

MT messages from the CCP (Oslo Clearing)

Version 2.0

Intraday messages:

Oslo Clearing will send MT518, real time throughout the day as the trades from the Oslo Stock Exchange have been received and entered into the Clearing System.

- **MT518 Market-Side Securities Trade Confirmation**

End of day messages:

The following messages will be sent from Oslo Clearing at end-of-day after Oslo Clearing have sent their net settlement transactions to VPS. Each message will include transactions either net or gross related to the Clearing Account referred to in the A-block of the message.

- **MT536 Statement of Transaction (EOD Gross Transaction (MT518))**
Includes all today's exchange trades, except for cancelled trades.
- **MT536 Statement of Transactions (EOD Settled Transactions)**
Includes all net settlement transactions settled in VPS today both in the first and second settlement cycle.
- **MT537 Statement of Pending Transactions (EOD Net Transactions)**
Includes all today's net settlement transaction sent from Oslo Clearing to VPS (EOD).
- **MT537 Statement of Pending Transactions (EOD Open Positions)**
Includes all open positions, unsettled settlement transactions including those sent to VPS this evening.
- **MT541/MT543 Receive against payment / Deliver against payment**
Includes all today's net settlement transaction sent from Oslo Clearing to VPS (EOD).
One MT message pr net settlement transaction.

Margin messages:

The following three messages are related to Margin Calculations.

- **MT503 Collateral Claim**
Sent from Oslo Clearing when a Margin Call is issued.
- **MT506 Collateral and Exposure Statement**
Sent from Oslo Clearing at predefined points in time during a business day.
 - In the morning after the first settlement cycle in VPS
 - Mid-Day after the second (last) settlement cycle in VPS.
 - End-Of-Day after Oslo Clearing is closed for the receiving of gross trades for clearing

- **MT598 Margin details**
Sent from Oslo Clearing when a Margin Call is issued.
MT598 shows margin details pr margin account or margin service account.

All these messages are optional and can be subscribed individually.

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Transaction example

The following examples include both a GCM-NCM scenario and a DCM scenario. The examples show the same transaction in both examples (the BUY side). The field containing different information based on whether it is a GCM-NCM or a DCM is shown in boldface.

GCM-NCM Member

- GCM = BNK1 (BIC = BICBNK1)
- NCM = FH1 (BIC = BICFH1)
- SA = FH1 (FH1 is a Settlement Agent in VPS)
- Trading-Account - BNK1 FH1 TRFH1
- Clearing-Account - BNK1 FH1 CLFH1

DCM Member (The DCM is also a Settlement Member in VPS)

- DCM = FH2 (BIC = BICFH2)
- Trading Account - FH2 FH2 TRFH2
- Clearing Account - FH2 FH2 CLFH2

Two trades with trade date 10.08.2009, only the first is shown in the MT518, but the net of these two is shown for the net transactions and open positions

- NO0005052605 NHY Buy 100@37,00 = 3700,00
- NO0005052605 NHY Sell 90@37,20 = 3348,00
- Net Buy 10 Amount 352,00 NOK

An earlier net transaction is also included, trade date 05.08.2009 and settlement day 10.08.2009. It has been settled today

- NO0010096985 STL Buy 100 Amount 13.000,00 NOK

MT518 - Market-Side Securities Trade Confirmation

Gross transactions sent to DCM and GCM including cancellations. The messages are sent from Oslo Clearing in real time throughout the day as soon as the trades from Oslo Stock Exchange have been received and entered into the Clearing System.

Subscription is registered on DCM/NCM Clearing account.

<i>Block</i>	<i>MT 518</i>	<i>GCM-NCN example</i>	<i>DCM example</i>	<i>Detailed field name</i>
A	:16R:GENL :20C::SEME// :23G:NEWM or CANC :98C::PREP// :22F::TRTR/TRAD :16R:LINK :20C::TRRF :16S:LINK :16S:GENL	20090810CH123456 20090810120430 14QS123451010101	20090810CH123456 20090810120430 14QS123451010101	General Information Sender's reference Message type Preparation date/time Trade Transaction Type Deal ref from Oslo Børs
B B1	:16R:CONFDET :98A::SETT// :98C::TRAD// :90B::DEAL//ACTU/ :94B::TRAD//EXCH/ :19A::SETT// :22H::BUYSE// :22H::PAYM// :11A::FXIB or FXIS :16R:CONFPRTY :95P::BUYR or SELL :97A::SAFE// :70C::PACO// :22F::TRCA// AGEN or PRIN :16S:CONFPRTY :16R:CONFPRTY :95P::BUYR or SELL :16S::CONFPRTY :16R:CONFPRTY :95P::CLBR// :97A::SAFE// :16S:CONFPRTY :16R:CONFPRTY :95P::ETC1// :16S:CONFPRTY :36B::CONF//UNIT/ :35B:ISIN :16S:CONFDET	20090813 20090810120405 NOK37, XOSL NOK3700, BUYI APMT FXIB//NOK BICFH1 BNK1 FH1 TRFH1 Trader1 or UNKNOWN AGEN or PRIN OSCLNOKKXXX BICBNK1 BNK1 FH1 CLFH1 OSCLNOKKXXX 100, NO0005052605 NHY	20090813 20090810120405 NOK37, XOSL NOK3700, BUYI APMT FXIB//NOK BICFH2 FH2 FH2 TRFH2 Trader1 or UNKNOWN AGEN or PRIN OSCLNOKKXXX BICFH2 FH2 FH2 CLFH2 OSCLNOKKXXX 100, NO0005052605 NHY	Confirmation Details Settlement date Trade date/time Price per unit or share Place of Trade (MIC) Settlement amount Buy/Sell Indicator Payment Indicator Currency Code Confirmation Parties BIC Trading member Trading member account Trader-id from Oslo Børs Trading as Agent or Principal Confirmation Parties BIC Oslo Clearing BIC Clearing Member CCP Clearing Account BIC Oslo Clearing Quantity of Instrument ISIN & Ticker

C	:16R:SETDET :22F::SETR//TRAD :16R:SETPRTY :95P::REAG or DEAG :16S:SETPRTY 16R:SETPRTY :95P::PSET// :16S:SETPRTY 16S:SETDET	REAG//BICFH1 VPSNNOKKXXX	REAG//BICFH2 VPSNNOKKXXX	Settlement Details Trade settlement BIC Settlement Agent Place of Settlement
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End of Day reporting

General information for MT Statement messages.

Some Swift messages may potentially exceed the maximum message length of 10,000 characters. If this is the case, several messages may be needed to accommodate all the information.

The 28E:Page Number/Continuation Indicator is the field that provides the page number of the message (within a statement) and a continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

In the case of no transactions will the field ACTI in A Block contain :17B::ACTI// N and only A Block will be present in the message.

MT536 - EOD Gross transactions

List of trades that occurred during the day. This type of MT536 message is identified by the following field:

Sequence A :field :22F::STBA//TRAD

Subscription is registered on clearing account.

<i>Block</i>	<i>MT536</i>	<i>GCM-NCM Content</i>	<i>DCM Content</i>	<i>Statement of Holdings</i>
A	:16R:GENL :28E:99999/ONLY/MORE/LA ST :20C::SEME// :23G:NEWM :98C::PREP// :69A::STAT// :22F::CODE//COMP :22F::SFRE//DAIL :22F::STBA//TRAD :95P::ACOW// :97A::SAFE// :17B::ACTI//Y or N (NOTRANS) :17B::CONS//N :16S :GENL	20090810CL990010 20090810190120 20090810/20090810 BICBNK1 BNK1 FH1 CLFH1	20090810CL990010 20090810190120 20090810/20090810 BICFH2 FH2 FH2 CLFH2	General Information Sender's reference Message type Preparation date/time Statement period Type Indicator – Complete stmt Statement Frequency Statement Basis BIC Clearing member CCP clearing account Flag (N=Notrans) Flag sub_account

<p>B</p>	<p>:16R:SUBSAFE :16R:FIN :35B:ISIN :90B::MRKT//ACTU/ :16R:TRAN :16R:LINK :20C::RELA// :16S:LINK :16R:LINK :20C::PREV// :16S:LINK :16R:LINK :20C::TRRF// :16S:LINK :16R:TRANSDDET :94B::TRAD//EXCH/ :36B::PSTA// UNIT/ :19A::PSTA//NOK :22F::TRAN//SETT :22H::REDE//DELI or RECE :22H::PAYM//APMT :98A::ESET// :98C::TRAD// :70E:: TRDE// :16R:SETPRTY :95P::REAG or DEAG :16S:SETPRTY :16R:SETPRTY :95P::BUYR or SELL :97A::SAFE// :16S:SETPRTY :16R:SETPRTY :95P::BUYR or SELL :16S:SETPRTY :16R:SETPRTY :95P::PSET// :16S:SETPRTY :16S:TRANSDDET :16S:TRAN :16S:FIN :16S:SUBSAFE</p>	<p>NO0005052605 NHY NOK37, 20090810CH676756 20090810CH123456 14QS123451010101 XOSL 100, NOK3700, DELI 20090813 20090810120405 Halvard or UNKNOWN REAG//BICFH1 BUYR//BICFH1 BNK1 FH1 TRFH1 SELL//OSCLNOKKXXX VPSNNOKKXXX</p>	<p>NO0005052605 NHY NOK37, 20090810CH676756 20090810CH123456 14QS123451010101 XOSL 100, NOK3700, DELI 20090813 20090810120405 Halvard or UNKNOWN REAG//BICFH2 BUYR//BICFH2 FH2 FH2 TRFH2 SELL//OSCLNOKKXXX VPSNNOKKXXX</p>	<p>ISIN & Ticker Price per unit Ref Net transaction at CCP Reference to MT518 Deal ref. From Oslo Børs Place of Trade Quantity of Financial Instrument Settlement Amount Transaction Type Indicator Receive / Deliver Indicator Payment Indicator Effective settlement date Date/Time Trader Id from Oslo Børs BIC Settlement Agent BIC Trading member Trading members account Oslo Clearing BIC Place of Settlement</p>
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MT536 - EOD Settled transactions

Today's Settled transactions. This type of MT536 message will be identified by the following field:

Sequence A :field :22F::STBA//SETT

Subscription is registered on clearing account.

<i>Block</i>	<i>MT536</i>	<i>GCM-NCM Content</i>	<i>DCM Content</i>	<i>Statement of Holdings</i>
A	:16R:GENL :28E:99999/ONLY/MORE/LAST :20C::SEME// :23G:NEWM :98C::PREP// :69A::STAT// :22F::CODE//COMP :22F::SFRE//DAIL :22F::STBA//SETT :95P::ACOW// :97A::SAFE// :17B::ACTI//Y or N (NOTRANS) :17B::CONS//N :16S :GENL	20090810CL990010 20090810190120 20090810/20090810 BICBNK1 BNK1 FH1 CLFH1	20090810CL990010 20090810190120 20090810/20090810 BICFH2 FH2 FH2 CLFH2	General Information Sender's reference Message type Preparation date/time Statement period Type Indicator – Complete stmt Statement Frequency Statement Basis BIC Clearing member CCP clearing account Flag (N=Notrans) Flag sub_account

B	:16R:SUBSAFE			
	:16R:FIN			
	:35B:ISIN	NO0010096985 STL	NO0010096985 STL	ISIN & Ticker
	:16R:TRAN			
	:16R:LINK			
	:20C::ASRF//	20090805CL123456	20090805CL123456	Reference of net transaction at CCP
	:16S:LINK			
	:16R::LINK			
	:20C::PREV//	NONREF	NONREF	Reference to the previous net transaction
	:16S:LINK			
	:16R::LINK			
	:20C::RELA//	NONREF	NONREF	Reference to the initial net transaction
	:16S:LINK			
	:16R:TRANSDDET			
	:36B::PSTA// UNIT/ :19A::PSTA//	100 NOK13000,	100 NOK13000,	Quantity of Financial Instrument Settlement Amount
	:22F::TRAN//SETT :22H::REDE//DELI or RECE	DELI	DELI	Transaction Type Indicator Receive / Deliver Indicator
:22H::PAYM//APMT			Payment Indicator	
:98C::ESET// :98A::SETT//	20090810122525 20090810	20090810122525 20090810	Effective settlement date/time Settlement Date	
:16R:SETPRTY :95P::REAG or DEAG	REAG//BICFH1	REAG//BICFH2	Settlement Agent	
:16S:SETPRTY ::16R:SETPRTY :95P::PSET// :16S:SETPRTY :16S:TRANSDDET :16S:TRAN :16S:FIN :16S:SUBSAFE	VPSNNOKKXXX	VPSNNOKKXXX	Place of Settlement	

- The fields 20C::PREV// and 20C::RELA// will show NONREF for the initial transaction.
- The reference provided in the 20C::ASRF// will not be changed due to a partial delivery.
- 20C::PREV// refers to 20C::ASRF// for the previous transaction and
- 20C::RELA// always refers to 20C::ASRF//for the initial transaction.

MT537 - EOD Net transactions

Today's net transactions. This type of MT537 message will be identified by the following field:

Sequence A :field :22H::STST//TRAN

Subscription is registered on clearing account.

<i>Block</i>	<i>MT537</i>	<i>GCM-NCM Content</i>	<i>DCM Content</i>	<i>Statement of Pending Transactions</i>
A	:16R:GENL :28E:99999/ONLY/MORE/LAS T :20C::SEME// :23G:NEWM :98C::PREP// :98A::STAT// :22H::STST//TRAN :22F::CODE//COMP :22F::SFRE//DAIL :95P::ACOW// :97A::SAFE// :17B::ACTI//Y or N (NOTRANS) :16S :GENL	20090810CL990010 20090810190120 20090810 BICBNK1 BNK1 FH1 CLFH1	20090810CL990010 20090810190120 20090810 BICFH2 FH2 FH2 CLFH2	General Information Sender's reference Message type Preparation date/time Statement date Statement is sorted by transaction Indicator(Complete) Statement Frequency BIC clearing member CCP clearing account Flag(N=Notrans)

MT537 - EOD Open positions

Open positions on settlement transaction level. This type of MT537 message will be identified by the following field:

Sequence A :field :22H::STST//STAT

Subscription is registered on clearing account.

<i>Block</i>	<i>MT537</i>	<i>GCM-NCM Content</i>	<i>DCM Content</i>	<i>Statement of Pending Transactions</i>
A	:16R:GENL :28E:99999/ONLY/MORE/ LAST :20C::SEME// :23G:NEWM :98C::PREP// :98A::STAT// :22H::STST//STAT :22F::CODE//COMP :22F::SFRE//DAIL :95P::ACOW// :97A::SAFE// :17B::ACTI//Y or N (NOTRANS) :16S :GENL	20090810CL990010 20090810190120 20090810 BICBNK1 BNK1 FH1 CLFH1	20090810CL990010 20090810190120 20090810 BICFH2 FH2 FH2 CLFH2	General Information Sender's reference Messagetype Preparation date/time Statement date/time Statement is sorted by status Indicator(Complete) Statement Frequency BIC clearing member CCP clearing account Flag(N=Notrans)

B	:16R:STAT				Normal settlement cycle
	:25D::SETT/ PEND				Deferred settlement
	Or :25D::SETT/ PENF				Cancellation
	Or :24B::CAND/CANS				
	:16R:REAS				Pending in normal settlement cycle
	:24B::PEND/CYCL				Failed, EOD settlement day
	Or :24B::PENF/CYCL				Cancelled by system
	Or :24B::CAND/CANS				
	:16S:REAS				
	:16R:TRAN				
	:16R:LINK				
	:20C::ASRF//	20090810CL123456	20090810CL123456		Reference of net transaction at CCP
	:16S:LINK				
	:16R::LINK				
	:20C::PREV//	NONREF	NONREF		Reference to the previous net transaction
	:16S:LINK				
	:16R::LINK				
:20C::RELA//	NONREF	NONREF		Reference to the initial net transaction	
:16S:LINK					
:16R:TRANSDDET					
:35B:ISIN	NO0005052605	NO0005052605		ISIN & Ticker	
	NHY	NHY			
:36B::PSTA// UNIT/	10	10		Quantity of Financial Instrument	
:19A::PSTA//	NOK352	NOK352		Amount	
:22F::TRAN//SETT				Transaction Indicator	
:22H::REDE//DELI or RECE	DELI	DELI		Deliver/Receive Indicator	
:22H::PAYM//APMT				Payment Indicator	
:22F::SETR//TRAD				Type of Settlement Indicator	
:98A::SETT//	20090813	20090813		Settlement Date	
:98A::TRAD//	20090810	20090810		Trade Date	
:16R:SETPRTY					
:95P::REAG or DEAG	REAG//BICFH1	REAG//BICFH2		Settlement Agent	
:16S:SETPRTY					
:16R:SETPRTY					
:95P::PSET//	VPSNNOKKXXX	VPSNNOKKXXX		Place of Settlement	
:16S:SETPRTY					
:16S:TRANSDDET					
:16S:TRAN					
:16S:STAT					

- The fields 20C::PREV// and 20C::RELA// will show NONREF for the initial transaction.
- The reference provided in the 20C::ASRF// will not be changed due to a partial delivery.
- 20C::PREV// refers to 20C::ASRF// for the previous transaction and
- 20C::RELA// always refers to 20C::ASRF//for the initial transaction.

MT541 - Receive Against Payment/MT543 - Deliver Against Payment

These two MT-messages are offered to those DCM's and GCM's who want Oslo Clearing to create their side of the settlement transactions that are to be sent to VPS. We will send these messages to the DCM, GCM or their Settlement Agent as a service. They can then redirect these transactions to VPS where it should match the settlement transaction sent from Oslo Clearing.

Subscription is registered on clearing account.

Block	MT541 or MT543	Content	Detailed field name
A	:16R:GENL :20C::SEME// :23G:NEWM :98C::PREP// :16S:GENL	20110523CH12456 20110523120430	General Information Sender's reference Message type Preparation date/time
B	:16R:TRADEDET :94B::TRAD//EXCH/ :98A::SETT// :98A::TRAD// :90B::DEAL//ACTU/ :35B:ISIN :16S:TRADEDET	XOSL or XOAS 20110526 20110523 NOK37, NO0005052605 NHY	Trade Details MIC (Market identifier code) Settlement date Trade date Price per unit or share ISIN & Ticker
C	:16R:FIAC :36B::SETT//UNIT/ :97A::SAFE// :16S:FIAC	100, 111114912345	Financial Instrument/Accounts Quantity of Instrument Member Settlement Account in VPO
E	:16R:SETDET :22F::SETR//TRAD :16R:SETPRTY :95Q::DEAG or REAG / :16S:SETPRTY 16R:SETPRTY :95P::SELL or BUYR :16S:SETPRTY :16R:SETPRTY :95P::PSET// :16S:SETPRTY :16R:AMT :19A::SET// :16S:AMT :16R:AMT :19A::LOCO//NOK0, :16S:AMT :16R:AMT :19A::CHAR//NOK0, :16S:AMT :16S:SETDET	OSCLNOKKXXX OSCLNOKKXXX VPSNOKKXXX NOK3700,	Settlement Details Trade settlement OsloClearing BIC** OsloClearing BIC Place of Settlement Settlement Amount

** Please note that this tag must be converted to show 45012 (Oslo Clearing VPS registrationnumber) before sending to VPS. E.g. :95Q::DEAG/VPSN/45012.

Margin example

The examples of the Margin messages include a GCM-NCM case where the GCM holds only one NCM and therefore just one Margin Account making the amounts reported on the MT503 and MT506 equal.

GCM-NCM Member

- GCM = BNK1 (BIC = BICBNK1)
- NCM = FH1 (BIC = BICFH1)
- Margin Account - BNK1 FH1 MA1Margin

The following values are calculated

- 12.000,- Margin Requirement including any shares held as collateral
- 10.000,- Value of other collateral (cash + LoC +Debt instruments)
- 2.000,- Call Amount or Margin (12.000 – 10.000)

MT503 - Collateral Claim

Sent from Oslo Clearing when a Margin Call is issued.

Only one message will be produced per Clearing Member.

Subscription is registered on member, GCM/DCM Margin account or NCM margin service account.

<i>Block</i>	<i>MT 503</i>	<i>Content</i>	<i>Detailed field name</i>
A A1	:16R:GENL :20C::SEME// :20C::SCTR// :23G:NEWM or CANC :16R:AGRE :70C::AGRE// :16S:AGRE :98C::PREP// :22H::COLA//SCRP :22H::COAL//INIT :95P::PTYA// :95P::PTYB// :16S :GENL	20090823CL123456 20090823100000 OSLCNOKKXXX BICBNK1	General Information Sender's reference Sender's collateral reference Message type Agreement date/time Preparation date/time Securities related exposure types Collateral type action indicator Oslo Clearing BIC Clearing member BIC
B B1	:16R:SUMM :95P::EXPP// :19B::COVA// :19B::TEXA// :19B::CCAL// :16R:SUMD :19B::AEXP// :19B::MITR// :98C::VALE// :98C::VALC// :98A::RSET// :16S:SUMD :16S:SUMM	BICBNK1 NOK10000 NOK12000 NOK2000 NOK12000 NOK2000 200090823060010 20090823060010 20090823	Summary Clearing Member BIC Value of Collateral held Total Exposure Amount Call Amount Adjusted Exposure Amount Minimum Transfer Amount Exposure valuation date/time Collateral valuation date/time Requested settlement date

MT506 - Collateral and Exposure Statement

Sent from Oslo Clearing at predefined points in time during a business day. For instance

- In the morning after the first settlement cycle in VPS
- Mid-Day after the second (last) settlement cycle in VPS.
- End-Of-Day after Oslo Clearing is closed for the receiving of gross trades for clearing

One message will be produced per Margin Account held by the Clearing Member including any Service Accounts.

Note: The use of this message type requires MUG registration.

D-Block has been added (with default information) since this is Mandatory in this message. Subscription is registered on member, GCM/DCM Margin account or NCM margin service account.

<i>Block</i>	<i>MT 506</i>	<i>Content</i>	<i>Detailed field name</i>
A A1	:16R:GENL :28E:99999/ONLY/MORE/LAST :20C::SEME// :20C::SCTR// :23G:NEWM or CANC :16R:AGRE :70C:AGRE// :16S:AGRE :98C::PREP// :22H::COLA//SCRP :95P::PTYA// :95P::PTYB// :70C::PACO :16S :GENL	1/ONLY 20090823CL123456 20090823CL123456 NEWM 20090823100000 20090823060230 OSLCNOKKXXX BICBNK1 BNK1 FH1 MAFH1	General Information Page no./continuation ind. Sender's reference Sender's collateral reference Message type Agreement date/time Preparation date/time Securities related exp. types Oslo Clearing BIC Clearing member BIC Margin account
B B1	:16R:SUMM :95P::EXPP// :19B::COVA// :19B::TEXA// :98C::VALE// :98C::VALC// :98A::RSET// :16R:SUMD :19B::AEXP// :19B::MITR// :16S:SUMD :16S:SUMM	BICBNK1 NOK10000 NOK12000 200090823060010 20090823060010 20090823 NOK12000 NOK2000	Summary Clearing member BIC Value of Collateral held Total Exposure Amount Exposure valuation date/time Collateral valuation date/time Requested settlement date Adjusted Exposure Amount Minimum Transfer Amount

<p>D</p> <p>D2</p>	<p>:16R:COLD :20C::COLR//</p> <p>:22H::COLL//CCOL :19B::COLL// :19B::RECA// :19B::MKTV :92B::EXCH// :92A::MARG// :92A::CHAI// :16R:CCOL :19B::DEPO// :22H::DEPO//CLNT :16S:CCOL :16S:COLD</p>	<p>20090823CL123456</p> <p>NOKO NOKO NOKO NOK/NOK/1 0 0 NOKO</p>	<p>Collateral Details</p> <p><i>Collateral Reference (Senders ref as in 20C::SEME) Cash Collateral Collateral Amount Reported Currency and amount Market Value amount Exchange Rate Margin Currency haircut Cash Collateral Details Deposit Amount Call deposit</i></p>
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MT598 - Margin details

This is an MT message where the content is free form and to be defined between the sender and the receiver. Oslo Clearing has established a form showing margin information pr ISIN, pr account. Subscriptions can be made both on Margin Accounts and Margin Service Accounts.

This message may potentially exceed the maximum message length of 10,000 characters. If this is the case, several messages may be needed to accommodate all the information.

The 77E:/Continuation Indicator/ Page Number is the field that indicate if the statement is only (ONLY), to continue (MORE) or that the message is the last page (LAST) of the statement. Also the page number of the message will be shown.

Subscription is registered on GCM/DCM Margin account or NCM margin service account (associated with a cost).

Block	MT 598	Example	Detailed field name
A	:16R:GENL :20:: :12: :77E::ONLY/MORE/LAST 99999 :16S:GENL	20090810CH12456 598 **The content is described below	General Information Sender's reference Message type Message content End of message

****Example of repeating content of 77E:**

:77E:Only 1

20110816/BNK1/FH1/MAFH1/BICBNK1/BICFH1/S/1/YAR/NO0010208051/Y/263.6000000/26
7.78/272.52/0.00/12500.00/-2224.00/10276.00/2708753.60/-270875.36/-32345.90//

Description

20110816/	Message date
BNK1/FH1/MAFH1/	Margin or Margin service account
BICBNK1/	GCM/DCM BIC
BICFH1/	DCM/NCM BIC
S/	S= Service account, M= Margin account
1/	Number of instruments
YAR/	Ticker
NO0010208051/	Isin
Y/	Cleared instrument Y/N
263.6000000/	Price
267.78/	Average price buy
272.52/	Average price sell
0.00/	Collateral Position
12500.00/	Credit position
-2224.00/	Debit position
10276.00/	Net position
2708753.60/	Market value
-270875.36/	Initial margin
-32345.90//	Variation margin

Appendix 1 - References

References MT messages

This appendix describes the references included in the following MT messages to be distributed by Oslo Clearing.

- MT536 Statement of Transactions (EOD Settled Transactions)
- MT537 Statement of Pending Transactions (EOD Net Transactions)
- MT537 Statement of Pending Transactions (EOD Open Positions)

The data fields subject to changes in each of the previous messages are:

Block	Field	Content	Description
B	20C::ASRF//	20090805CL123456	<i>Reference of net transaction at CCP</i>
B	20C::PREV//	20090805CL123455	Reference to the previous net transaction for any net transactions created as a result of e.g. a corporate event.
B	20C::RELA//	20090805CL123454	Reference to the initial net transaction for any net transaction created as a result of e.g. a corporate event.

Explanatory example

The following table provide a practical example of the contents above. The reference provided in the 20C::ASRF// not changed due to a partial delivery. 20C::PREV// refer to 20C::ASRF// for the previous transaction and 20C::RELA// always refer to 20C::ASRF//for the initial transaction.

Text	ASRF	PREV	RELA
New Settlement instruction	1	NONREF	NONREF
Partial Delivery	1	NONREF	NONREF
Partial Delivery	1	NONREF	NONREF
New due to CA - Splitt 1:2	2	1	1
Partial Delivery	2	1	1
New due to CA - Splitt 1:2	3	2	1
Partial Delivery	3	2	1