

Listed Derivatives:
Trade notification and management flow



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Version x.x Month YYYY	Type change	of Description of change	Page x

I. Scope and definitions:

A. Scope

The scope of this document is to describe the trade notification and management flow for the opening, monitoring and closing of listed derivatives positions.

This document covers: trade notification, give-up/allocations, exercise/abandon instructions, booking/exercise/abandon/assignment confirmations, outstanding transaction advice and statements.

It does not cover the trading (broker, market) nor the clearing (clearing house) processes. Settlement of the underlying should be done in compliance with agreed MP document on plain vanilla settlement.

B. Definitions

Term / Codeword	Definition
Trade notification	Instruction/notification sent by a client to its account servicer to inform him about a listed derivative trade done on an exchange.
Give-up	In the context of a Scenario 4 (see below), give-up is an instruction by a broker to the custodian to allocate a derivative trade to another account than the broker account. The allocation is the process of doing so, ie, the process of matching the give-up instruction with the notification received from the client.
Take-up	Take-up is part of allocation process: the broker has to send a give-up to his custodian in order the custodian could allocate the trade on the account of the final client. In case he is not the custodian of the final client, he has to send a take-up to the right custodian.
Allocation:	Process of executing a give-up and take-up. See definition of give-up and take-up.
Exercise:	When you exercise your option, you "trade in" your options for the actual underlying instrument (index, equity, etc.).
Assignment	A notice received from the clearing house or market by a clearing or market member stating that the option sold has been exercised by the purchaser of the option. It is the other side of the exercise.
Abandonment	The act of allowing an option to expire unexercised (involuntary), or to abandon a position before or on expiry date (voluntary).
Atypical (voluntary) processes.	Activities that are outside the natural lifecycle of a derivative and require an instruction (eg exercise before expiry date, abandon).
Typical (involuntary) processes	Activities that are part of the natural lifecycle of derivatives and do NOT require an instruction (eg, exercise in the money).
American Option	An option which may have rights exercised at any time prior to the expiry date.

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Asian Option	An option where the payoff is dependent upon the average value of the underlying security for a specified period of time. Also known as an average option.
European Option	An option that can only be exercised at the end of its life.
Call Option	A call option gives the investor the right to buy a specific security at a set price for a specified period of time.
Future	Parameters for contracts which obligate the buyer to receive and the seller to deliver in the future the assets specified at an agreed price.
Listed	An option or future that has been approved for trading on an exchange.
MIC	Market Identification Code – Valid MIC Code may be found in ISO 10383 documentation. http://www.iso15022.org/MIC/homepageMIC.htm
Option	Contracts which grant to the holder either the privilege to purchase or the privilege to sell the assets specified at a predetermined price or formula at or within a time in the future.
Option Style	Specifies how an option can be exercised.
Option Type	Specifies whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset).
Put Option	A right to sell a defined quantity of an asset by a certain date for an agreed price.
Clearing Member	A member of a clearing house. All trades must be settled through a clearing member. A direct clearing member is able to settle only its own obligations. A general clearing member is able to settle its own obligations as well as those of clients. However, so-called general clearing members may settle both their own obligations and those of their customers. Variations of these two types of clearing member may also exist.

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II. Actors and Roles:

This paragraph describes the roles and actors involved in the process described in the market practice document. The focus is on the roles and actors that are part of the scope of this document.

1. Instructing Party

The party notifying the listed derivatives transaction and, optionally, the atypical (voluntary) instructions.

2. Executing/managing Party

The party managing the holding as well as the typical (involuntary) and atypical (voluntary) processes linked to the listed derivatives trade.

The actors that would typically play those roles are:

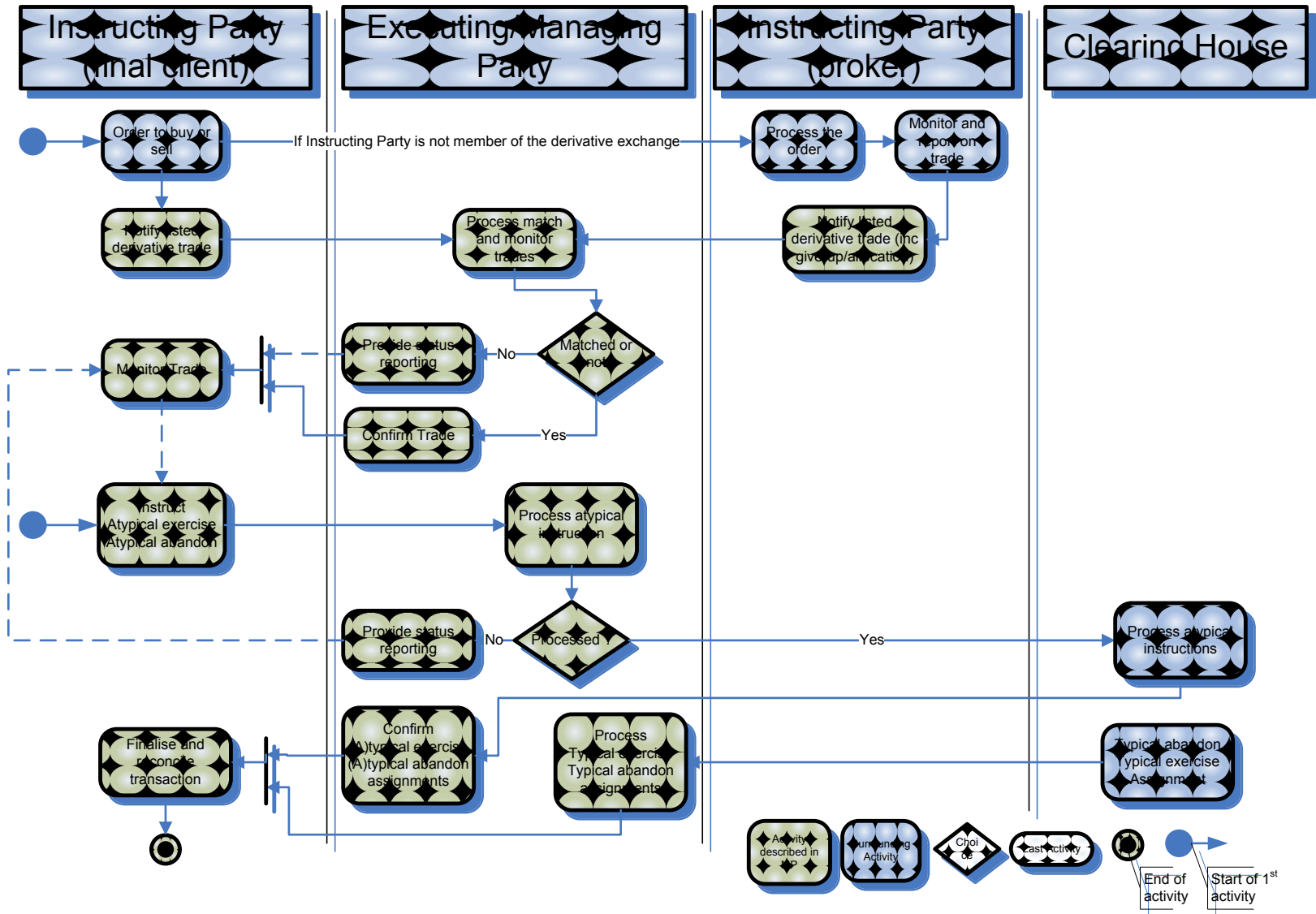
Instructing Party	Executing/managing party
Any client of a custodian, ie, investment manager, broker, custodian...	Custodian
Any client of a General Clearing Member, ie, investment manager, broker, custodian...	General Clearing Member (GCM)

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III. Activity Diagram:

The activity diagram represents the whole process to enable the reader to have the full picture. The processes covered in this document are only the green ones. Note that the Final Client and the Broker can play the role of Instruction Party as defined above.



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Descriptions of the activities			
Instructing Party (Final Client)	Executing/Managing Party (Custodian/GCM)	Instructing Party (broker/NCM ¹)	Clearing House
Order to buy or sell: Order the purchase of sell of a listed derivative.		Process the order: take care of the execution of the trade order (for cases when instructing party is not exchange member)	
		Monitor and report of Trade: manage the information received from the exchange and report it (not detailed here)	
Notify listed derivatives trade: inform the executing/managing party of the trade.	Process, match and monitor trades: receive trade notifications from instructing party and clearing house, match the trades and manage the holdings. The matching of the trade notifications received from the instruction party and market may not take place.	Notify listed derivatives trade: inform the executing/managing party of the trade for its own account or for the account of a third party.	
Monitor Trade: monitor the status of pending transactions and of open positions.	Matched or not: match the notifications received from the client and from the market. If matched, go to confirm trade . If not, go to provide status reporting		
	Provide Status reporting: provide the status of pending transactions (in case of mismatch).		
	Confirm trade: confirm trade booking.		
Instruct atypical (voluntary) exercise and abandon	Process atypical (voluntary) instructions		Process atypical (voluntary) instructions: process and confirm atypical instructions.
	Processed: process the atypical (voluntary) instruction received from the client.		

¹ NCM: Non-Clearing Member

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Descriptions of the activities			
	Provide Status reporting: provide the status of pending transactions (in case of mismatch).		
	Process typical (involuntary) exercise, typical (involuntary) abandon and assignments: process typical exercise, abandon and assignments notifications received from Clearing House.		Typical (involuntary) exercise, typical (involuntary) abandon and assignments: process and notify typical exercise, abandon and assignments.
Finalise and reconcile transactions: finalise transactions and reconcile transactions and positions.	Confirm (a)typical (involuntary/voluntary) exercise, (a)typical (involuntary/voluntary) abandon and assignments: confirm trade booking.		

Listed Derivatives:

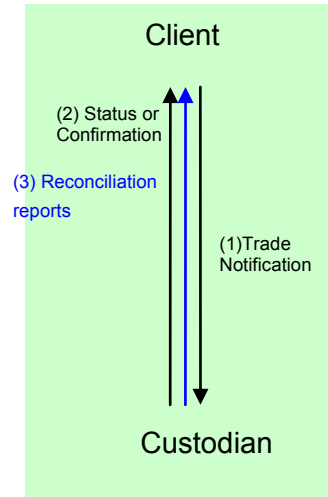
Trade notification and management flow

IV. Message Flow Diagrams:

A. Scenario 1: Client-Custodian flow for accounting purposes

In Scenario 1, the client notifies its custodian of a derivative trade for accounting purposes.

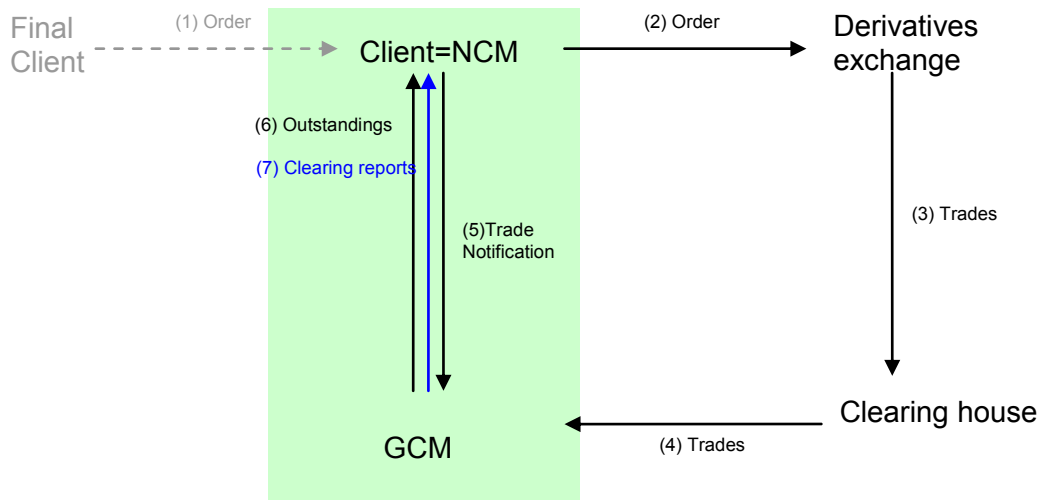
No clearing house is involved in such a scenario.



B. Scenario 2: General Clearing Member’s Client is an exchange member and do business for a third party or his own business

In Scenario 2, the Instruction Party is client of the GCM. It is a NCM, member of the derivative exchange, doing business for a third party or for his own business.

Note : when the client acts for his own business, the GCM may not require a trade notification and will process by using the wild card functionality.



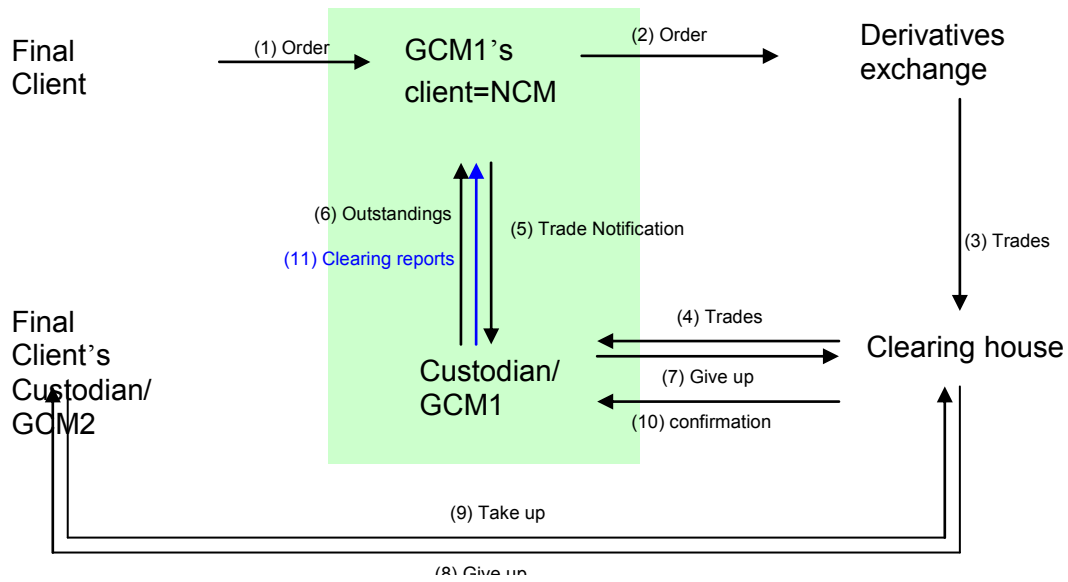
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- (6) : Unmatched (when (4) not received yet)
- Allege (when (5) not received yet)
- Mismatched (when (4) and (5) are not exactly the same)
- Confirmation (the trade had been cleared by GCM)

C. Scenario 3: General Clearing Member’s Client is an exchange member / GCM is just responsible for the give-up.

In Scenario 3, the Instruction Party is client of GCM1. It is a NCM, member of the derivative exchange, doing business for a third party having an account at GCM2. GCM1 will handle the give up of the instruction to GCM2.



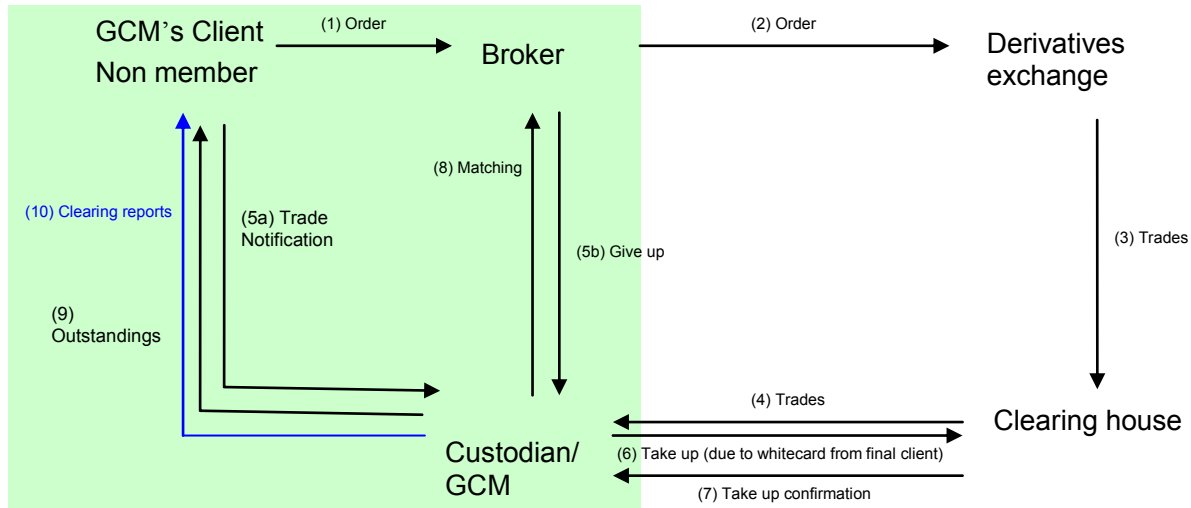
ISO 15022 messages for flows:

- (5) : With clearing info and final clearer
- (6) : Unmatched (when (4) not received)
- Allege (when (5) not received)
- Mismatched (when (4) and (5) are not exactly the same)
- Confirmation

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D. Scenario 4: General Clearing Member’s Client is not member of the exchange and instructs through a broker which is client of the GCM



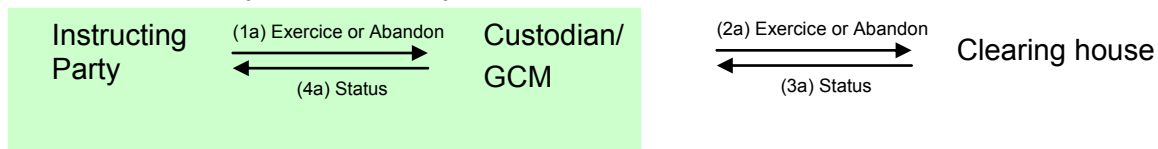
(8) : Matching : take up confirmation to give-up party

(9) : Outstandings

Please note that if the 2 clients have the same GCM , the clearing house will not be involved : the client 1 will notify its custodian of the trade . The custodian will then process a book to book and generate the usual standard reporting to his clients. That case is similar to scenario 1.

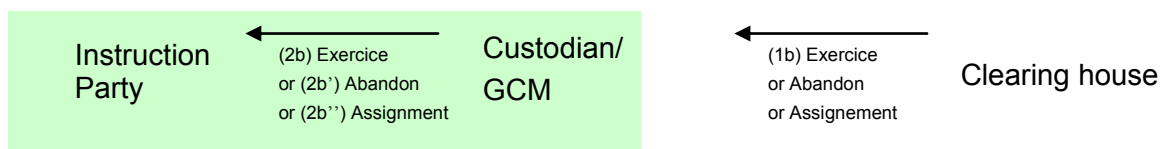
E. Scenario 5: Exercises, abandons and assignments:

1. Scenario 5A: Atypical (voluntary) exercises and abandons



(4a) : with explanation if not OK

2. Scenario 5B: Typical (involuntary) exercises and abandons, assignments



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V. Business data requirements:

For the above-described different communication needs, the following business data are required. Focus is on the processes described in the MP.

A. Business data ISO 15022 mapping + illustrations

1. Trade Notification from instructing party:

Applies to:

- Scenario 1, flow 1
- Scenario 2, flow 5
- Scenario 3, flow 5
- Scenario 4, flow 5a
- Scenario 4, flow 5b

Business elements	Additional Information	MP M/O
Order reference		O
Market	MIC of the exchange	M
Trade Date		M
Price	Per unit. Expressed as currency + price	M
Contract code/Instrument identifier	ISIN if available. If not available, a national scheme number (e.g. cusip or sedol), a Ticker symbol or a bilaterally agreed code (e.g. Bloomberg, LCH-Clearnet, Options Price Reporting Authority.etc...)	M
Instrument Type	Conditional to the presence of a recognized instrument identifier. If the instrument does not have a recognized instrument identifier, as many attributes of the derivative as possible should be provided to enable its identification. Recommendation is to always provide as many instrument attributes as possible.	C
Currency of denomination		C
Expiry Date		C
Strike Price (for options)		C
Call/Put (for options)		C
Option Style (for options) American Style Option Asian Style Option European Style Option		C
Contract size		C
Underlying Instrument	ISIN or other instrument identifier if not securities	C
Open/Close		M
Clearing Info	Eg. code for identification of a carte blanche.	O
Safekeeping Account	Of the instructing party	M
Allocated client.	Presence of (account owner and) account different than the sender will trigger the allocation.	O
Quantity		M
Trading Capacity	- for the activity of its clients - for its own activity - for the activity of "market maker" Clients' positions could be segregated on the market depending on type of activity;	O

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Business elements	Additional Information	MP M/O
	consequently the clearer has to know which one is concerned by its instruction in order to process it correctly in its system and on the market.	
Broker		O
Trader Code	Identification of the trader or the system.	O
GCM2 to be given-up to.	Presence of that info will trigger the give-up process.	O
Cpty	Open	M
Client of Cpty	This information should be used for allocation. When a custodian sends a take-up to another GCM this one has to know whose trade it is.	O
Deal amount	In the case of listed futures the resulting deal amount (price * quantity * contract size) can be too big to fit into the field. Since listed futures don't settle, this amount is not required.	O
Commission, Fees, Charges, Accrual	The details may be provided.	O
Settlement amount	There is no settlement of a derivative. This will be equal to the value of the total commission. If there is no commission then the message should be free of payment. In the case of a sale futures trade, the resultant SETT amount could be a negative (N) to reflect the fees/commissions as a debit instead of a credit as per the ISO 15022 recommendation that the negative indicator should be used when the direction of the payment is opposite than the normal way for a buy or sell transaction.	O

2. Confirmations from executing/managing party:

Even though for the listed derivatives only the cash is settling, in some markets (e.g. France) the settlement confirmation is sent to report that the deal has been fully executed

Applies to:

- Scenario 1, flow 2
- Scenario 2, flow 6
- Scenario 3, flow 6
- Scenario 4, flow 9

Business elements	Additional information	MP M/O
Order reference		O
Market	MIC of the exchange	M
Trading environment	MIC of the exchange + trading environment, eg XPAR/GLOB	O
Trade Date		M
Date of the posting in account.		M
Price	Per unit. Expressed as currency + price	M
Contract code/Instrument identifier	ISIN if available. If not available, a national	M

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Business elements	Additional information	MP M/O
	scheme number (e.g. cusip or sedol), a Ticker symbol or a bilaterally agreed code (e.g. Bloomberg, LCH-Clearnet, Options Price Reporting Authority.etc...)	
Instrument Type	Conditional to the presence of a recognized instrument identifier. If the instrument does not have a recognized instrument identifier, as many attributes of the derivative as possible should be provided to enable its identification. Recommendation is to always provide as many instrument attributes as possible.	C
Currency of denomination		C
Expiry Date		C
Strike Price (for options)		C
Call/Put (for options)		C
Option Style (for options) American Style Option Asian Style Option European Style Option		C
Contract size		C
Underlying Instrument	ISIN or other instrument identifier if not securities	C
Open/Close		M
Clearing Info, eg, code for identification of a white card.	Eg, code for identification of a carte blanche.	O
Safekeeping Account (instructing party)	Of the instructing party	M
Allocated client. Presence of (account owner and) account different than the sender will trigger the allocation.	Presence of (account owner and) account different than the sender will trigger the allocation.	O
Quantity		M
Trading Capacity: - for the activity of its clients - for its own activity - for the activity of "market maker"	- for the activity of its clients - for its own activity - for the activity of "market maker"	O
Broker		O
Trader Code	Identification of the trader or the system.	O
GCM2 to be given-up to. Presence of that field will trigger the give-up process.	Presence of that info will trigger the give-up process.	O
Cpty		M
Client of Cpty		O
Deal amount	In the case of listed futures the resulting deal amount (price * quantity * contract size) can be too big to fit into the field. Since listed futures don't settle, this amount is not required.	O
Commission, Fees, Charges, Accrual		O
Settlement amount	There is no settlement of a derivative. This will be equal to the value of the total commission. If there is no commission then the message should be free of payment. In the case of a sale futures trade, the resultant SETT amount could be a negative (N) to reflect the fees/commissions as a debit instead of a credit as per the ISO 15022 recommendation that the negative indicator should be used when the	O

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Business elements	Additional information	MP M/O
	direction of the payment is opposite than the normal way for a buy or sell transaction.	

3. Unmatched or pending trades from executing/managing party:

- Scenario 1, flow 2

- Scenario 2, flow 6

- Scenario 3, flow 6

- Scenario 4, flow 9

Business elements	Additional information	MP M/O
Contract code/Instrument identifier		M
Quantity		M
Price		M
Order reference		O
Account		M
Matching Status or Pending/Failing Status		M
Reason for unmatched or Pending/Failing		O

4. Allegements from executing/managing party :

- Scenario 1, flow 2

- Scenario 2, flow 6

- Scenario 3, flow 6

- Scenario 4, flow 9

See Market Practice on Allegements (MT 578-586 MP).

5. Exercise/abandonment from instructing party:

Applies to:

- Scenario 5A, flow 1

Business elements	Additional information	MP M/O
Market	MIC of the exchange	M
Date of exercise or assignment		M
Price of exercise	Per unit. Expressed as currency + price	M
Contract code/Instrument identifier	ISIN if available. If not available, a national scheme number (e.g. cusip or sedol), a Ticker symbol or a bilaterally agreed code (e.g. Bloomberg, LCH-Clearnet, Options Price Reporting Authority.etc...)	M
Instrument Type	Conditional to the presence of a recognized instrument identifier. If the instrument does not have a recognized instrument identifier, as many attributes of the derivative as possible should be provided to enable its identification. Recommendation is to always provide as many instrument attributes as possible.	C
Currency of denomination		C
Expiry Date		C
Strike Price (for options)		C
Call/Put (for options)		C
Option Style (for options)		C
American Style Option Asian Style Option		

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Business elements	Additional information	MP M/O
European Style Option		
Contract size		C
Underlying Instrument	ISIN or other instrument identifier if not securities	C
Close	Close of position	M
Safekeeping Account	Of instructing party	M
Quantity exercised or abandoned	Expressed in units	M
Exercise indicator or Abandonment indicator		M
Cpty		M
Client of Cpty		O
Deal amount.	In the case of listed futures the resulting deal amount (price * quantity * contract size) can be too big to fit into the field. Since listed futures don't settle, this amount is not required.	O
Commission, Fees, Charges, Accrual		O
Settlement amount: This will be equal to the value of the Commission. If there is no commission then the message should be <u>free of payment</u> .	This will be equal to the value of the Commission. If there is no commission then the message should be <u>free of payment</u> .	O

6. Confirmation of exercise/expiration/assignment from executing/managing party:

Applies to:

- Scenario 5B, flow 2b

Business elements	Additional information	MP M/O
Order reference		O
Market	MIC	M
Date the exercise, abandonment or assignment took place		M
Price of exercise	Per unit. Expressed as currency + price	M
Contract code/Instrument identifier	ISIN if available. If not available, a national scheme number (e.g. cusip or sedol), a Ticker symbol or a bilaterally agreed code (e.g. Bloomberg, LCH-Clearnet, Options Price Reporting Authority.etc...)	M
Instrument Type	Conditional to the presence of a recognized instrument identifier. If the instrument does not have a recognized instrument identifier, as many attributes of the derivative as possible should be provided to enable its identification. Recommendation is to always provide as many instrument attributes as possible.	C
Currency of denomination		C
Expiry Date		C
Strike Price (for options)		C
Call/Put (for options)		C
Option Style (for options)		C
American Style Option		
Asian Style Option		
European Style Option		
Contract size		
Underlying Instrument	ISIN or other instrument identifier if not	C

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Business elements	Additional information	MP M/O
	securities	
Close	Close of position	M
Clearing Info	Eg, code for identification of a carte blanche.	O
Safekeeping Account	Of instructing party	M
Quantity exercised, abandoned or assigned		M
Exercise indicator Abandonment indicator Assignment indicator		M
Cpty		M
Client of Cpty		O
Deal amount	In the case of listed futures the resulting deal amount (price * quantity * contract size) can be too big to fit into the field. Since listed futures don't settle, this amount is not required.	O
Commission, Fees, Charges, Accrual, VAT		O
Settlement amount	This will be equal to the value of the total commission. If there is no commission then the message should be free of payment.	O

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7. Statements from executing/managing party:

- Scenario 1, flow 3
- Scenario 2, flow 7
- Scenario 3, flow 11
- Scenario 4, flow 10

See Market Practice on Statements (ISO 15022 MT 535, 536, 548, 586 – ISO 20022 semt.002, semt.017, sese.024, semt.019).

VI. Market Practice Rules:

This section describes agreed global market practices for the processes described in the document. It completes the already provided information, highlighting the market practice recommendations to be applied.

There are currently no additional market practice recommendations.

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VII. ISO 15022 illustration:

Message type should match the credit or debit in the account, ie, correspond to the credit/debit movements and positions reported in the MT 536 and 535.

Message type and codes combination

1. For the different derivatives instruction types.

Additional definitions:

Buy to open: A term used to represent the opening of a long position in option transactions or the opening of a futures position.

Buy to close: A term used to represent the closing of a short position in option transactions or the closing of a futures position.

Sell to close: A term used to represent the closing of a long position in option transactions or the closing of a futures position.

Sell to open: A term used to represent the opening of a short position in option transactions or the opening of a futures position.

From client to custodian/General clearing member	540/541	542/543
Buy to open	Sequence B, :22F::PROC//OPEP	
Buy to close	Sequence B, :22F::PROC//CLOP	
Sell to close		Sequence B, :22F::PROC//CLOP
Sell to open		Sequence B, :22F::PROC//OPEP
Instruction to give-up (for allocation to another account)	Sequence B, :22F::PROC//4!c :95P::BUYR //identification of the client to be allocated. :97A::SAFE//identification of the account to be allocated	Sequence B, :22F::PROC//4!c :95P::SELL//identification of the client to be allocated. :97A::SAFE//identification of the account to be allocated.
Instruction to give-up (for clearing house give-up to another General clearing member)	Sequence B, :22F::PROC//4!c :95P::REAG //identification of the other GCM.	Sequence B, :22F::PROC//4!c :95P::DEAG//identification of the other GCM .
Exercise instruction		Sequence E, :22F::STCO//EXER
Abandonment instruction		Sequence E, :22F::STCO//KNOC

2. For the different confirmation types:

From custodian/General clearing member to client or final client	544/545	546/547
Confirmation of Buy to open	Sequence A1, :20C::RELA//reference of the <u>original instruction</u> . Sequence B, :22F::PROC//OPEP	
Confirmation of Buy to close	Sequence A1, :20C::RELA//reference of the <u>original instruction</u> .	

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	Sequence B, :22F::PROC//CLOP	
Confirmation of Sell to close		Sequence A1, :20C::RELA//reference of the <u>original instruction</u> . Sequence A1, :20C::RELA//reference of the <u>original instruction</u> . Sequence B, :22F::PROC//CLOP
Confirmation of Sell to open		Sequence A1, :20C::RELA//reference of the <u>original instruction</u> . Sequence B, :22F::PROC//OPEP
Notification/confirmation of the allocation to the account owner being allocated.	Sequence A1, :20C::RELA//NONREF Sequence B, :22F::PROC//4!c Sequence E, :95P::SELL//identification of the party having given up (broker)	Sequence A1, :20C::RELA//NONREF Sequence B, :22F::PROC//4!c Sequence E, :95P::BUYR//identification of the party having given up (broker)
Confirmation of an atypical (voluntary) exercise instruction		Sequence A1, :20C::RELA//reference of the <u>instruction to exercise</u> . Sequence E, :22F::STCO//EXER
Notification/Confirmation of a typical (involuntary) exercise (on strike price)		Sequence A1, :20C::RELA//reference of the <u>original instruction</u> . Sequence E, :22F::STCO//EXER
Notification/confirmation of a typical (involuntary) assignment		Sequence A1, :20C::RELA//reference of the <u>original instruction</u> . Sequence E, :22F::STCO//ASGN
Confirmation of an atypical (voluntary) abandonment Instruction		Sequence A1, :20C::RELA//reference of the <u>instruction to abandon</u> . Sequence E, :22F::STCO//KNOC
Notification/Confirmation of a typical (involuntary) expiration		Sequence A1, :20C::RELA//reference of the <u>original instruction</u> . Sequence E, :22F::STCO//KNOC

3. For allegations:

From custodian/General clearing member to client or final client	578 (586)
Allegation on buy, ie, cpty is selling.	Sequence B, :22H::PAYM//APMT or FREE Sequence B, :22F::REDE//DELI
Allegation on sell, ie, cpty is buying.	Sequence B, :22H::PAYM//APMT or FREE Sequence B, :22F::REDE//RECE

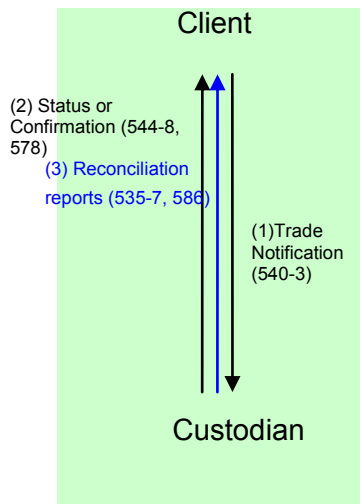
Listed Derivatives:

Trade notification and management flow

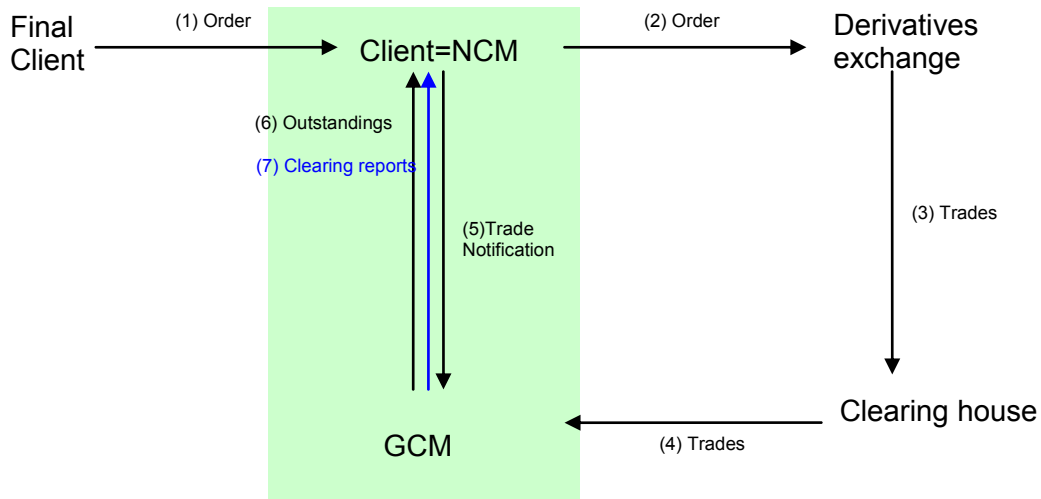
4. For Status reporting:

From custodian/General clearing member to client or final client	548 (537)
Status on MT 540	Sequence B, :22H::PAYM//FREE Sequence B, :22F::REDE//RECE
Status on MT 541	Sequence B, :22H::PAYM//APMT Sequence B, :22F::REDE//RECE
Status on MT 542	Sequence B, :22H::PAYM//FREE Sequence B, :22F::REDE//DELI
Status on MT 543	Sequence B, :22H::PAYM//APMT Sequence B, :22F::REDE//DELI

A. Scenario 1: Client-Custodian flow for accounting purposes



B. Scenario 2: General Clearing Member’s Client is an exchange member and do business for a third party or its own business



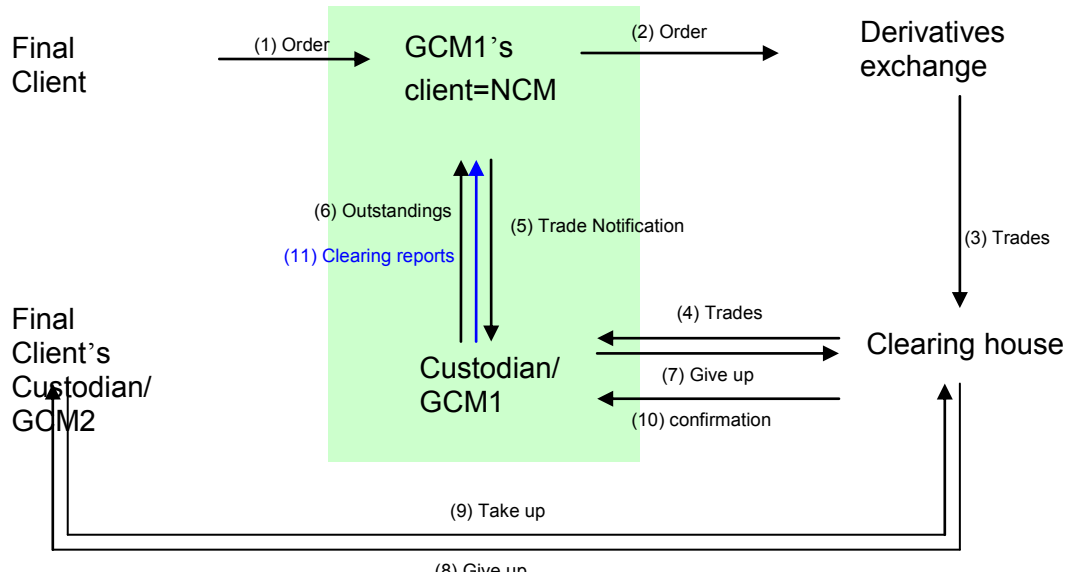
Listed Derivatives:

Trade notification and management flow

ISO 15022 messages for flows:

- (5) : MT 540-3
- (6) : Unmatched (when (4) not received yet) : MT 548 or MT 537
 - Allege (when (5) not received yet) : MT 578 or MT 586
 - Mismatched (when (4) and (5) are not exactly the same) : MT 548 or MT 537
 - Confirmation (the trade had been cleared by GCM) : MT 544-7
- (7) : MT 535 or MT 536

C. Scenario 3: General Clearing Member’s Client is an exchange member / GCM is just responsible for the give-up



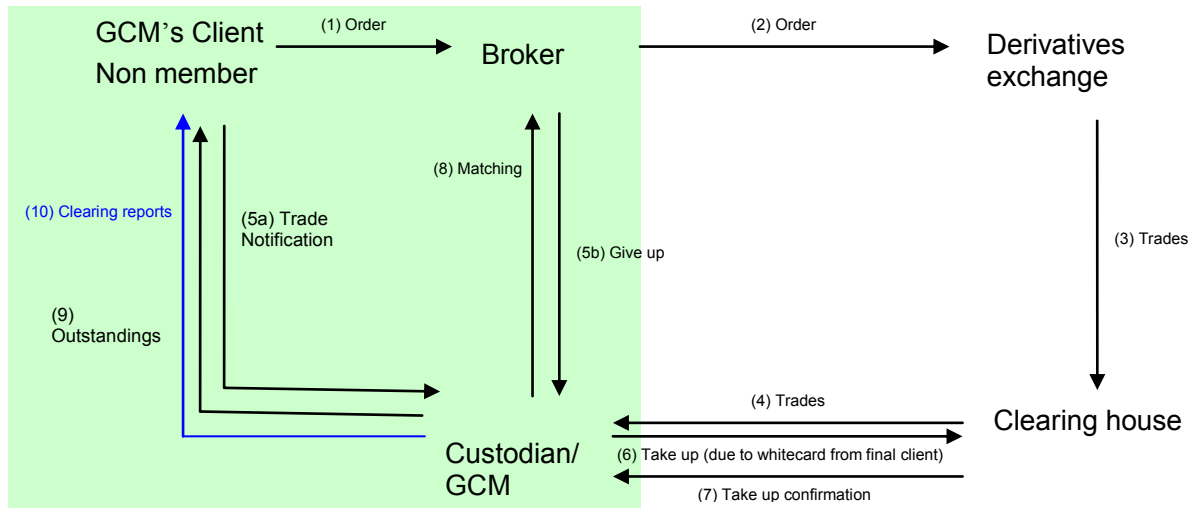
ISO 15022 messages for flows:

- (5) : MT 540-3 with clearing info and final clearer
- (6) : Unmatched (when (4) not received) : MT 548 or MT 537
 - Allege (when (5) not received) : MT 578 or MT 586
 - Mismatched (when (4) and (5) are not exactly the same) : MT 548 or MT 537
 - Confirmation : MT 544-7
- (11) : MT 535 or MT 536

Listed Derivatives:

Trade notification and management flow

D. Scenario 4: General Clearing Member's Client is not a member of the exchange and trade through a broker which is client of the GCM.

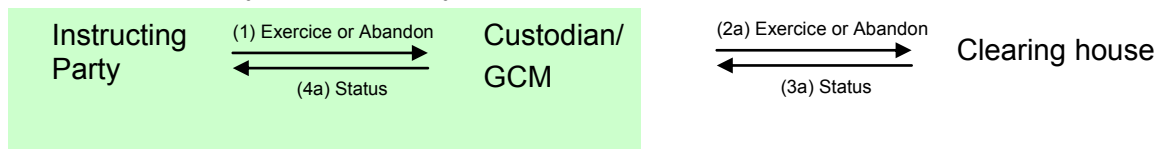


ISO 15022 messages for flows:

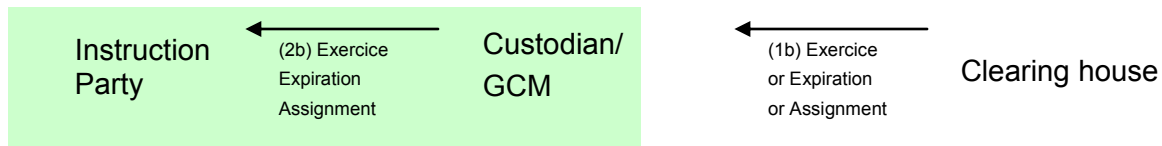
- (5) : MT 540-3
- (8) : Take up confirmation MT 548
- (8) : Take up confirmation MT 544-7
- (10) : MT 535 and MT 536

E. Scenario 5: Exercises, abandons and assignments:

1. Scenario 5A: Atypical (voluntary) exercises and abandons



2. Scenario 5B: Typical (involuntary) exercises and abandons, assignments



ISO 15022 messages for flows:

- (1a) : MT 540-3
- (4a) : MT 548/537 with explanation if KO
- (2b) : MT 544-7 and MT 535 or MT 536 : no more position

Listed Derivatives:

Trade notification and management flow

F. Business data ISO 15022 mapping + illustrations

1. Trade Notification from instructing party:

Applies to:

- Scenario 1, flow 1
- Scenario 2, flow 5
- Scenario 3, flow 5
- Scenario 4, flow 5a
- Scenario 4, flow 5b

Business elements	MT 540-3	MP M/ O	ISO M/O
Order reference	:20C::TRRF//35x	O	O
Market	:94B::TRAD//EXCH/4!c (MIC of the exchange)	M	O
Trade Date	:98A [or C] [or E]::TRAD//YYYYMMDD[HHMMSS]	M	O
Repeat trade date in this (M) field.	:98A::SETT//YYYYMMDD	M	M
Price	:90B::DEAL//3!a15d	M	O
Contract code/Instrument identifier	:35B:ISIN1!e12!c [4*35x] or :35B:/XX/ISSUER123456789 [3*35x] or :35B:/TS/123456789 [3*35x] or :35B:/4!c/ Code identifying the type of security identifier used. This code must be one published by ISO 20022 (ExternalFinancialInstrumentIdentificationTypeCode)	M	M
Instrument Type	:12A or C::CLAS//	C	O
Currency of denomination	:11A::DENO//	C	O
Expiry Date	:98A::EXPI//YYYYMMDD	C	O
Strike Price (for options)	:90B::EXER//3!a15d	C	O
Call/Put (for options)	:12B::OPTI//CALL or PUTO	C	O
Option Style (for options)	:12B::OPST//AMER, ASIA, EURO	C	O
Contract size	:36B::SIZE//UNIT/15d	C	O
Underlying Instrument	:35B::ISIN	C	O
Open/Close	:22F::PROC//OPEP, CLOP	M	O
Clearing Info, eg, code for identification of a carte blanche.	:70E::SPRO	O	O
Safekeeping Account (instructing party)	:97A::SAFE//34x	M	M
Allocated client.	:95P::ACOW//4!a2!a2!c[3!c]	O	O

Listed Derivatives:

Trade notification and management flow

Business elements	MT 540-3	MP M/ O	ISO M/O
Presence of (account owner and) account different than the sender will trigger the allocation.	:97A::SAFE//34x		
Quantity	:36B::SETT//UNIT/15d	M	M
Trading Capacity: - for the activity of its clients - for its own activity - for the activity of "market maker"	:22F::TRCA//SAGE (seq. E) :22F::TRCA//SPRI (seq. E) :22F::TRCA//MKTM (seq. B)	O	O
Broker	:95a::BUYR// if 540-1 :95a::SELL// if 542-3	O	O
Trader Code	:70C::PACO//	O	O
GCM2 to be given-up to. Presence of that field will trigger the give-up process.	:95P::REAG//4!a2!a2!c[3!c] if 540-1 :95P::DEAG//4!a2!a2!c[3!c] if 542-3	O	O
Cpty	:95a::DEAG// if 540-1 :95a::REAG// if 542-3	M	M
Client of Cpty	:95a::SELL// if 540-1 :95a::BUYR// if 542-3	O	O
Place of Settlement (M)	:95Q::PSET//XX	M	M
Deal amount: In the case of listed futures the resulting deal amount (price * quantity * contract size) can be too big to fit into the field. Since listed futures don't settle, this amount is not required.	:19A::DEAL//[N]3!a15d	O	O
Commission, Fees, Charges, Accrual	:19A::4!c//[N]3!a15d	O	O
Settlement amount: This will be equal to the value of the Commission. If there is no commission then the message should be free of payment. In the case of a sale futures trade, the resultant SETT amount could be a negative (N) to reflect the fees/commissions as a debit instead of a credit as per the ISO 15022 recommendation that the negative indicator should be used when the direction of the payment is opposite than the normal way for a buy or sell transaction.	:19A::SETT//[N]3!a15d	O	O
Provide TRAD in this (M) field.	:22F::SETR//TRAD	M	M

INXPFRPP MT 541 to CUSTXX21
:16R:GENL
:20C::SEME//123456789
:23G:NEWM
:16R:LINK
:20C::TRRF//ABCD1234
:16S:LINK
:16S:GENL
:16R:TRADDET
:94B::TRAD//EXCH/4!c
:98A::TRAD//20080305

Message reference

Order reference

**Market
Trade date**

Listed Derivatives:

Trade notification and management flow

:98A::SETT//20080305	First premium payment date or trade date
:90B::DEAL//EUR124,	Price
:35B::TS/13456789	
:16R:FIA	
:12A::CLAS//ISIT/OPT	FI classification
:12B::OPTI//PUTO	Put
:12B::OPST//EURO	Option type
:98A::EXPI//20080325	Expiry Date
:90B::EXER//EUR126,	Strike Price
:36B::SIZE//UNIT/5000,	Contract size
:16S:FIA	
:22F::PROC//OPEP	Opening/closing of position
:22F::TRCA//MKTM	Market segment (market maker)
:16S:TRADDET	
:16R:FIAC	
:36B::SETT//UNIT/5000,	Quantity
:97A::SAFE//111111111	Safekeeping account
OR	
:95P::ACOW//CLENGB22	Client being allocated
:97A::SAFE//2222222	Safekeeping account
:16S:FIAC	
:16R:SETDET	
:22F::SETR//TRAD	Settlement transaction type
:22F::TRCA//SAGE or SPRI	Market segment (client or own)
:16R:SETPRTY	
:95R::BUYR//BROKFRPP	Broker
:16S:SETPRTY	
:16R:SETPRTY	
:95P::REAG//GCM2FRPP	GCM to be given-up to.
:16S:SETPRTY	
:16R:SETPRTY	
:95P::DEAG//CLEAFRPP	Cpty (clearing House in this example)
:16S:SETPRTY	
:16R:SETPRTY	
:95Q::PSET//XX	
:16S:SETPRTY	
:16R:AMT	
:19A::SETT//EUR125,34	Total Commission
:16S:AMT	
:16S:SETDET	

2. Confirmations from executing/managing party:

Applies to:

- Scenario 1, flow 2
- Scenario 2, flow 6
- Scenario 3, flow 6
- Scenario 4, flow 9

Business elements	MT 544-7	MP M/ O	ISO M/O
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Listed Derivatives:

Trade notification and management flow

Business elements	MT 544-7	MP M/ O	ISO M/O
Order reference	:20C::TRRF//35x	O	O
Market	:94B::TRAD//EXCH/4!c (MIC of the exchange)	M	O
Trade Date	:98A [or C]::TRAD//YYYYMMDD[HHMMSS] or 98E like above	M	O
Date of the posting in account.	:98A::ESET//YYYYMMDD	M	M
Price	:90B::DEAL//3!a15d	M	O
Contract code/Instrument identifier	:35B::ISIN!e12!c [4*35x] or :35B::/XX/ISSUER123456789 [3*35x] or :35B::/TS/123456789 [3*35x] or :35B::/4!c/ Code identifying the type of security identifier used. This code must be one published by ISO 20022 (ExternalFinancialInstrumentIdentificationTypeCode)	M	M
Instrument Type	:12A or C::CLAS//	C	O
Currency of denomination	:11A::DENO//	C	O
Expiry Date	:98A::EXPI//YYYYMMDD	C	O
Strike Price (for options)	:90B::EXER//3!a15d	C	O
Call/Put (for options)	:12B::OPTI//CALL or PUTO	C	O
Option Style (for options)	:12B::OPST//AMER, ASIA, EURO	C	O
Contract size	:36B::SIZE//UNIT/15d	C	O
Underlying Instrument	:35B::ISIN	C	O
Open/Close	:22F::PROC//OPEP, CLOP	M	O
Clearing Info, eg, code for identification of a carte blanche.	:70E::SPRO	O	O
Safekeeping Account (instructing party)	:97A::SAFE//34x	M	M
Allocated client. Presence of (account owner and) account different than the sender will trigger the allocation.	:95P::ACOW//4!a2!a2!c[3!c] :97A::SAFE//34x	O	O
Quantity	:36B::ESTT//UNIT/15d	M	M
Trading Capacity: - for the activity of its clients - for its own activity - for the activity of "market maker"	:22F::TRCA//SAGE (seq. E) :22F::TRCA//SPRI (seq. E) :22F::TRCA//MKTM (seq. B)	O	O
Broker	:95a::BUYR// if 540-1 :95a::SELL// if 542-3	O	O
Trader Code	:70C::PACO//	O	O

Listed Derivatives:

Trade notification and management flow

Business elements	MT 544-7	MP M/ O	ISO M/O
GCM2 to be given-up to. Presence of that field will trigger the give-up process.	:95P::REAG//4!a2!a2!c[3!c] if 540-1 :95P::DEAG//4!a2!a2!c[3!c] if 542-3	O	O
Cpty	:95a::DEAG// if 540-1 :95a::REAG// if 542-3	M	M
Client of Cpty	:95a::SELL// if 540-1 :95a::BUYR// if 542-3	O	O
Place of Settlement (M)	:95Q::PSET//XX	M	M
Deal amount: In the case of listed futures the resulting deal amount (price * quantity * contract size) can be too big to fit into the field. Since listed futures don't settle, this amount is not required.	:19A::DEAL//[N]3!a15d	O	O
Commission, Fees, Charges, Accrual	:19A::4!c//[N]3!a15d	O	O
Settlement amount: This will be equal to the value of the Commission. If there is no commission then the message should be free of payment. In the case of a sale futures trade, the resultant SETT amount could be a negative (N) to reflect the fees/commissions as a debit instead of a credit as per the ISO 15022 recommendation that the negative indicator should be used when the direction of the payment is opposite than the normal way for a buy or sell transaction.	:19A::ESTT//[N]3!a15d	O	O

CUSTXX21 MT 545 to INXPFRPP
:16R:GENL
:20C::SEME//123456789
:23G:NEWM
:16R:LINK
:20C::TRRF//ABCD1234
:16S:LINK
:16S:GENL
:16R:TRADDET
:94B::TRAD//EXCH/4!c
:98A::TRAD//20080305
:98A::ESET//20080305
:90B::DEAL//EUR124,
:35B:/TS/13456789
:16R:FIA
:12A::CLAS/ISIT/OPT
:12B::OPTI//PUTO
:12B::OPST//EURO
:98A::EXPI//20080325
:90B::EXER//EUR126,
:36B::SIZE//UNIT/5000,
:16S:FIA
:22F::PROC//OPEP

Message reference

Order reference

Market

Trade date

First premium payment date or
trade date
Price

FI classification

Put

Option type

Expiry Date

Strike Price

Contract size

Opening/closing of position

Listed Derivatives:

Trade notification and management flow

:22F::TRCA//MKTM	Market segment (market maker)
:16S:TRADDET	
:16R:FIAC	
:36B::ESTT//UNIT/5000,	Quantity
:97A::SAFE//111111111	Safekeeping account
OR	
:95P::ACOW//CLENGB22	Client being allocated
:97A::SAFE//2222222	Safekeeping account
:16S:FIAC	
:16R:SETDET	
:22F::SETR//TRAD	Settlement transaction type
:22F::TRCA//SAGE or SPRI	Market segment (client or own)
:16R:SETPRTY	
:95R::BUYR//BROKFRPP	Broker
:16S:SETPRTY	
:16R:SETPRTY	
:95P::REAG//GCM2FRPP	GCM to be given-up to.
:16S:SETPRTY	
:16R:SETPRTY	
:95P::DEAG//CLEAFRPP	Cpty (clearing House in this example)
:16S:SETPRTY	
:16R:SETPRTY	
:95Q::PSET//XX	
:16S:SETPRTY	
:16R:AMT	
:19A::ESTT//EUR125,34	Total Commission
:16S:AMT	
:16S:SETDET	

3. Unmatched or pending trades from executing/managing party:

- Scenario 1, flow 2
- Scenario 2, flow 6
- Scenario 3, flow 6
- Scenario 4, flow 9
- Scenario 5A, flow 4a

Business elements	MT 548	MP M/O	ISO M/O
Contract code/Instrument identifier	:35B:ISIN1!e12!c [4*35x] or :35B:/XX/ISSUER123456789 [3*35x] or :35B:/TS/123456789 [3*35x] or :35B:/4!c/ Code identifying the type of security identifier used. This code must be one published by ISO 2002 (ExternalFinancialInstrumentIdentificationTypeCode)	M	M
Quantity	:36B::SETT//UNIT/15d	M	M

Listed Derivatives:

Trade notification and management flow

Price	:90B::DEAL//3!a15d	M	O
Order reference	:20C::TRRF//35x	O	O
Account	:97A::SAFE//123456789	M	M
Matching Status or Pending/Failing Status	:25D::MTCH//MACH or NMAT :25D::SETT//PEND or PENF	M	M
Reason for unmatched or Pending/Failing	:24B::NMAT// :24B::PEND or PENF//	O	O

CUSTXX21 MT 548 to INXPFRPP	
:16R:GENL	Message reference
:20C::SEME//987654321	
:23G:NEWM	
:16R:LINK	Order reference
:20C::TRRF//ABCD1234	
:16S:LINK	related reference
:16R:LINK	
:20C::RELA//123456789	
:16S:LINK	Status
:16S:GENL	
:16R:STAT	
:25D::SETT//PEND or PENF	Reason
:16R:REAS	
:24B::PEND or PENF//	Market
:16S:REAS	
:16S:STAT	
:16R:SETTRAN	Quantity
:94B::TRAD//EXCH/4!c	
:35B:/TS/13456789	Safekeeping account
:36B::SETT//UNIT/5000,	
:97A::SAFE//111111111	Settlement transaction type
:22F::REDE//RECE	
:22F::PAYM//APMT	
:22F::SETR//TRAD	
:98A::TRAD//20080305	
:98A::SETT//20080305	Trade date
:16S:SETTRAN	

4. Allegements from executing/managing party :

- Scenario 1, flow 2
- Scenario 2, flow 6
- Scenario 3, flow 6
- Scenario 4, flow 9

See Market Practice on Allegements (MT 578-586 MP).

CUSTXX21 MT 578 to INXPFRPP	
:16R:GENL	Message reference
:20C::SEME//123456789	
:23G:NEWM	
:16R:LINK	Order reference
:20C::TRRF//ABCD1234	
:16S:LINK	

Listed Derivatives:

Trade notification and management flow

:16S:GENL	
:16R:TRADDET	
:94B::TRAD//EXCH/4!c	Market
:98A::TRAD//20080305	Trade date
:98A::SETT//20080305	First premium payment date or trade date
:90B::DEAL//EUR124,	Price
:35B:/TS/13456789	
:16R:FIA	
:12A::CLAS/ISIT/OPT	FI classification
:12B::OPTI//PUTO	Put
:12B::OPST//EURO	Option type
:98A::EXPI//20080325	Expiry Date
:90B::EXER//EUR126,	Strike Price
:36B::SIZE//UNIT/5000,	Contract size
:16S:FIA	
:22H::REDE//DELI	Cpty's instruction is a delivery.
:22H::PAYM//APMT	Cpty's instruction is against Payment.
:16S:TRADDET	
:16R:FIAC	
:36B::SETT//UNIT/5000,	Quantity
:97A::SAFE//111111111	Safekeeping account
:16S:FIAC	
:16R:SETDET	
:22F::SETR//TRAD	Settlement transaction type
:16R:SETPRTY	
:95P::DEAG//CLEAFRPP	Cpty (clearing House in this example)
:16S:SETPRTY	
:16R:SETPRTY	
:95Q::PSET//XX	
:16S:SETPRTY	
:16R:AMT	
:19A::SETT//EUR1000,	Premium
:16S:AMT	
:16S:SETDET	

5. Exercise/abandonment from instructing party:

Applies to:

- Scenario 5A, flow 1

Business elements	MT 542-3	MP M/O	ISO M/O
Market	:94B::TRAD//EXCH/4!c (MIC of the exchange)	M	O
Date of exercise or assignment	:98A::SETT//YYYYMMDD	M	M
Price of exercise	:90B::DEAL//3!a15d	M	O
Contract code/Instrument identifier	:35B:ISIN1!e12!c [4*35x] or :35B://XX/ISSUER123456789 [3*35x]	M	M

Listed Derivatives:

Trade notification and management flow

Business elements	MT 542-3	MP M/ O	ISO M/O
	or :35B:/TS/123456789 [3*35x] or :35B:/4!c/ Code identifying the type of security identifier used. This code must be one published by ISO 20022 (ExternalFinancialInstrumentIdentificationTypeCode)		
Instrument Type	:12A or C::CLAS//	C	O
Currency of denomination	:11A::DENO//	C	O
Expiry Date	:98A::EXPI//YYYYMMDD	C	O
Strike Price (for options)	:90B::EXER//3!a15d	C	O
Call/Put (for options)	:12B::OPTI//CALL or PUTO	C	O
Option Style (for options)	:12B::OPST//AMER, ASIA, EURO	C	O
Contract size	:36B::SIZE//UNIT/15d	C	O
Underlying Instrument	:35B::ISIN	C	O
Close	:22F::PROC//CLOP	M	M
Safekeeping Account (instructing party)	:97A::SAFE//34x	M	M
Quantity exercised or abandoned	:36B::SETT//UNIT/15d	M	M
Exercise indicator or Abandonment indicator	:22F::STCO//EXER or :22F::STCO//KNOC	M	M
Cpty	:95a::REAG//	M	M
Client of Cpty	:95a::BUYR//	O	O
Place of Settlement (M)	:95Q::PSET//XX	M	M
Deal amount: In the case of listed futures the resulting deal amount (price * quantity * contract size) can be too big to fit into the field. Since listed futures don't settle, this amount is not required.	:19A::DEAL//[N]3!a15d	O	O
Commission, Fees, Charges, Accrual	:19A::4!c//[N]3!a15d	O	O
Settlement amount: This will be equal to the value of the Commission. If there is no commission then the message should be <u>free of payment</u> .	:19A::SETT//[N]3!a15d	O	O

INXPFRPP MT 543 to CUSTXX21
:16R:GENL
:20C::SEME//123456789
:23G:NEWM
:16R:LINK
:20C::TRRF//ABCD1234
:16S:LINK
:16S:GENL
:16R:TRADDET
:94B::TRAD//EXCH/4!c

Message reference

Order reference

Market

Listed Derivatives:

Trade notification and management flow

:98A::SETT//20080306	Date of exercise or abandonment
:90B::DEAL//EUR124,	
:35B::/TS/13456789	Strike Price
:16R:FIA	
:12A::CLAS//ISIT//OPT	FI classification
:12B::OPTI//PUTO	Put
:12B::OPST//EURO	Option type
:98A::EXPI//20080325	Expiry Date
:90B::EXER//EUR126,	Strike Price
:36B::SIZE//UNIT/5000,	Contract size
:16S:FIA	
:22F::PROC//CLOP	Closing of position
:16S:TRADDET	
:16R:FIAC	
:36B::SETT//UNIT/5000,	Quantity to be exercised or abandoned
:97A::SAFE//111111111	Safekeeping account
:16S:FIAC	
:16R:SETDET	
:22F::SETR//TRAD	Settlement transaction type
:22F::STCO//EXER	Exercise
:22F::STCO//KNOC	Abandonment
:16R:SETPRTY	
:95P::DEAG//CPTYFRPP	
:16S:SETPRTY	
:16R:SETPRTY	
:95Q::PSET//XX	
:16S:SETPRTY	
:16R:AMT	
:19A::SETT//EUR125,34	Total Commission
:16S:AMT	
:16S:SETDET	

6. Confirmation of exercise/expiration/assignment from executing/managing party

Applies to:

- Scenario 5B, flow 2b

Business elements	MT 546-7	MP M/ O	ISO M/O
Order reference	:20C::TRRF//35x	O	O
Market	:94B::TRAD//EXCH/4!c (MIC of the exchange)	M	O
Date the exercise, abandonment or assignment took place	:98A::ESET//YYYYMMDD	M	M
Strike Price	:90B::DEAL//3!a15d	M	O
Contract code/Instrument identifier	:35B::ISIN1!e12!c [4*35x] or :35B::/XX//ISSUER123456789 [3*35x] or :35B::/TS/123456789	M	M

Listed Derivatives:

Trade notification and management flow

Business elements	MT 546-7	MP M/ O	ISO M/O
	[3*35x] or :35B:/4!c/ Code identifying the type of security identifier used. This code must be one published by ISO 20022 (ExternalFinancialInstrumentIdentificationTypeCode)		
Instrument Type	:12A or C::CLAS//	C	O
Currency of denomination	:11A::DENO//	C	O
Expiry Date	:98A::EXPI//YYYYMMDD	C	O
Strike Price (for options)	:90B::EXER//3!a15d	C	O
Call/Put (for options)	:12B::OPTI//CALL or PUTO	C	O
Option Style (for options)	:12B::OPST//AMER, ASIA, EURO	C	O
Contract size	:36B::SIZE//UNIT/15d	C	O
Underlying Instrument	:35B::ISIN	C	O
Close	:22F::PROC//CLOP	M	M
Clearing Info, eg, code for identification of a carte blanche.	:70E::SPRO	O	O
Safekeeping Account (instructing party)	:97A::SAFE//34x	M	M
Quantity exercised, abandoned or assigned	:36B::ESTT//UNIT/15d	M	M
Exercise indicator	:22F::STCO//EXER	M	M
Abandonment indicator	:22F::STCO//KNOC		
Assignment indicator	:22F::STCO//ASGN		
Cpty	:95a::REAG//	M	M
Client of Cpty	:95a::BUYR//	O	O
Place of Settlement (M)	:95Q::PSET//XX	M	M
Deal amount: In the case of listed futures the resulting deal amount (price * quantity * contract size) can be too big to fit into the field. Since listed futures don't settle, this amount is not required.	:19A::DEAL//[N]3!a15d	O	O
Commission, Fees, Charges, Accrual, VAT	:19A::4!c//[N]3!a15d	O	O
Settlement amount: This will be equal to the value of the total Commission. If there is no commission then the message should be free of payment.	:19A::ESTT//[N]3!a15d	O	O

CUSTXX21 MT 547 to INXPFRPP
:16R:GENL
:20C::SEME//123456789
:23G:NEWM
:16R:LINK
:20C::TRRF//ABCD1234
:16S:LINK
:16S:GENL
:16R:TRADDET
:94B::TRAD//EXCH/4!c

Message reference

Order reference

Market

Listed Derivatives:

Trade notification and management flow

:98A::TRAD//20080305	Trade date
:98A::ESET//20080305	First premium payment date or trade date
:90B::DEAL//EUR124,	Price
:35B::TS/13456789	
:16R:FIA	
:12A::CLAS//ISIT/OPT	FI classification
:12B::OPTI//PUTO	Put
:12B::OPST//EURO	Option type
:98A::EXPI//20080325	Expiry Date
:90B::EXER//EUR126,	Strike Price
:36B::SIZE//UNIT/5000,	Contract size
:16S:FIA	
:22F::PROC//CLOP	Close
:16S:TRADDET	
:16R:FIAC	
:36B::ESTT//UNIT/5000,	Quantity
:97A::SAFE//111111111	Safekeeping account
:16S:FIAC	
:16R:SETDET	
:22F::SETR//TRAD	Settlement transaction type
:22F::STCO//EXER	Exercise
:22F::STCO//KNOC	Abandonment
:22F::STCO//ASGN	Assignment
:16R:SETPRTY	
:95P::REAG//CPTYFRPP	Cpty
:16S:SETPRTY	
:16R:SETPRTY	
:95Q::PSET//XX	
:16S:SETPRTY	
:16R:AMT	
:19A::LOCO//EUR100,	Commission
:16S:AMT	
:16R:AMT	
:19A::VATA//EUR5,34	VAT
:16S:AMT	
:16R:AMT	
:19A::ESTT//NEUR125,34	Total Commission (to be paid so N)
:16S:AMT	
:16S:SETDET	

7. Statements from executing/managing party:

a. *Statement of holding*

Elements	MT 535 Field
Start of general sequence A	:16R:GENL
Page number/ Continuation indicator	:28E:0001/MORE
Sender's reference	:20C::SEME//ACCSERVREF
Function of the message	:23G:NEWM
Statement date and time	:98C::STAT//20020505
Statement frequency indicator	:22F::SFRE//DAIL
Complete/Updates report indicator	:22F::CODE//COMP

Listed Derivatives:

Trade notification and management flow

Statement type	:22F::STTY//CUST
Statement basis	:22F::STBA//SETT
Account	:97a::SAFE//111111111
Activity flag (sequence A)	:17B::ACTI//Y
Sub-account statement flag	:17B::CONS//N
End of general sequence A	:16S::GENL
Start of sub-safekeeping a/c seq. B	:16R::SUBSAFE
Start of Financial instr. subseq. B1	:16R::FIN
Identification of the financial inst.	:35B::TS/13456789
Start of Financial Instrument Attribute. subseq. B1a	:16R::FIA
B/S	:12B::OPTI//CALL or PUTO
Maturity/Expiry Date	:98A::EXPI//20080325
Strike Price	:90B::EXER//EUR126,
Contract Size	:36B::SIZE//UNIT/5000,
End of Financial Instrument Attribute. subseq. B1a	:16S::FIA
Aggregate balance	:93B::AGGR//UNIT/5000,
End of Financial instr. subseq. B1	:16S::FIN
End of sub-safekeeping a/c seq. B	:16S::SUBSAFE

Listed Derivatives:

Trade notification and management flow

b. Statement of transactions:

Common Elements	MT 536 Field
Start of general sequence A	:16R:GENL
Page number/ Continuation indicator	:28E:0001/MORE
Statement Number	:13A::STAT//001
Sender's reference	:20C::SEME//ACCSERVREF
Function of the message	:23G:NEWM
Statement period	:69A::STAT//20070924/20070925
Statement frequency indicator	:22F::SFRE//DAIL
Complete/Updates report indicator	:22F::CODE//COMP
Statement basis	:22F::STBA//SETT
Account	:97a::SAFE//11111111
Activity flag	:17B::ACTI/Y
Sub-account statement flag	:17B::CONS/N
End of general sequence A	:16S:GENL
Start of sub-safekeeping a/c seq. B	:16R:SUBSAFE
Start of Financial instr. subseq. B1	:16R:FIN
Identification of the financial inst.	:35B:/TS/13456789
Start of Transaction subseq. B1a	:16R:TRAN
Start of Linkage subseq. B1a1	:16R:LINK
Reference to each reported transaction (linkage sequence)	:20C::RELA//123456789
End of Linkage subseq. B1a1	:16R:LINK
Start of Tran details subseq. B1a2	:16R:TRANSDET
Posting quantity	:36B::PSTA//UNIT/5000,
Posting amount (if payment)	:19A::PSTA//[N]3!a15d
Transaction indicator	:22F::TRAN//SETT
Receive/Deliver indicator	:22H::REDE//RECE
Payment indicator	:22H::PAYM//FREE or APMT
Settlement Condition	:22F::STCO//4!c
Effective settlement date	:98A::ESET//20070924
End of Tran details subseq. B1a2	:16S:TRANSDET
End of Transaction subseq. B1a	:16S:TRAN
End of sub-safekeeping a/c seq. B	:16S:SUBSAFE

c. Statement of pending transactions:

Common Elements	MT 537 Field
Start of general sequence A	:16R:GENL
Page number/ Continuation indicator	:28E:0001/MORE
Statement Number	:13A::STAT//001
Sender's reference	:20C::SEME//ACCSERVREF
Function of the message	:23G:NEWM
Statement Date	:98A::STAT//20070925
Statement frequency indicator	:22F::SFRE//DAIL
Complete/Updates report indicator	:22F::CODE//COMP
Statement Structure	:22F::STST//STAT
Account	:97a::SAFE//11111111
Activity flag	:17B::ACTI/Y
End of general sequence A	:16S:GENL
Start of status seq. B	:16R:STAT
Status	:25D::MTCH//NMAT
Start of Reason B1	:16R:REAS
Reason	:24B::NMAT//DQUA
End of Reason B1	:16S:REAS
Start of Transaction subseq. B2	:16R:TRAN
Start of Linkage subseq. B2a	:16R:LINK
Reference to each reported transaction (linkage sequence)	:20C::RELA//123456788
End of Linkage subseq. B2a	:16R:LINK
Start of Tran details subseq. B2b	:16R:TRANSDET

Listed Derivatives:

Trade notification and management flow

Identification of the financial inst.	:35B:/TS/13456789
Posting quantity	:36B::PSTA//UNIT/2000,
Posting amount (if payment)	:19A::PSTA//[N]3!a15d
Transaction indicator	:22F::TRAN//SETT
Receive/Deliver indicator	:22H::REDE//RECE
Payment indicator	:22H::PAYM//FREE or APMT
Settlement Condition	:22F::STCO//4!c
Date	:98A::SETT//20070924
End of Tran details subseq. B2b	:16S:TRANSDDET
End of Transaction subseq. B2	:16S:TRAN
End of status seq. B	:16S:STAT

d. Statement of allegations

Common Elements	MT 586 Field
Start of general sequence A	:16R:GENL
Page number/ Continuation indicator	:28E:0001/MORE
Statement Number	:13A::STAT//001
Sender's reference	:20C::SEME//ACCSERVREF
Function of the message	:23G:NEWM
Statement Date	:98A::STAT//20070925
Statement frequency indicator	:22F::SFRE//DAIL
Complete/Updates report indicator	:22F::CODE//COMP
Account	:97a::SAFE//11111111
Activity flag	:17B::ACTI//Y
End of general sequence A	:16S:GENL
Start of Allegement details sequence B	:16R:ALLDET
Start of Linkage subseq. B1	:16R:LINK
Reference to each reported transaction (linkage sequence)	:20C::TRRF//123456789
End of Linkage subseq. B1	:16R:LINK
Date	:98A::SETT//20070924
Price	:90B::DEAL//EUR124,
Identification of the financial inst.	:35B:/TS/13456789
Start of Financial Instrument Attribute. seq. B2	:16R:FIA
B/S	:12B::OPTI//CALL or PUTO
Maturity/Expiry Date	:98A::EXPI//20080325
Strike Price	:90B::EXER//EUR126,
Contract Size	:36B::SIZE//UNIT/5000,
End of Financial Instrument Attribute. seq. B2	:16S:FIA
Receive/Deliver indicator	:22H::REDE//RECE
Payment indicator	:22H::PAYM//FREE or APMT
Processing indicator	:22F::PROC//OPEP or CLOP
Start of Financial Instrument/Account. seq. B3	:16R:FIAC
Posting quantity	:36B::PSTA//UNIT/2000,
End of Financial Instrument/Account. seq. B3	:16S:FIAC
Start of Settlement Details. seq. B5	:16R:SETDET
Settlement Transaction Type	:22F::SETR//TRAD
Settlement Condition	:22F::STCO//4!c
Posting amount (if payment)	:19A::PSTA//[N]3!a15d
Start of Settlement Parties. subseq. B5a	:16R:SETPRTY
Alleging party	:95P::DEAG//CLEAFRPP
End of Settlement Parties. subseq. B5a	:16S:SETPRTY
Start of Settlement Parties. subseq. B5a	:16R:SETPRTY
	:95Q::PSET//XX
End of Settlement Parties. subseq. B5a	:16S:SETPRTY
Start of Amounts. subseq. B5c	:16R:AMT
	:19A::SETT//EUR100,
End of Amounts. subseq. B5c	:16S:AMT
End of Settlement Details. seq. B5	:16S:SETDET
End of Allegement Details. seq. B	:16S:ALLDET

Listed Derivatives:

Trade notification and management flow

e. Cash Statement:

Business elements	MT 940	M/O
Transaction Reference Number	:20:16x	M
Related Reference	:21:16x	O
Identification of the Cash Account which is debited or credited.	:25: 35x	M
Statement Number/Sequence Number (i.e. page number)	:28C: 5n[/5n]	M
Opening Balance – F for the opening balance of the first page of a statement – M for the opening balance of the next pages of a statement.	:60F: or :60M:	M
Repetitive Statement Line containing details on each entry.	:61:	O
Repetitive Information to Account Owner, linked to the previous statement line	:86:6*65x	O
Closing Balance (Booked Funds) – F for the closing balance of the last page of a statement – M for the closing balance of the other pages of a statement.	:62F: or :62M	M
Closing Available Balance (Available Funds)	:64:1!a6!n3!a15d	O
Repetitive Forward Available Balance	:65:1!a6!n3!a15d	O
Information to Account Owner	:86:6*65x	O

CUSTXX21 MT 940 to INXPFRPP	
:20:123	Message reference
:25:CASH123456899	Cash Account
:28C:25/1	Statement nr 25 – Page 1
:60F:C080325EUR100,	Opening Balance on March 25, 2008 = + 100 EUR
:61:080325C25000,NOPT123654/4789ABC	Credit entry linked to an option.
:86:Premium received for option	Description
:61:080325D12500,NOPT147154/4789DEF	Debit entry linked to an option.
:86:Close out fees paid for abandon	Description
:62F:C080325EUR12600,	Closing balance