

Clearstream Release November 2019

Release Information

Clearstream Release November 2019 - Release Information

28 August 2019

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Foreword

On Monday 18 November 2019, Clearstream¹ will implement a number of changes related to the mandatory standards release. Impacted media channels include Xact via SWIFT, Xact File Transfer, Xact Web Portal and CreationOnline.

This document consolidates and updates the details of these changes to enable customers to make any required changes.

The respective documentation and guides associated with the impacted products and services will be updated to reflect the enhancements in due course.

Note: In some cases, this document will not contain the details of enhancements where a separate announcement has been published to address the needs of a particular product or service.

Further information

The Xact via SWIFT User Guide Pre-Issue edition is available on the Clearstream website.

For further information about our products and services, please visit www.clearstream.com or contact Clearstream Client Services or your Relationship Officer.

You will find the relevant contact details at www.clearstream.com, under Contacts & Client Services.

1. Clearstream refers collectively to Clearstream Banking, S.A. (CBL), Clearstream Banking AG (CBF) and LuxCSD.

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1. Executive summary

On Monday 18 November 2019, as part of Clearstream's ongoing commitment to the timeliness and quality of our services to customers, Clearstream will implement quality enhancements to our existing services. The services impacted and a summary of the enhancements can be found below.

SWIFT Standards release 2019

The SWIFT Standards release 2019 includes new and changed information for:

Common Group messages

- MTn92 Cancellation Request

Asset services

- MT564 Corporate Action Notification
- MT564 Income Pre-Advice Report (IPAR)
- MT564 Claim and Reversal Advice (CRA)
- MT565 Corporate Action Instruction
- MT567 Corporate Action Status and Processing Advice

Settlement and reconciliation

- MT541 Receive against payment
- MT543 Deliver against payment
- MT545 Receive against payment confirmation
- MT547 Deliver against payment confirmation
- MT544 -547 Settlement confirmations
- MT548 Settlement Status and Processing Advice

Securities statements

- MT535 Statement of Holdings report
- MT536 Statement of Transactions report

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Investment Fund Services

- MT509 Trade Status Message
- MT515 Client Confirmation of Purchase
- MT544-546 Settlement Confirmation
- MT548 Settlement Status and Processing Advice
- MT564 Corporate Action Notification
- MT566 Corporate Action Confirmation
- MT599 Free-Format Message

2. SWIFT Standards release 2019

Changes to the messages are described in more detail below.

Changes apply to all formats (ISO, PDF, XLS and XML) across all connectivity channels (Xact via SWIFT, Xact File Transfer, Xact Web Portal and CreationOnline).

This section describes the changes to the ISO messages. All these changes are reflected as relevant in all corresponding reports in PDF, as well as Xact Web Portal and CreationOnline. When displayed in PDF reports or Xact Web Portal and CreationOnline lists and detailed views, the ISO fields are expressed as decodes.

Where relevant, this section distinguishes between different scenarios depending on the services used by customers, these are defined as follows:

If no usage type is defined, it is applicable to CBL accounts, CBF accounts using the OneClearstream service and LuxCSD accounts.

CBL usage: Applicable to CBL, CBF 6-series accounts and LuxCSD 43xxx accounts.

CBF usage: Applicable to CBF accounts using the OneClearstream service.

CBL/LuxCSD usage: Applicable to CBL, CBF 6-series accounts and all LuxCSD accounts.

CBF/LuxCSD usage: Applicable to CBF, CBF 6-series accounts and all LuxCSD accounts.

Common Group messages

MTn92 - Cancellation request

Field	Description	Usage
:79: Narrative	Additional reason codes	This field contains one of the following cancellation reason codes, followed by the optional narrative. /AM09/ Wrong amount /COVR/ Cover cancelled or returned

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Asset services

MT564 - Corporate Action Notification

Field	Description	Usage
Sequence A - General Information		
:20C::CORP//	New usage for qualifier CORP	For ISS meeting events, the depository reference will be shown.
Sequence E - Corporate Action Options		
:22F::OPTF//SHAR	New indicator SHAR - Shareholder Number	The indicator SHAR will be used in VOLU events where a reference number is used to identify an investor or a shareholder with the issuer or the registration provider (for instance allocation code).

MT564 - Income Pre-Advice Report (IPAR)

Field	Description	Usage
Sequence E - Corporate Action Options		
:22F::OPTF//SHAR	New indicator SHAR - Shareholder Number	The indicator SHAR will be used in VOLU events where a reference number is used to identify an investor or a shareholder with the issuer or the registration provider (for instance allocation code).

MT564 - Claim and Reversal Advice (CRA)

Field	Description	Usage
Sequence E - Corporate Action Options		
:22F::OPTF//SHAR	New indicator SHAR - Shareholder Number	The indicator SHAR will be used in VOLU events where a reference number is used to identify an investor or a shareholder with the issuer or the registration provider (for instance allocation code).

MT565 - Corporate Action Instruction

Field	Description	Usage
Sequence C - Beneficial Owner's Details		
:95L::OWND//	New Option L	Option L is used to indicate the LEI of the beneficial owner. Field :95L::OWND may be present only if one of the fields :95P::OWND or :95R::OWND or :95V::OWND is present as well. :95L::4!c/18!c2!n
Sequence D - Corporate Action Instruction		
:20D::SHAR//	New qualifier SHAR - Shareholder Number	This contains the reference number assigned to identify an investor or a shareholder with the issuer or the registration provider (for instance allocation code). The reference must not start or end with a slash "/" and must not contain two consecutive slashes "//".

MT567 - Corporate Action Status and Processing Advice

Field	Description	Usage
Subsequence A2a - Reason		
:24B::REJT//	New reason codes:	
	DQBI - Invalid Bid Increment	Bid price/basis points/percentage increments rejected due to invalid bid increment for the event (generally used in Dutch Auctions or Bid Tenders).
	DQBV - Invalid Bid Value	Bid price/basis points/percentage falls outside of bid range for the event (generally used in Dutch Auctions or Bid Tenders).
	SHAR - Shareholder Number Missing	Shareholder number or reference is missing.

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Settlement and reconciliation

MT541 - Receive against payment

Field	Description	Usage
Subsequence E3 - Amounts		
:17B::RSCH//	New qualifier RSCH - Research Fee Flag	This qualifier is used to indicate if the amount in field :19A::SETT includes research fees for the transaction.

MT543 - Deliver against payment

Field	Description	Usage
Subsequence E3 - Amounts		
:17B::RSCH//	New qualifier RSCH - Research Fee Flag	This qualifier is used to indicate if the amount in field :19A::SETT includes research fees for the transaction.

MT544-547 - Settlement confirmations

Field	Description	Usage
Subsequence A1 - Linkages		
:20U::TRRF//	New Option U	New Option U that allows up to 52 characters to be reported. :4!c//52x

MT545 - Receive against payment confirmation

Field	Description	Usage
Subsequence E3 - Amounts		
:17B::RSCH//	New qualifier RSCH - Research Fee Flag	This qualifier is reported to indicate if the amount in field :19A::ESTT includes research fees for the transaction.

MT547 - Deliver against payment confirmation

Field	Description	Usage
Subsequence E3 - Amounts		
:17B::RSCH//	New qualifier RSCH - Research Fee Flag	This qualifier is reported to indicate if the amount in field :19A::ESTT includes research fees for the transaction.

MT548 - Settlement Status and Processing Advice

Field	Description	Usage
Subsequence A1 - Linkages		
:20U::TRRF//	New Option U	New Option U that allows up to 52 characters to be reported. :4!c//52x

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Securities statements

MT535 - Statement of Holdings report

Field	Description	Usage
Sequence A - General Information		
:22F::SFRE//QUTR	New indicator QUTR - Quarterly	This indicator will replace qualifier ADHO to show that the statement frequency is quarterly.

MT536 - Statement of Transactions report

Field	Description	Usage
Subsequence B1a1 - Linkages		
:20U::TRRF//	New Option U	New Option U that allows up to 52 characters to be reported. :4!c//52x

Investment Fund Services

The below changes apply to VestimaPRIME messages only (not Vestima messages).

MT509 - Trade Status Message

Field	Description	Usage
Sequence A - General Information		
:20C::SEME//	New message identifier VP-YYMMDD-Sequence No	This reference is used to uniquely identify the message in VestimaPRIME.
Subsequence A1 - Linkages		
:20C::RELA//	OI message reference	This field contains either the customer's message reference as it was received by VestimaPRIME original Sender's Reference or, if the transaction was not initiated by the customer, the code word "NONREF".
:20C::TRRF//	New deal reference VFundNo-ConfirmNo	This field contains the deal reference created by VestimaPRIME.

MT515 - Client Confirmation of Purchase or Sale

Field	Description	Usage
Sequence A - General Information		
:20C::SEME//	New message identified VP-YYMMDD-Sequence No	This reference is used to uniquely identify the message in VestimaPRIME.
Subsequence A1 - Linkages		
:20C::RELA//	OI message reference	This field contains either the customer's message reference as it was received by VestimaPRIME original Sender's Reference or, if the transaction was not initiated by the customer, the code word "NONREF".
:20C::TRRF//	New deal reference VFundNo-ConfirmNo	This field contains the deal reference created by VestimaPRIME.

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MT544 - Receive free confirmation

Field	Description	Usage
Sequence A - General Information		
:20C::SEME//	New message identified VP-YYMMDD-Sequence No	This reference is used to uniquely identify the message in VestimaPRIME.
Subsequence A1 - Linkages		
:20C::RELA//	OI message reference	This field contains either the customer's message reference as it was received by VestimaPRIME original Sender's Reference or, if the transaction was not initiated by the customer, the code word "NONREF".
:20C::TRRF//	New deal reference VFundNo-ConfirmNo	This field contains the deal reference created by VestimaPRIME.

MT546 - Deliver free confirmation

Field	Description	Usage
Sequence A - General Information		
:20C::SEME//	New message identified VP-YYMMDD-Sequence No	This reference is used to uniquely identify the message in VestimaPRIME.
Subsequence A1 - Linkages		
:20C::RELA//	OI message reference	This field contains either the customer's message reference as it was received by VestimaPRIME original Sender's Reference or, if the transaction was not initiated by the customer, the code word "NONREF".
:20C::TRRF//	New deal reference VFundNo-ConfirmNo	This field contains the deal reference created by VestimaPRIME.

MT548 - Settlement Status and Processing Advice

Field	Description	Usage
Sequence A - General Information		
:20C::SEME//	New message identified VP-YYMMDD-Sequence No	This reference is used to uniquely identify the message in VestimaPRIME.
Subsequence A1 - Linkages		
:20C::RELA//	OI message reference	This field contains either the customer's message reference as it was received by VestimaPRIME original Sender's Reference or, if the transaction was not initiated by the customer, the code word "NONREF".
:20C::TRRF//	New deal reference VFundNo-ConfirmNo	This field contains the deal reference created by VestimaPRIME.

MT564 - Corporate Action Notification

Field	Description	Usage
Sequence A - General Information		
:20C::SEME//	New message identified VP-YYMMDD-Sequence No	This reference is used to uniquely identify the message in VestimaPRIME.

MT566 - Corporate Action Confirmation

Field	Description	Usage
Sequence A - General Information		
:20C::SEME//	New message identified VP-YYMMDD-Sequence No	This reference is used to uniquely identify the message in VestimaPRIME.
Subsequence A1 - Linkages		
:20C::RELA//	OI message reference	This field contains either the customer's message reference as it was received by VestimaPRIME original Sender's Reference or, if the transaction was not initiated by the customer, the code word "NONREF".

MT599 - Free-format Message

Field	Description	Usage
Sequence A - General Information		
:20:	New message identified VP-YYMMDD-Sequence No	This reference is used to uniquely identify the message in VestimaPRIME.
:79: Narrative text	New deal reference VFundNo-ConfirmNo	This field contains the deal reference created by VestimaPRIME.

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