventions defined by SWIFT in its Handbooks are used in the field format descriptions.

The most commonly used concepts are summarised hereon:

- *Field length specifications:*

NOMENCLATURE	MEANING
n	Maximum n characters
n!	n exact characters
n*m	n lines with a maximum of m characters each

- *Field length specifications:*

NOMENCLATURE	MEANING
n	Numbers from 0 to 9
a	Upper case letters from A to Z
x	Any character permitted by SWIFT, including upper and lower case
c	Upper case letters from A to Z and numbers
d	Numbers from 0 to 9 with a comma separating decimals

- *Additional conventions:*

Nomenclature	Meaning
[ ]	The field described between square brackets is optional

(5) Permitted values / SWIFT ISO15022 qualifier

(6) Remarks / SWIFT ISO15022 format

For example, the following format is used to describe the ISO message header blocks:

	Field name	M/O	Format TAG	Permitted values	Remarks
1	Start Block	M	X(1)	{	

The following format is used to describe the content of block 4:

	Field name	M/O	Format	Permitted values	Remarks
1	Message Reference	M	:20C:	:SEME//	16x

2.ISO message headers

The message header is the same for all proprietary messages and identifies the Origin (logical) and Destination (logical) of the message, and the Member sending or receiving it.

The contents of the different blocks comprising ISO messaging are described hereon:

Block 1 is to be completed as follows:

	Field name	M/O	Format TAG	Permitted values	Remarks
	Description of Block 1				
1	Start Block	M	X(1)	{	
2	Block Identifier	M	X(2)	1:	
3	Application Identifier	M	X(1)	F	
4	Service Identifier	M	X(2)	01	
5	Origin/Destination Identification	M	X(12)		This field identifies the following depending on whether the message is inward or outward: • Sender • Receiver respectively Includes the BIC 11 of the message sender or receiver: • Positions 1 to 8 correspond to the issuer's BIC 8; positions 10 to 12 to the Branch Code • Position 9 corresponds to the Logical Terminal (SWIFT). This field will not be validated In communications sent to or received by the CCP, this field will always be informed with the BIC code of the Participating Entity that owns the message.
6	Session Number	M	N(4)		
7	Sequence Number	M	N(6)		
8	Block End	M	X(1)	}	

Block 2 is to be completed in two different ways depending on whether the message is sent or received by an Entity.

Field name	M/O	Format TAG	Permitted values	Remarks
Description of Block 2				**Entity to Gate**
1 Start Block	M	X(1)	{	
2 Block Identifier	M	X(2)	2:	
3 Input Identifier	M	X(1)	I	Input to Gate
4 Message Code	M	X(3)		Code identifying message
5 Destination Identification	M	X(12)		Includes the BIC 11 of the message receiver: - Positions 1 to 8 correspond to the receiver's BIC 8; positions 10 to 12 to the Branch Code. In communications sent to the CCP, the Branch Code is supplemented by the CCP Segment code (see Table 1 of the document Codification Tables) with the value "X" in the final position. - Position 9 corresponds to the Logical Terminal (SWIFT). This field will not be validated
6 Priority	M	X(1)	N	"N" must be entered Not taken into account, but must be completed
7 Delivering Monitoring	O	X(1)		Optional, not taken into account
8 Obsolescence Period	O	X(1)		Optional, not taken into account
9 Block End	M	X(1)	}	

	Field name	M/O	Format TAG	Permitted values	Remarks
	Description of Block 2				**Gate to Entity**
1	Start Block	M	X(1)	{	
2	Block Identifier	M	X(2)	2:	
3	Output Identifier	M	X(1)	O	Output for Gate
4	Message Code	M	X(3)		Code identifying message
5	Local time when message sent	M	X(4)	HHMM	
6	Date message sent	M	X(6)	YYMMDD	
7	Sender Indentification	M	X(12)		Includes the BIC 11 of the message sender: • Positions 1 to 8 correspond to the receiver's BIC 8; positions 10 to 12 to the Branch Code. In communications sent by the CCP, the Branch Code is supplemented by the CCP Segment code (see Table 1 of the document Codification Tables) with the value "X" in the final position • Position 9 corresponds to the Logical Terminal (SWIFT). This field will not be validated
8	Session Number	M	N(4)		
9	Sequence Number	M	N(6)		
10	Date message issued	M	N(6)	YYMMDD	
11	Time message issued	M	N(4)	HHMM	
12	Priority	M	X(1)	N	"N" must be entered Not taken into account, but must be completed
13	Block End	M	X(1)	}	

Block 3 is required to identify the user of the messages sent by the Entity to the CCP. The Entity's user shall be identified in this block in the CCP's replies to a specific user.

	Field name	M/O	Format TAG	Permitted values	Remarks
	Description of Block 3				
1	Start Block	M/O	X(1)	{	This block must be completed on entry into the CCP.
2	Block Identifier	M	X(2)	3:	
3	User	M	{103:3!x}		Where 3!x contains the entity user code in the CCP For outgoing messages, it will be informed with XXX value intended for all the users.
4	Priority	O	{113:4!a}		Optional, not taken into account
5	User Reference	O	{108:16x}		Optional, not taken into account
6	Validation Indicator	O	{119:8c}		Optional, not taken into account
7	Block End	M	X(1)	}	

3.Data block

Block 4 contains trading information and is structured as follows:

	Field name	M/O	Format TAG	Permitted values	Remarks
	Description of Block 4			**Gate to Entity**	
1	Start Block	M	X(1)	{	
2	Block Type	M	X(2)	4:	
3	Field Delimiter <CRLF>				
4	Tag+Field 1				
5	Field Delimiter <CRLF>				
6	Tag+Field 2				
7	Field Delimiter <CRLF>				
8	Tag+Field 3				
9	Field Delimiter <CRLF>				
10	....				
11	....				
12	....				
13	....				
14	Tag+Field n				
15	Field Delimiter <CRLF>				
16	Block End	M	X(1)	}	

4.Control data

Block 5 is not taken into account, and if completed it must be done so in accordance with the formal specifications defined by SWIFT.

Each block commences with the sequence of characters {5: and ends with the character}. If one of the fields within the {} control characters is activated in one of the blocks, these must be closed logically. For example, if the following is entered:

{5:{MAC:00000000}{PAC:00000000}{CHK:AC7190547265D}}

The Gate accepts block 5, but if the following is entered:

{5:{MAC:00000000{PAC:00000000}{CHK:AC7190547265D}}

The message is returned as erroneous, as the MAC tag is missing.

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5.Trades registered in the CCP

MT518 –Information concerning Trades registered at the CCP	
Description	This format is used to confirm the registration of Trades (as per Table 4 of the "Codification tables" document) in Position Accounts
Issuer	CCP
Recipients	Settlement Participants

5.1.Description of message MT518: Information concerning Trades registered at the CCP

5.1.1.Block A: Start General Data

	FIELD NAME	M/O	TAG	QUALIFIER	FORMAT
	Block A Start General Data	M	:16R:		GENL
1	Message Reference	M	:20C:	:SEME//	16x
2	Message function and sub-function	M	:23G:	NEWM PREA	[/4!c]
3	Processing Date/Time	M	:98C:	:PREP//	8!n6!n
4	Trade Type	M	:22F:	:TRTR//	4!c
	Sub-block A1.1 Start Linkage	M	:16R:		LINK
5	CCP register identifier	M	:20C:	:TRRF//	16x
	Sub-block A1.1 End Linkage	M	:16S:		LINK
	Sub-block A1.2 Start Linkage	O	:16R:		LINK
6	Previous CCP register identifier	M	:20C:	:RELA//	16x
	Sub-block A1.2 End Linkage	O	:16S:		LINK
	Sub-block A1.3 Start Linkage	O	:16R:		LINK
7	Initial register identifier number	M	:20C:	:COMM//	16x
	Sub-block A1.3 End Linkage	O	:16S:		LINK
	Sub-block A.4 Start Linkage	O	:16R:		LINK
8	Order number allocated by the trading platform	M	:20C:	:PROG//	16x
	Sub-block A1.4 End Linkage	O	:16S:		LINK
	Sub-block A.5 Start Linkage	O	:16R:		LINK
9	Market Order Id.	M	:20C:	:MAST//	16x
	Sub-block A1.4 End Linkage	O	:16S:		LINK
	Block A End General Data	M	:16S:		GENL

5.1.2.Block B. Start Trade Data

	FIELD NAME	M/O	TAG	QUALIFIER	FORMAT
	Block B Start Trade Data	M	:16R:		CONFDET
10	Trade Date	M	:98A:	:TRAD//	8!n
11	Intended Settlement Date	M	:98A:	:SETT//	8!n
12	Price	M	:90A :90B	:DEAL//	4!c/15d 4!c/3!a15d
13	Trading Platform	O	:94B:	:TRAD//	EXCH/30x
14	Cash Amount	M	19A	:SETT//	/[N]3!a15d
15	Side	M	:22H:	:BUSE//	SELL BUYI
16	Payment Indicator	M	:22H:	:PAYM//	4!c
17	Position Indicator	M	:22F:	:PROC//	4!c
	Block B1 Start Participant Data	M	:16R:		CONFPRTY
18	Member	M	:95R: :95P:	:4!c/BMCL/ :4!c//	34x 4!a2!a2!c[3!c]
19	Position Account	M	:97A:	:SAFE//	35x
20	Additional information	O	:70E:	: DECL//	4*35x
21	Capacity Indicator	O	:22F:	:TRCA//	4!c
	Block B1 End Participant Data	M	:16S:		CONFPRTY
	Block B1 Start Participant Data	M	:16R:		CONFPRTY
22	Clearing Member	M	95R: :95P:	:CLBR/BMCL/ :CLBR//	34x 4!a2!a2!c[3!c]
	Block B1 End Participant Data	M	:16S:		CONFPRTY
	Block B1 Start Participant Data	O	:16R:		CONFPRTY
23	Trading Member	M	95R: :95P:	:INBR/BMCL/ :INBR//	34x 4!a2!a2!c[3!c]
	Block B1 End Participant Data	O	:16S:		CONFPRTY
24	Quantity of Security	M	:36B:	:CONF//	4!c/15d
25	Security ISIN	M	:35B:		ISIN1!e12!c
	Block B2 Start Financial Data	O	:16R:		FIA
26	Fixed interest rate	O	: 92A:	:INTR//	[N]15d
	Block B2 End Financial Data	O	:16S:		FIA
27	Unique Trade Identifier	O	:70E:	:TPRO//	4*35x
	Block B End Trade Data	M	:16S:		CONFDET

5.1.3. Block C: Start Settlement Data

	FIELD NAME	M/O	TAG	QUALIFIER	FORMAT
	Block C Start Settlement Data	M	:16R:		SETDET
1	CCP Trade type	M	:22F:	:REGT/BMCL/	4!c
2	Instruction Type	M	:22F:	:SETR/BMCL/	4!c
3	Settlement Cycle	O	:22F:	:SETS/BMCL/	4!c
4	SFT type	O	:22F:	:REPT/BMCL/	4!c
	Block C1 Start Participant Data	M	:16R:		SETPRTY
5	Settlement Place (CSD)	M	:95P:	:PSET//	4!a2!a2!c[3!c]
6	CSD Trade Settlement Instruction Number	O	:20C:	:PROC//	16x
7	Corporate Action Reference	O	:70D:	:REGI//	4*35x
	Block C1. End Participant Data	M	:16S		SETPRTY
	Block C1 Start Participant Data	M	:16R:		SETPRTY
8	Settlement Participant	M	:95R: :95P:	:4!c/BMCL/ :4!c//	34x 4!a2!a2!c[3!c]
9	Security Account	M	:97A:	:SAFE//	35x
	Block C1. End Participant Data	M	:16S		SETPRTY
	Block C3. Start Commission Data	O	:16R:		AMT
10	Brokerage amount	M	:19A:	:EXEC//	[N]3!a15d
	Block C3. End Commission Data	O	:16S:		AMT
	Block C End Settlement Data	M	:16S:		SETDET

5.1.4.Block E. Additional information for trade linking

	FIELD NAME	M/O	TAG	QUALIFIER	FORMAT
	Block E Start **Additional Information for** **trade linking**	O	:16R:		REPO
1	Common trade reference	M	:20C:	:REPO//	16x
	Block E End **Additional Information for** **trade linking**	O	:16S:		REPO

5.2.Further information of message MT518: Information concerning a Trade registered at the CCP

#	Field	Contents
	Block A Start General Data	**GENL**
1	Message Reference	Unique Message Reference The structure for this message is: **YYMMDD9999999999** where **YYMMDD** is the session date and **9999999999** a unique number for the session date.
2	Message function and sub-function	In case of a held trade it contains PREA Otherwise, it contains NEWM
3	Processing Date/Time	Date and time entered by the message issuer Format: YYYYMMDDHHMMSS
4	Trade Transaction Type	Always entered with value TRAD
	Sub-block A1.1 Start Linkage	LINK
5	CCP registrer identifier	Contains the CCP register identifier
	Sub-block A1.1 End Linkage	LINK
	Sub-block A1.2 Start Linkage	LINK Optional block
6	Previous CCP register identifier	Contains the Previous CCP register identifier
	Sub-block A1.2 End Linkage	LINK
	Sub-block A1.3 Start Linkage	LINK Optional block
7	Initial register identifier number	Initial register identifier number
	Sub-block A1.3 End Linkage	LINK
	Sub-block A.4 Start Linkage	LINK Optional block
8	Order number allocated by the trading platform	Entered for multilateral trades: Format: YYMMDD999999999 Where: • YYMMDD is the order date • 999999999 is the order number For bilateral trades (Iberclear) Reported with the match reference
	Sub-block A1.4 End Linkage	LINK
	Sub-block A.5 Start Linkage	LINK Optional block

#	Field	Contents
9	Market Order Id.	Reported for executions using multilateral platforms Format: YYMMDD999999999 Where: • YYAAMMDD is the order date • 999999999 is the order number Only apply for Equity segment
	Sub-block A1.5 End Linkage	LINK
	Block A End General Data	GENL
	Block B Start Trade Data	CONFDET
10	Trade Date	Trade Date Format: YYYYMMDD
11	Theoretical settlement date	Theoretical Settlement Date Format: YYYYMMDD
12	Price	Option A (YIEL) for prices expressed as a percentage: 4!c/15d Option B (ACTU) for prices expressed as unit amounts per share: 4!c/3!a15d Zero if not reported in some operations ECC In the event that the actual amount is negative, the price must be considered negative.
13	Trading Platform	MIC of Trading Platform
14	Cash Amount	Trade cash amount [N]: character indicating minus sign. Only entered when the cash amount is negative 3!a: currency code. "EUR″ entered for euros 15d is the amount. Can use up to 15 numerical characters (including commas and decimal points)
15	Side	Side (Side of the Securities Position) Reported using: • SELL for sells • BUYI for buys
16	Payment Indicator	Values reported: • APMT: Against payment • FREE: Free of payment
17	Position Indicator	Values reported: • CLOP Close Position (field 6 referring to the Trade being closed) • OPEP Open Position

#	Field	Contents
	Block B1 Start Participant Data	CONFPRTY
18	Member	In function of the side: Buy-side Trades reported using: • Option R :BUYR/BMCL/34x (CCP Member Code) • Option P: BUYR//BIC of Member Sell-side Trades reported using: • Option R: SELL/BMCL/34x (CCP Member Code) • Option P: SELL//BIC of Member
19	Position Account	Reported with Position Account
20	Additional Information:	Completed as follows for multilateral trades: • Client Reference reported in the order (16x) is entered in first line, value NONE is entered if this does not exist. • External Reference reported in the order (16x) is entered in second line, value NONE is entered if this does not exist. Completed as follows for bilateral Trades (Iberclear): • CCV entered in the first line, value NONE entered if this does not exists. • Custodian party entered in the second line, value NONE entered if this does not exists.
21	Capacity Indicator	Corresponds to the Capacity Indicator reported in the Market Order Values reported: Before MIFID-II: • PRIN : Proprietary Account • MLTF: Third-party Account • MKTM: Specialist WIth MIFID-II: • PRIN : MTCH • MLTF: AOTC • CPRN: DEAL Only apply for Equity segment
	Block B1 End Participant Data	CONFPRTY
	Block B1 Start Participant Data	CONFPRTY
22	Clearing Member	Clearing Member
	Block B1 End Participant Data	CONFPRTY

#	Field	Contents
	Block B1 Start Participant Data	CONFPRTY
23	Trading Member	Trading Member of the Trading Platform
	Block B1 End Participant Data	CONFPRTY
24	Quantity of Securities	Volume of securities in the Trade Information must be provided on whether the securities are expressed in terms of their quantity or Nominal value. The Quantity or Nominal value of the securities is entered up to a maximum of 15 numerical characters, including commas and decimal points The following is completed: • FAMT(Nominal value) + Quantity, maximum two decimal places • UNIT(Securities) + Quantity, up to a maximum of 14 decimal places A comma is included as the last character if the quantity has no decimal places Field defined as optional. Not completed for some CCP Trades
25	Security ISIN	ISIN code
	Block B1 Start Financial Data	FIA
26	Fixed interest rate	It contains the fixed interest rate. Only apply for Fixed Income segment
	Block B1 End Financial Data	FIA
27	Unique Trade Identifier	It contains the Unique Trade Identifier (52 positions), and will be filled as follows: • First line will contain the first 35 characters of the UTI. • Second line will contain the rest. Only apply for Fixed Income segment.
	Block B End Trade Data	CONFDET
	Block C Start Settlement Data	SETDET
28	Trade Type	ECC's internal Operation code: OPEX It is informed as fixed 'OPE' value plus the ECC's internal Operation type. See Table 4 in the "Codification tables" document
29	Instruction Type	Type of Settlement Instruction: IXXX It is informed with the fixed 'I' value plus three additional characters indicating the Settlement Instruction type. DVP = Delivery versus payment

#	Field	Contents
		RVP = Receipt versus payment DWP = Delivery with payment DFP = Delivery free of payment RFP = Receipt free of payment PWD = Payment free of delivery ROC = Instructions for payment free of delivery with zero cash RWP = Receipt with payment Value NONE entered if the instruction type is not reported
30	Settlement Cycle	Identification of Settlement Cycle: CLQX Contains the number of the Settlement Cycle to which the Settlement Instruction is sent It is informed with the fixed 'CLQ' value plus one additional carácter which identifies the Settlement Cycle.
31	SFT type	It contains the SFT type: BUSE: buy/sell trade REPO: repo trade NONE: Not applicable Only apply for Fixed Income segment
	Block C1 Start Participant Data	SETPRTY
32	Settlement Place (CSD)	BIC of the CSD
33	CSD Trade Settlement Instruction Number	Register Identifier assigned by the CSD to the settlement instruction
34	Corporate Action Reference	Corporate Action Reference entered in the first line for Adjustments due to Corporate Actions
	Block C1 End Participant Data	SETPRTY
	Block C1 Start Participant Data	SETPRTY
35	Settlement Participant	Buy-side instruction reported using: REAG Receiving participant: • Option R :REAG/BMCL/34x (Code of receiving CCP Participant) • Option P: REAG//BIC code of receiving Participant Sell-side instruction reported using: DEAG Delivering participant • Option R :DEAG/BMCL/34x (Code of delivering CCP Participant) • Option P: DEAG//BIC code of delivering Participant In case you do not report the Participating Entity be reported value: NONE with option R

#	Field	Contents
36	Participant Securities Account	The Participant's Securities Account code with the CSD NONE: In the event that the report has no value Securities Participant will be informed.
	Block C1 End Participant Data	SETPRTY
	Block C3. Start Commission Data	AMT
37	Brokerage Amount	Brokerage Amount of Trading Member [N]: Character indicating negative sign. It applies for negative amount only. 3!a: Currency Code. It is informed with fixed "EUR" value for "Euro" currency. 15d is the amount. There is reserved space for up to 15 numeric characters (including comma and decimal ones)
	Block C End Settlement Data	SETDET
	Block E Start Additional Information for trade linking	REPO Optional block
38	Common trade reference	For a Netting / Aggregation trade, contains the CCP trade identifier of the Settlement Instruction. For a repo trade, it contains the common reference of trades linking the return of the repo (only apply for Fixed Income segment).
	Block E End Additional Information for trade linking	REPO

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6. Position account Balance

MT 535 – Information concerning outstanding Balances at the CCP per Security/Settlement Date/ and Position Account
Description	This format is used to communicate outstanding Balances per Trading Date (only Equity segment), Settlement Date, Position Account and ISIN
Issuer	CCP
Recipients	Settlement Participants

6.1.Description of message MT535: Information concerning outstanding Balances at the CCP per Security, Settlement Date and Position Account

6.1.1.Block A: Start General Data

	FIELD NAME	M/O	TAG	QUALIFIER	FORMAT
	Field name	M/O	TAG	Qualifier	Format
	Block A Start General Data	M	:16R:		GENL
1	Page Number Continuation Indicator	M	:28E:		5n/4!c
2	Message Reference	M	:20C:	:SEME//	16x
3	Message function and sub-function	M	:23G:	NEWM	[/4!c]
4	Processing Date/Time	M	:98C:	:PREP//	8!n6!n
5	Intended Settlement date	M	:98A:	:STAT//	8!n
6	Statement Frequency Indicator	M	:22F:	:SFRE/BMCL/	4!c
7	Complete/Updates Indicator	M	:22F:	:CODE//	COMP
8	Statement Type	M	:22F:	:STTY//	ACCT
9	Balance Type Indicator	M	:22F:	:STBA//	TRAD
10	Settlement Participant	M	:95R:	:ACOW/BMCL/	34x
			:95P:	:ACOW//	4!a2!a2!c[3!c]
11	Settlement Account	M	:97A:	:SAFE//	35x
12	Activity Indicator	M	:17B:	:ACTI//	Y
13	Additional Holdings Indicator	M	:17B:	:CONS//	N
	Block A End General Data	M	:16S:		GENL

6.1.2.Block B. Start Sub-account

	FIELD NAME	M/O	TAG	QUALIFIER	FORMAT
	Block B Start Sub-account	**M**	**:16R:**		**SUBSAFE**
14	Clearing Member	M	:95R:	:ACOW/BMCL/	34x
15	Position Account	M	:97A:	:SAFE//	35x
16	Settlement Place (CSD)	M	:94F:	:SAFE//NCSD/	4!a2!a2!c[3!c]
	Sub-block B1 Start Security	**M**	**:16R:**		**FIN**
17	Security ISIN	M	:35B:		ISIN1!e12!c
18	Total Securities	M	:93B:	:AGGR/	4!c/[N]15d
	Sub-block B1a Start Financial Data	**O**	**:16R:**		**FIA**
19	SFT type	M	:22F:	:FORM/BMCL/	4!c
	Sub-block B1a End Financial Data	**O**	**:16S:**		**FIA**
	Sub-block B1b Start Net buy balance	**O**	**:16R:**		**SUBBAL**
20	Total Securities	M	:93B:	:PENR//	4!c/[N]15d
21	Trade Date	O	:98A:	:PRIC//	8!n
22	Cash Amount	O	:19A:	:BOOK//	[N]3!a15d
	Sub-block B1b End Net Buy Balance	**O**	**:16S:**		**SUBBAL**
	Sub-block B1b Start Net Sell Balance	**O**	**:16R:**		**SUBBAL**
23	Total Securities	M	:93B:	:PEND//	4!c/[N]15d
24	Trade Date	O	:98A:	:PRIC//	8!n
25	Cash Amount	O	:19A:	:BOOK//	[N]3!a15d
	Sub-block B1b End Net Sell Balance	**O**	**:16S:**		**SUBBAL**
	Sub-block B1b Start Hold	**O**	**:16R:**		**SUBBAL**
26	Total Securities held	M	:93B:	:BLOK//	4!c/[N]15d
27	Trade Date	M	:98A:	:PRIC//	8!n
28	Cash Amount held	O	:19A:	:BOOK//	[N]3!a15d
	Sub-block B1b End Hold	**O**	**:16S:**		**SUBBAL**
	Sub-block B1b Start Balance Receipt for Adjustments	**O**	**:16R:**		**SUBBAL**
29	Total Securities	M	:93B:	:PECA//	4!c/[N]15d
30	Trade Date	O	:98A:	:PRIC//	8!n
31	Cash Amount	O	:19A:	:BOOK//	[N]3!a15d

	FIELD NAME	M/O	TAG	QUALIFIER	FORMAT
	Sub-block B1b End Balance Receipt for Adjustments	**O**	**:16S:**		**SUBBAL**
	Sub-block B1b Start Balance Deliver for Adjustments	**O**	**:16R:**		**SUBBAL**
32	Total Securities	M	:93B:	:PEDA//	4!c/[N]15d
33	Trade Date	O	:98A:	:PRIC//	8!n
34	Cash Amount	O	:19A:	:BOOK//	[N]3!a15d
	Sub-block B1b End Balance Deliver for Adjustments	**O**	**:16S:**		**SUBBAL**
	Sub-block B1b Start Other Balances	**O**	**:16R:**		**SUBBAL**
35	Total Securities	M	:93B:	:OTHR//	4!c/[N]15d
	Sub-block B1b1 Start Details Other Balances	**O**	**:16R:**		**BREAK**
36	Balance Type	M	:13B:	:LOTS/BMCL/	30x
37	Securities	O	:93B:	:LOTS//	4!c/[N]15d
38	Trade Date	O	:98A:	:LOTS//	8!n
39	Cash Amount	O	:19A:	:BOOK//	[N]3!a15d
	Sub-block B1b1 End Details other balances	**O**	**:16S:**		**BREAK**
	Sub-block B1b End Other balances	**O**	**:16S:**		**SUBBAL**
	Sub-block B1 End Security	**M**	**:16S:**		**FIN**
	Block B End Sub-account	**M**	**:16S:**		**SUBSAFE**

6.2. Further information of message MT535: Information concerning outstanding balances at the CCP per Security, Settlement Date and Position Account

#	FIELD	CONTENTS
	Block A Start General Data	GENL
1	Page Number Continuation Indicator	Indicates page number, followed by an indicator: LAST: last page MORE: more pages exist ONLY: no more pages
2	Message Reference	Unique Message Reference

#	FIELD	CONTENTS
		Reported using the structure: YYMMDD9999999999 Where YYMMDD is the session date and 9999999999 a unique number for the session date.
3	Message function and sub-function	Always entered as NEWM
4	Processing Date/Time	Date and time entered by the message issuer Format: YYYYMMDDHHMMSS
5	Intended Settlement date	Intended Settlement date Format: YYYYMMDD
6	Statement Frequency Indicator	Always reported using: ITDX (start of day) EODX (end of day)
7	Complete/Updates Indicator	Always entered with value COMP
8	Statement Type	Always entered with value ACCT
9	Balance Type Indicator	Always entered with value: TRAD
10	Settlement Participant	Settlement Participant (BIC) In case you do not report the Participating Entity be reported value: NONE (option R)
11	Settlement Account	Identification of Settlement Account in the CSD: 35x NONE: In the event that the report has no value Securities Participant will be informed.
12	Activity Indicator	Always entered with value Y
13	Additional Holdings Indicator	Always entered with value N
	Block A End General Data	GENL
	Block B Start Sub-account	SUBSAFE
14	Clearing Member	Account Clearing Member. Reported with the CCP's coding
15	Position Account	Identification of the Position Account at the CCP
16	Settlement Place (CSD)	CSD BIC code
	Sub-block B1 Start Security	FIN Repeating block
17	Security ISIN	ISIN coding

#	FIELD	CONTENTS
18	Total Securities	The content of this field totalizes all the Securities included in the message. It is provided for matching purposes only Information must be provided on whether the Securities are expressed in terms of their quantity or Nominal value. The Quantity or Nominal value of the Security is entered up to a maximum of 15 numerical characters, including commas and decimal points The following is completed: • FAMT(Nominal value) + Quantity, maximum two decimal places • UNIT(Securities) + Quantity, maximum of 14 decimal places A comma is included as the last character if the quantity has no decimal places.
	Sub-block B1a Start **Financial Data**	FIA Optional block

19	SFT type	It contains the SFT type:
		  BUSE: buy/sell trade
		  REPO: repo trade
		  NONE: Not applicable
		Only apply for Fixed Income segment

	Sub-block B1a End **Financial Data**	FIA Optional block
	Sub-block B1b Start **Net Buy Balance**	SUBBAL Optional block
20	Total Securities	Net Security Buy Balance/ pending Settlement Information must be provided on whether the Securities are expressed in terms of their quantity or Nominal value. The Quantity or Nominal value of the Security is entered up to a maximum of 15 numerical characters, including commas and decimal points The following is completed: • FAMT(Nominal value) + Quantity, maximum two decimal places • UNIT(Securities) + Quantity, maximum of 14 decimal places A comma is included as the last character if the quantity has no decimal places. When the balance of securities is 0, this field is reported as 0.
21	Trade Date	Trade Date in format YYYYMMDD Only apply for Equity segment

#	FIELD	CONTENTS
22	Cash Amount	Net Cash Buy Amount pending Settlement [N]: character indicating minus sign. Only entered when the effect is negative 3!a: currency code. "EUR"entered for euros 15d is the amount. May use up to 15 numerical characters (including commas and decimal points)
	Sub-block B1b End **Net Buy Balance**	SUBBAL
	Sub-block B1b Start **Net Sell Balance**	SUBBAL Optional block
23	Total Securities	Net Securities Sell Balance pending Settlement Identical coding rule as that described in field 19
24	Trade Date	Trade Date in format YYYYMMDD Only apply for Equity segment
25	Cash Amount	Net Cash Sell Amount pending Settlement Identical coding rule as that described in field 21
	Sub-block B1b End **Net Sell Balance**	SUBBAL
	Sub-block B1b Start Hold	SUBBAL Optional block Only apply for Equity segment.
26	Total Securities Held	Total Securities held by Settlement Participant Identical coding rule as that described in field 19
27	Trade Date	Trade Date in format YYYYMMDD
28	Cash Amount Held	Cash Amount held Identical coding rule as that described in field 21
	Sub-block B1b End Hold	SUBBAL
	Sub-block B1b Start **Balance Receipt for Adjustments**	SUBBAL Optional block
29	Total Securities	Receipt of Securities due to Adjustments: Position due to Corporate Actions Identical coding rule as that described in field 19
30	Trade Date	Trade Date in format YYYYMMDD Only apply for Equity segment
31	Cash Amount	Cash Amount of Receipt of Securities due to Adjustments: Position due to Corporate Actions Identical coding rule as that described in field 21
	Sub-block B1b End **Balance Receipt for Adjustments**	SUBBAL

#	FIELD	CONTENTS
	Sub-block B1b Start **Balance Deliver for Adjustments**	SUBBAL Optional block
32	Total Securities	Delivery of Securities due to Adjustments: Position due to Corporate Actions Identical coding rule as that described in field 19
33	Trade Date	Trade Date in format YYYYMMDD Only apply for Equity segment
34	Cash Amount	Cash Amount of Delivery of Securities due to Adjustments: Position due to Corporate Actions Identical coding rule as that described in field 21
	Sub-block B1b End **Balance Deliver for Adjustments**	SUBBAL
	Sub-block B1b Start **Other Balances**	SUBBAL Optional block
35	Total Securities	This field totals the securities detailed in the message: only communicated for balancing purposes. Identical coding rule as that described in field 19
	Sub-block B1b1 Start **Detail Other Balances**	BREAK The sub-block is repeated as many times as there are different balances
36	Balance type	The type of balance reported:
37	Securities	Position for the balance type reported. Identical coding rule as that described in field 19
38	Trade Date	Trade Date in format YYYYMMDD
39	Cash Amount	Cash Amount of balance reported Identical coding rule as that described in field 21
	Sub-block B1b1 End	BREAK

Within field 36, the following table of balance types is shown:

Type	Item
BCOM	Gross Buy Balance
BVEN	Gross Sell Balance
FCOM	Failed Buy
FVEN	Failed Sell
EFPA	Cash Pending Settlement
CPNT	Buyer Balance for Special Operations
VPNT	Seller Balance for Special Operations
CDLV	Buyer Balance for maturities of futures and options
VDLV	Seller Balance for maturities of futures and options

#	FIELD	CONTENTS
	Other Balances	
	Sub-block B1b End Other Balances	SUBBAL
	Sub-block B1 End Securities	FIN
	Block B End Sub-account	SUBSAFE

7.Notification of Trade data updates

MT538 – Notification of updates to Trade data	
Description	This format is used to notify updates to the securities available and held in trades registered in the CCP
Issuer	CCP
Recipients	Participants

7.1.Description of message MT538: Notification of Trade data updates

7.1.1.Block A: Start General Data

	FIELD NAME	M/O	TAG	QUALIFIER	FORMAT
	Field name	M/O	TAG	Qualifier	Format
	Block A Start General Data	M	:16R:		GENL
1	Page number continuation indicator	M	:28E:		5n/4!c
2	Message reference	M	:20C:	:SEME//	16x
3	Message function and sub-function	M	:23G:	NEWM	[/4!c]
4	Processing Date and Time	M	:98C:	:PREP//	8!n6!n
5	Start Date – End Date	M	:69A:	:STAT//	8!n/8!n
6	Complete/Update Indicator	M	:22F:	:CODE//	DELT
7	Frequency Indicator	M	:22F:	:SFRE//	INDA
8	Participant	M	:95R:	:ACOW/BMCL/	34x
			:95P:	:ACOW//	4!a2!a2!c[3!c]
9	Settlement Account	M	:97A:	:SAFE//	35x
10	Activity Indicator	M	:17B:	:ACTI//	Y
	Block A End General Data	M	:16S:		GENL

7.1.2.Block A: Start Financial Data

	FIELD NAME	M/O	TAG	QUALIFIER	FORMAT
	Block B Start Financial Data	M	:16R:		FIN
11	ISIN code	M	:35B:		ISIN1!e12!c
	Sub-Block B2 Start Sub-Balance	M	:16R:		SUBBAL
12	Balance From	M	:93A:	:FROM//	4!c
	Sub-Block B2.1 Start Intra-position Movement	M	:16R:		INPOS
	Sub-Block B2.1a Start Link to the trade	O/M	:16R:		LINK
13	CCP trade number	M	:20C:	: PCTI//	16x
	Sub-Block B2.1a End Link to the trade	O/M	:16S:		LINK
14	Quantity of securities	M	:36B:	:ESTT//	4!c/15d
15	Cash amount	O	:19 A:	:COMT//	[N]3!a15d
16	Balance To	M	:93A:	:TOBA//	4!c
17	Theoretical Settlement Date	M	:98A:	:SETT//	8!n
	Sub-Block B2.1 End Intra-position Movement	M	:16S:		INPOS
	Sub-Block B2 End Sub-Balance	M	:16S:		SUBBAL
	Block B End Financial Data	M	:16R:		FIN

7.2.Additional information for message MT538: Notification of updates to Trade data

#	FIELD	CONTENT
	Block A Start General Data	GENL
1	Page number continuation indicator	Shows the page number, followed by an indicator: ONLY: no more pages
2	Message reference	Unique Message Reference Reported using the structure: **YYMMDD9999999999** Where **YYMMDD** is the session date and **9999999999** a unique number for the session date.
3	Message function and sub-function	Always reported as NEWM
4	Processing Date and Time	The Date and Time reported by the message issuer Format: YYYYMMDDHHMMSS
5	Start Date – End Date	These dates are reported with the date on which the update to the trade data is recorded. Format: YYYYMMDD/YYYYMMDD
6	Complete/Update Indicator	Always reported with the value: DELT: a message relating to the updating of the trade data
7	Frequency indicator	Always reported with INDA: information supplied during the session
8	Participant	Participant (BIC) In case you do not report the Participating Entity be reported value: NONE (option R)
9	Settlement Account	Identification of the CSD Settlement Account: 35x NONE: In the event that the report has no value Securities Participant will be informed.
10	Activity Indicator	Always reported with the value Y
	Block A End General Data	GENL
	Block B Start Financial Data	FIN
11	ISIN code	ISIN code
	Sub-Block B2 Start Sub-Balance	SUBBAL
12	Balance From	Update of trade data. Always reported with the value AWAS.
	Sub-Block B2.1 Start Link to the trade	INPOS Repetitive block
	Sub-Block B2.1a Start Link to the trade	LINK
13	CCP trade number	The trade number to which the data update refers.
	Sub-Block B2.1a End Link to the trade	LINK

#	FIELD	CONTENT
14	Quantity of securities	This field shows the number of securities or their nominal value. Information must be provided on whether the securities are expressed in terms of quantity or nominal value. The Quantity or Nominal value is entered up to a maximum of 15 numerical characters, including commas and decimal points The following is completed: FAMT(Nominal value) + Quantity, maximum two decimal places UNIT (Securities) + Quantity, maximum of 14 decimal places If there are no decimal places, a comma is used as the final character
15	Cash amount	This field shows the cash value. [N]: character indicating minus sign. This is only entered when the cash value is negative 3!a: currency code. "EUR" entered for euros 15d is the amount. Up to 15 numerical characters (including commas and decimal points) can be used
16	Balance To	Indicates the type of information updated: AVAI: Information on the available balance for the trade BLOK Information on securities held in the trade. Only apply for Equity segment
17	Theoretical Settlement Date	Theoretical Settlement Date YYYYMMDD
Sub-Block B2.1 End **Link to the trade**		INPOS
Sub-Block B2 End **Sub-Balance**		SUBBAL
Block B End Financial Data		FIN

8. Trade hold/release

MT530 – Trade hold/release	
Description	This format is used to report partial or total hold/release of Trades registered in the CCP's Position Accounts
Issuer	Settlement Participants
Recipients	CCP

This chapter only applies for the Equity segment.

8.1 Description of message MT530: Trade hold/release

8.1.1 Block A: Start General Data

	FIELD NAME	M/O	TAG	QUALIFIER	FORMAT
	Block A Start General Data	M	:16R:		GENL
1	Message Reference	M	:20C:	:SEME//	16x
2	Message function and sub-function	M	:23G:	NEWM	[/4!c]
3	Processing Date/Time	M	:98C:	:PREP//	8!n6!n
4	Settlement Participant	M	:95R:	:ACOW/BMCL/	34x
			:95P:	:ACOW//	4!a2!a2!c[3!c]
5	Settlement Account	M	:97A:	:SAFE//	35x
	Block A End General Data	M	:16S:		GENL

8.1.2 Block B. Start Requested Data

	FIELD NAME	M/O	TAG	QUALIFIER	FORMAT
	Block B Start Requested Data	M	:16R:		REQD
1	CCP registrer identifier	M	:20C:	:TRRF//	16x
2	Hold/Release Indicator	O	:22F:	:SETT//	4!c
	Block B End Requested Data	M	:16S:		REQD

8.1.3 Block C: Start Additional Information

	FIELD NAME	M/O	TAG	QUALIFIER	FORMAT
	Block C Start Additional Information	M	:16R:		ADDINFO
1	Quantity of Securities	M	:36B:	:SETT//	4!c/15d
2	Settlement Theoretical Date	M	:98A:	:EFFD//	YYYYMMDD
	Block C End Additional Information	M	:16S:		ADDINFO

8.2 Further information of message MT530: Trade hold/release

#	FIELD	CONTENTS
	Block A Start General Data	GENL
1	Message Reference	Unique Message Reference Reported using the structure: **YYMMDD9999999999** Where **YYMMDD** is the session date and **9999999999** a 10-character string free for the entity to use, but which must not be repeated for a session date.
2	Message function and sub-function	Always entered as NEWM
3	Processing Date/Time	Date and time entered by the message issuer Format: YYYYMMDDHHMMSS
4	Settlement Participant	Settlement Participant Identifier
5	SettlementAccount	Identification of the Securities Account (CSD)
	Block A End General Data	GENL
	Block B Start Requested Data	REQD
6	CCP register identifier	CCP register identifier of the Trade to be held/released
7	Hold/Release Indicator	Must be reported using one of these values: NPRE : Hold YPRE: Release
	Block B End Requested Data	REQD
	Block C Start Additional Information	ADDINFO
8	Quantity of Securities	Quantity of Securities to be held or Released Information must be provided on whether the Securities are expressed in terms of their quantity or Nominal value. The Quantity or Nominal value is entered up to a maximum of 15 numerical characters, including commas and decimal points The following is completed: FAMT(Nominal value) + Quantity, maximum two decimal places UNIT (Securities) + Quantity, up to a maximum of 14 decimal places

#	FIELD	CONTENTS
		A comma is included as the last character if the quantity has no decimal places
9	Settlement Theoretical Date	Settlement Theoretical Date
	Block C End Additional Information	ADDINFO

9. Result of trades

MT 548 – RESULT OF TRADES	
Description	This format is used to reply to Settlement Participants about the results of: • Securities Held • Securities Released
Issuer	CCP
Recipients	Settlement Participants

This chapter only applies for the Equity segment.

9.1 Description of message MT548: Result of trades

9.1.1 Block A: Start General Data

	FIELD NAME	M/O	TAG	QUALIFIER	FORMAT
	Block A Start General Data	M	:16R:		GENL
1	Message Reference	M	:20C:	:SEME//	16x
2	Message function and sub-function	M	:23G:	INST	
3	Processing Date/Time	M	:98C:	:PREP//	8!n6!n
	Sub-block A1.1 Start Linkage	M	:16R:		LINK
4	Related format code	M	:13A:	:LINK//	3!c
5	Related message reference	M	:20C:	:RELA//	16x
	Sub-block A1.1 End Linkage	M	:16S:		LINK
	Sub-block A1.2 Start Linkage	O	:16R:		LINK
6	CCP registrer identifier	M	:20C:	:TRRF//	16x
	Sub-block A1.2 End Linkage	O	:16S:		LINK
	Sub-block A2 Start Status	M	:16R:		STAT
7	Status code	M	:25D:		4!c//4!c
	Sub-block A2.1 Start Reason	O	:16R:		REAS
8	Reason	M	:24B:	:REJC//NARR	
9	Description	O	:70D:	:REAS//	2*35x
	Sub-block A2.1 End Reason	O	:16S:		REAS
	Sub-block A2 End Status	M	:16S:		STAT
	Block A End General Data	M	:16S:		GENL

9.1.2 Block B. Start Trade Details

	FIELD NAME	M/O	TAG	QUALIFIER	FORMAT
	Block B Start Trade Details	O	:16R:		SETTRAN
10	ISIN Code	M	:35B:		ISIN1!e12!c
11	Quantity of Securities	M	:36B:	:SETT//	4!c/15d
12	Cash Amount	O	:19A:	:SETT//	[N]3!a15d
13	Settlement Participant	M	:95R: :95P:	ACOW/BMCL/ :ACOW//	34x 4!a2!a2!c[3!c]
14	Settlement Participant Securities Account	M	:97A:	:SAFE//	35x
15	Hold/Release Indicator	M	:22F:	:SETR/BMCL/	4!c
16	Delivery or receipt indicator	M	:22H:	:REDE//	4!c DELI Delivery RECE Receipt
17	Free or against payment indicator	M	:22H:	:PAYM//	4!c
18	Intended Settlement date	M	:98A:	:SETT//	8!n
19	Trading Date	O	:98A:	:TRAD//	8!n
	Block B1 Start CCP Participants	M			SETPRTY
20	Member	M	:95R:		:4!c/BMCL/34x SELL or BUYR
21	Position Account	M	:97A:	:SAFE//	35x
	Block B1 End CCP Participants	M			SETPRTY
	Block B End Trade Details	O	:16S:		SETTRAN

9.2 Further information of message MT548: Result of trades

#	FIELD	CONTENTS
	Block A Start General Data	GENL
1	Message Reference	Unique message referencer Reported using the structure: **YYMMDD9999999999** Where **YYMMDD** is the session date and **9999999999** a unique number for the session date.
2	Message function and sub-function	Always reported using: INST: New message reporting on Trade status
3	Processing Date/Time	Date and time entered by the message issuer Format: YYYYMMDDHHMMSS
	Sub-block A1.1 Start Linkage	LINK
4	Related format code	Indicates what type of message is being replied to, possible values: 530
5	Related message reference	Reported using the Message Reference (20C) field of the message that is being replied to
	Sub-block A1.1 End Linkage	LINK
	Sub-block A1.2 Start Linkage	LINK Optional block
6	CCP registrer identifier	CCP register identifier of the Trade to be held/released
	Sub-block A1.2 End Linkage	LINK

#	FIELD	CONTENTS
	Sub-block A2 Start Status	STAT
7	Status code	Trade Status :TPRC//PACK: Accepted by CCP :TPRC//REJT: Rejected by CCP. See further information on REAS block
	Sub-block A2.1 Start Reason	REAS Optional and repeating block
8	Reason	Always entered with:REJT//NARR See description of error in field 9
9	Description	Reason NARR is text additional to Trade Status
	Sub-block A2.1 End Reason	REAS
	Sub-block A2 End Status	STAT
	Block A End General Data	GENL
	Block B Start Trade Details	SETTRAN Optional block
10	ISIN Code	Securities ISIN
11	Quantity of Securities	Quantity of securities Held/Released. Information must be provided on whether the securities are expressed in terms of quantity or Nominal value. The Quantity or Nominal value is entered up to a maximum of 15 numerical characters, including commas and decimal points The following is completed: FAMT(Nominal value) + Quantity, maximum two decimal places UNIT(Securitiess) + Quantity, maximum of 14 decimal places A comma is included as the last character if the quantity has no decimal places
12	Cash Amount	Held or Released Cash Amount [N]: character indicating sign minus. Only entered when the cash is negative 3!a: currency code. "EUR"entered for euros 15d is the amount. Can use up to 15 numerical characters (including commas and decimal points)
13	Settlement Participant	Settlement Participant BIC
14	Participant Securities Account	Identification of the Participant´s Settlement Account in the CSD
15	Hold/Release	Reported using the following values: • NPRE : For Hold • YPRE: For Release
16	Delivery or receipt indicator	The following values are used depending on the side of the Trade: DELI Delivery RECE Receipt
18	Free or against payment indicator	Values reported: APMT: Against payment FREE: Free of payment
18	Intended Settlement date	Format: YYYYMMDD

#	FIELD	CONTENTS
19	Trade Date	Format: YYYYMMDD
	Block B1 Start CCP Participants	SETPRTY
20	Member	Identification of the CCP Member owning the Position Account Buy-side Trades reported using: BUYR/BMCL/4!c Sell-side Trades reported using: SELL/BMCL/4!c
21	Position Account	Reported with Position Account 3x
	Block B1 End CCP Participants	SETPRTY
	Block B End Trade Details	SETTRAN

10. Supervision Information

MT598 – Supervision Information	
Description	This format is used to provide Participants with information from the CCP Supervisor. There is no fixed format for this.
Issuer	CCP
Recipients	Participants

10.1.Description of message MT598: Supervision Information

10.1.1.Message structure

	FIELD NAME	M/O	TAG	QUALIFIER	FORMAT
1	Message reference	M	:20:		16x
2	Sub-message type	M	:12:		3!n
3	Text	M	:77E:		73x [n*78x]

10.2 .Additional information for message MT598: Supervision Information

#	FIELD	CONTENT
1	Message reference	Unique message reference. Reported using the structure: **YYMMDD9999999999** Where **YYMMDD** is the session date and **9999999999** a unique number for the session date.
2	Sub-message type	Always reported with the value 598.
3	Text	Free form text message. The first line has a maximum of 73 characters, and the other lines 78 characters. The end of each line of text must end with Cr+Lf. The second line contains a code identifying the information type (Headline, máximum size 10). See Table 16 in the "Codification Tables" document

11. Communication of non accepted messages.

MT598 – Communication of non accepted messages	
Description	This format will be used to communicate the rejection of non accepted messages to the Participants.
Issuer	CCP
Recipients	Participants

11.1 Description of message MT598: Communication of non accepted messages

11.1.1.Message structure

	Field name	M/O	TAG	Qualifier	Format
1	Message reference	M	:20:		16x
2	Sub-message type	M	:12:		3!n
3	Text	M	:77E:		73x [n*78x]

11.2 Additional information for message MT598: Supervision Information

#	Field	Content
1	Message reference	Unique message reference. Reported using the structure: **YYMMDD9999999999** Where **YYMMDD** is the session date and **9999999999** a unique number for the session date.
2	Sub-message type	Always reported with the value 001.
3	Text	Free form text message. The first line has a maximum of 73 characters, and the other lines 78 characters. The end of each line of text must end with Cr+Lf,
4	Line 1 REJECTING NOTICE	It will always be informed with the next fixed text: "REJECTING NOTICE"
5	Line 2 SEME- xxxxxxxxxxxxxxx	It will be informed with the fixed "SEME:" text plus the reference informed in the "20C::SEME" tag, inside the SEME-16x rejected message. If that reference would not exist, it would be fully informed with spaces.
6	Line 3 MSG-xxx	It will be informed with the fixed "MSG:" text plus the MT code of the rejected message: MSG-3!x. If that reference would not exist, it would be fully informed with spaces.
7	Line 4 FEC-YYYYMMDD HHMMSSCC	It will be informed with the process date and time: FEC-YYYYMMDD HHMMSSCC Process date and time are separated each other with a space character.

#	Field	Content
8	Line 5 ERR- xxxxxxxxxx	It will be informed with the fixed "ERR:" text plus the error code: ERR-10x
9	Line 6 TXT-xxxxxxxxxxxxxxxxxxxxxxxxxxxxxx	It will be informed with the fixed "TXT:" text plus the error code: TXT-69x
10	Line 7 to n	Reserved for future purposes

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