Xact via Swift

User Guide

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Foreword

The Xact via Swift User Guide provides clients of Clearstream with an overview of the formats that must be adhered to when sending securities instructions and the report layout available through the Swift connectivity service.

This Guide will be updated periodically. You will also be notified from time to time of any change in communications procedures and formats through announcements on the Clearstream website.

The examples, sample reports and case studies in this manual are provided for information purposes only.

For general information about Clearstream services, please see the relevant Client Handbooks.

OneClearstream

OneClearstream offers access to T2S, Eurobond and Global markets. The OneClearstream service offers a unique value proposition for all CSD & ICSD clients with harmonised end-to-end processes and service standards.

Clients have a choice between the ICSD model and the CSD model, or any combination of the two, through one operating model and one common infrastructure. This Xact via Swift User Guide contains information for all clients using the OneClearstream service, whether they are Clearstream Banking S.A. (CBL), Clearstream Banking AG (CBF) or LuxCSD S.A.(LuxCSD) clients.

For some Swift fields there may be more than one type of Usage listed, please see the definitions below:

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

How this Guide is organised

Swift is constantly improving its services, with the enhancement of existing message types and the addition of new ones, and Clearstream is continuously coordinating its efforts to bring these new and enhanced features into service for its clients.

This manual is organised in such a way as to minimise disruption to the existing documentation when adding or amending information. Details of new message types can be slotted into position without disturbing the current pagination, and changes or additions to the details of a message type will cause a minimum of repagination.

For information about:	See:
Common Group Messages via MTn92, n95	"Chapter 1. Common Group messages"
Cash instructions via MT103, 200, 202, 210, 299	"Chapter 2. Cash instructions"
Cash statements and reports via MT900, 910, 940, 942, 950	"Chapter 3. Cash statements and reports"
Clearing and settlement instructions via MT540, 541, 542, 543	"Chapter 4. Clearing and settlement instructions"
Clearing and settlement reports via MT544, 545, 546, 547, 548, 578	"Chapter 5. Clearing and settlement reports"
Securities statements via MT535, 536, 537, 538, 586	"Chapter 6. Securities statements"
Custody instructions and reports via MT564, 565, 566, 567, 568	"Chapter 7. Custody instructions and reports"
Triparty Repo Service instructions and reports via MT527, MT558 **(Only valid for CBL clients)**	"Chapter 8. Triparty Collateral messages"
Fees and interest reports via MT290, 935 **(Only valid for CBL clients)**	"Chapter 9. Fees and interest reports"

The organisation of the manual is reflected in its page-numbering. Each chapter begins with introductory and generic information, which is page-numbered in "folio-by-chapter" format, as follows: 4–1, 5–1, 6–1 and so on.

The chapters are presented in numeric order of Swift message type within business activity. If a message type can be used to carry more than one type of statement or report, details are provided for each statement or report type in turn within the message type sequence. For example:

- 3–940–1 is page 1 of details for a Cash Suspense Report via MT940 (15022), in chapter 3.

- 4–540–RF–1 is page 1 of details for a Receive Free instruction via MT540, in chapter 4.

- 5–545–RAP/c–1 is page 1 of details for a Receive Against Payment confirmation via MT545, in chapter 5.

- 6–537–1 is page 1 of details for a Statement of Pending Transactions via MT537, in chapter 6.

- 7–564–NO–1 is page 1 of details for a Corporate Action Notification via MT564, in chapter 7.

Thus, the Guide is constructed in a modular fashion so that the current information can be extended and new sections or chapters added with minimum inconvenience.

Field format notation

The following is a key to symbols used in the message format tables:

`6!n`	6 numeric characters, fixed length	`6*50x`	up to 6 lines of up to 50 characters each
`1!e`	one blank space	`1!n`	one numeric character
`3!a`	3 alpha characters, fixed length	`15!d`	15 numeric characters including decimal separator, fixed length
`ISIN1!e12!c`	"ISIN" followed by one blank, followed by the ISIN, fixed length	`/XS/9n`	"XS" between slashes followed by the Common Code, up to 9 digits

Contact details

For further information or if you have specific questions regarding communications with Clearstream Banking, please refer to your Client Services Officer or contact the Connectivity Support Help Desk by telephone, fax or email, as detailed on the Clearstream website.

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General introduction

A key component in our communications strategy is a commitment to support all Swift and ISO message standards that are applicable to our particular business environment and to use them in industry-standard ways. To this end, we work closely with both Swift and ISO, making active contributions to message development, to ensure that your needs and ours are met.

ISO 15022 represents the latest standard that has been built and adopted by the securities industry in order to enable higher straight-through processing rates and engender better efficiency.

Cash instructions can be sent using MT103, 200, 202 and 210 (referred to collectively as MT1xx/2xx). Using these messages, you can pre-advise the entry of funds for your own cash accounts and instruct the withdrawal of funds and book-entry transfers to other Clearstream Banking accounts, including foreign exchange. For details of MT1xx/2xx, see "Chapter 2. Cash instructions".

Although cash messages do not currently have ISO 15022 equivalents, these messages have been improved by the implementation of the new standard. Therefore, Money Suspense (MT940), Interim Money Suspense (MT942), Cash Balances (MT950) and Money Statement (MT950) via Swift ISO 15022 are detailed in "Chapter 3. Cash statements and reports".

Settlement instructions can be sent to Clearstream Banking using the MT540-543 messages (see "Chapter 4. Clearing and settlement instructions"). Negative validation feedback is provided via MT548.

The execution of your instructions can be confirmed using the MT544-547 messages and their status reported via MT548. Settlement allegements are also reported via MT578. For details of these reports, see "Chapter 5. Clearing and settlement reports".

Statements of holdings, transactions and allegements are provided via the following standardised message types:

- Statement of Holdings via MT535
- Statement of Transactions via MT536
- Statement of Pending Transactions via MT537
- Statement of Settlement Allegements via MT586

For details of Clearstream Banking securities statements via Swift, see "Chapter 6. Securities statements".

Custody information is provided via the MT56x messages (see "Chapter 7. Custody instructions and reports").

For details of sending Clearstream Banking Tripartite Repo Services instructions via the MT527, see "Chapter 8. Triparty Collateral messages".

Notifications of fees, lending and borrowing income and interest are available via MT290 and 935. For details, see "Chapter 9. Fees and interest reports".

General introduction

SMPG compliance

As part of the continuous commitment to provide and adhere to the industry standards, the Clearstream Banking ISO 15022 services comply with the recommendations of the Securities Market Practices Group (SMPG).

As a consequence, changes in SMPG recommendations may impact the content of this Guide.

Sending instructions to Clearstream Banking

Clearstream Banking will not be responsible for the failure of any transaction where the client's instruction does not conform to the Clearstream Banking format and Procedures described in this Guide, and/or where, as a result, Clearstream Banking had to intervene to modify or re-enter the instruction in the correct format.

Any Swift messages other than described in this Guide are not applicable to any automatic validation and processing.

Access and security - Relationship Management Application (RMA)

Since the implementation of SwiftNet phase 2, traffic management is handled by the Relationship Management Application (RMA).

Before clients can send instructions using Swift, they must be a user of the Swift network and the required RMA authorisations must be in place for sending messages to Clearstream Banking.

If the exchange of RMA authorisations has not yet taken place, clients should contact their Relationship Officer to initiate the exchange.

The Swift message types that are to be used for sending instructions to Clearstream Banking are, without exception, authenticated messages.

Unauthenticated messages (Swift message categories 3 and 9) must not be used to send instructions to Clearstream Banking.

MT599 messages can be used to send free-format messages to Clearstream Banking.

Other security conditions

Before you start sending formatted instructions to Clearstream Banking via Swift, you must confirm to Clearstream Banking the list of account numbers and the Swift address through which you will instruct. Clearstream Banking will link the account numbers to the BIC specified in your request.

If you have several accounts linked to one BIC, you must advise Clearstream Banking of your principal account to be debited or credited, unless otherwise specified in the instruction.

Clients who want to send instructions for the same account number through two or more BICs, must indicate their secondary links. It should be noted, however, that reports will only be sent to the main address.

You are authorised to enter instructions for only those of your account numbers that are linked in Clearstream Banking's files to your published Swift address.

CBL and LuxCSD clients only

If you change the Swift address that you use to send instructions to Clearstream Banking, you must notify Clearstream Banking in advance, by sending your notification via MT599 to the "ATTENTION OF PPICONNECT"

Validation of instructions

Immediately upon receipt of a client securities instruction (via MT54x) or client cash instruction (via MT1xx/2xx), Clearstream Banking runs an initial validation routine to check for format compliance, completeness, correctness and so on.

Validation of securities instructions

Badly formatted or erroneous securities instructions that are identified in the initial validation routine will not be processed further by Clearstream Banking and will be advised to the client immediately by means of an MT548.

Note: Where an instruction contains more than one error, Clearstream Banking cannot guarantee to identify each error in the advice of error message sent to the client.

Validation of cash instructions

Real-time validation feedback is provided to all users for cash instructions.

Clients have the possibility to subscribe to an automated repair service for failed cash instructions. Invalid cash instructions which are not subject to the automatic repair service will be automatically rejected to the Sender of the instruction.

Clients should note that Clearstream Banking cannot be held responsible for failure of incorrect processing arising from an instruction that had to be manually entered by Clearstream Banking.

Transaction Reference Numbers

Clearstream Banking accepts 16-character Transaction Reference Numbers in your instructions when sending them to Clearstream Banking via Swift. Each Transaction Reference Number must be unique; no two instructions may bear identical Transaction Reference Numbers.

Clearstream Banking will store your 16-character reference but will convert it to a 7-digit Transaction Reference Number (TRN) for processing the instruction. Clearstream Banking will report 16-character references in all reports via Swift to clients.

Replacement instructions, cancellations and confirmations can support the original 16-character reference assigned by the client to the instruction, or the seven numerics assigned by Clearstream Banking.

General introduction

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1. Common Group messages

This chapter describes the formats and procedures for Swift Common Group messages.

The following table lists the Swift Common Group messages used by Clearstream Banking:

Swift message	Purpose	Page
MTn92	Cancellation request	**1–n92–1**
MTn95	Queries	**1–n95–1**

Common Group messages

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MTn92 - Cancellation Request

An MTn92 is a Common Group message that can be used to cancel an MT103, MT202 or MT210. The Common Group consists of messages that are common to all message categories. The category digit "n" is assigned according to the category that best encompasses the business purpose of the message. Thus, MT1xx is cancelled via MT192, and MT2xx via MT292. However, you cannot use an MT292 to request cancellation of an MT200. To cancel an MT200, you must send an authenticated free-format message (MT299), repeating the details of your instruction, to:

> Clearstream Banking, Luxembourg
> Attn: Banking Transactions Luxembourg
> BIC Address: CEDELULL

Note: An authenticated MT299 free-format message can also be sent to cancel an MT103, MT202 or MT210.

The deadline for cancellation of cash instructions corresponds to the input deadline, if the cancellation respects the requirements for the automatic process, shown below. However, if the instruction has already been executed by CBL, the MTn92 is rejected via MTn95. Free formatted and non STP cancellations will be processed on a "best efforts" basis.

Requirements for automatic process of MTn92

The cancellation request must be in the same category as the original message (tag 11S) (that is MT192 can only reject MT103 and MT103+ and MT292 can only reject MT202, MT203 and MT210).

If field :79: is present, it must contain only Line 1 with the structured codes that is, Line 1 with :79:/AGNT/...... (or AM09 or COVR or CURR or CUST or CUTA or DUPL or FRAD or TECH or UPAY) or Line 1 with :79:CANCEL)

All mandatory fields of cancelled message must be present.

Mandatory fields depend on the cancelled message type as described in the table below:

Message type	Mandatory fields
MT103/103+	20,23B,32A,50a,59a,71A
MT202	20,21,32A,58a
MT210	20,30,21,32B
MT203	20,21,30,32A,58a

Common Group messages

The following table lists the fields for an MTn92 cancellation request:

M/O[a]	Tag	Field Name	Content/Options	Page
M	:20:	Transaction Reference Number	16x	1–n92–3
M	:21:	Related Reference	16x	1–n92–3
M	:11a:	MT and Date of Original Message	Option S only	1–n92–3
O	:79:	Narrative	4!c//44x	1–n92–3
CM		A copy of (at least) the mandatory fields of the original message		

a. M = Mandatory. O = Optional. CM = CBL Mandatory. C = Conditional.

MTn92 - Field specifications for a Cancellation request

MTn92 contains data fields as described below.

:20:   Transaction Reference Number

Format: 16x   **Mandatory**

Field purpose: This mandatory field must contain the sender's unambiguous identification of **this** message. Its detailed form and content are at the discretion of the sender.

:21:   Related Reference

Format: 16x   **Mandatory**

Field purpose: This mandatory field must contain the Transaction Reference Number of the Swift message that contains the instruction that is requested for cancellation, as supplied in field :20: in the original message.

:11a: MT and Date of the Original Message

Format: Option S only   **Mandatory**

Field purpose: This mandatory field references the original message that contained the transaction to be cancelled.

Subfield 1 must contain the 3-digit Swift message type number of the original message (the message containing the transaction to be cancelled).

Subfield 2 must contain the date, in ISO format YYMMDD, on which the original message was sent.

Subfield 3 is optional and can contain the 4-digit session number and 6-digit input sequence number of the original message.

:79:   Narrative

Format: 4!c//44x   **Optional**

CBL usage: This field may contain one of the following cancellation reason codes, followed by the optional narrative:

/AGNT/	Incorrect Agent
/AM09/	Wrong Amount
/COVR/	Cover payment has either been returned or cancelled
/CURR/	Incorrect Currency
/CUST/	Requested by Client
/CUTA/	Cancel upon Unable to Apply
/DUPL/	Duplicate Payment
/FRAD/	Fraudulent Origin
/TECH/	Technical Problem
/UPAY/	Undue Payment

Common Group messages

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MTn95 - Queries

The MTn95 is a Common Group message that can be used to reject MT103, MT200, MT202 or MT210. The Common Group consists of messages that are common to all message categories. The category digit "n" is assigned according to the category that best encompasses the business purpose of the message. Thus, MT1XX is rejected via MT195, and MT2xx is rejected via MT295.

Rejection Messages Guidelines

The Payment Reject Mechanism is based upon Swift Usage Guidelines and is designed to increase automation and remove ambiguity.

Rejects may occur when the message and/or instruction has not yet been settled, (i.e., the debit/credit has not yet occurred).

A rejected instruction will not be further processed by Clearstream Banking and therefore requires a new corrected instruction from the client.

As a general rule, the payment reject message should always follow the same route as the original transaction. This ensures that all relevant information used in the original payment chain is contained in the reject message received by the original Sender. The client must make sure a correction process is in place in order to correct the rejected instructions.

It should be noted that the validation process stops at the first error found in the instruction and as such does not report multiple errors of an instruction.

It should also be noted that multiple transaction messages will be split into individual instructions and rejected as such.

Common Group messages

The following table lists the fields for an MTn95 query:

M/Oᵃ	Tag	Field Name	Content/Options	Page
M	:20:	Transaction Reference Number	16x	1–n95–2
M	:21:	Related Reference	16x	1–n95–2
M	:75:	Queries	6*35x	1–n95–2
O	:77A:	Narrative	20*35x	1–n95–2
O	:11a:	MT and Date of Original Message	Option R or S	1–n95–3
C	:79:	Narrative	35*50x	1–n95–3
C		A copy of (at least) the mandatory fields of the original message		

a. M = Mandatory. O = Optional. CM = CBL Mandatory. C = Conditional.

MTn95 – Field specifications for rejection messages

MTn95 contains data fields as described below. The following conditional rule applies:

C1   Either field :79: or a copy of at least the mandatory fields of the original message must be present.

:20:   Transaction Reference Number

Format: 16x   **Mandatory**

Field purpose: This mandatory field must contain the sender's unambiguous identification of **this** message. Its detailed form and content are at the discretion of the sender.

:21:   Related Reference

Format: 16x   **Mandatory**

Field purpose: This mandatory field must contain the Transaction Reference Number of the Swift message that contains the instruction that is requested for cancellation, as supplied in field :20: in the original message.

:75:   Queries

Format: 6*35x   **Mandatory**

Field purpose: This mandatory field must contain the standard text: "Message Rejected, please reinstruct corrected message"

:77A: Narrative

Format: 20*35x   **Optional**

Field purpose: This field is optional.

CBL usage: This will not be used for CBL rejection.

:11a: MT and Date of the Original Message

Format: Option R only   **Optional**

    3!n   MT number
    6!n   Date
    (4!n6!n)   Session number and ISIN

Field purpose: For the purpose of a CBL rejection, only option R is used. The MT number of the original message must be provided, followed by the Merva Receipt Time stamp, followed by the Session Number and ISIN.

Date must be a valid date expressed as YYMMDD. MT Number must be a number in the range 100-999.

:79:   Narrative

Format: 35*50x   **Conditional**

Condition: C1 Either field :79: or a copy of at least the mandatory fields of the original message must be present.

Field purpose: This field must be structured as follows

Line	Code	Structure	Presence	CBL definition
1	/REJT/	2!n[1!a][/2c]	M	/REJT/ Means a reject and is followed by the identification of the field causing the reject.
2	/2!c2!n/	[44x]for field 79	M	Reason code, optionally followed by a text description of the reason code.
3	/MREF/	16x	M	Sender's reference, i.e. field 20 of the original message.
4	/TREF/	16x	O	Field /TREF/ will not be used by CBL for the purpose of Rejection messages.
5	/CHGS/	3!a15d	O	Field /CHGS/ will not be used by CBL for the purpose of Rejection messages.
6	/TEXT/	[44x] for field 79	O	The /TEXT/ field will be used to provide further details regarding the original instruction to be rejected. Requirements will be defined by type of instruction i.e., 10, 90 and 9X.

Common Group messages

The field causing the reject is further identified in Line 1 by

Field structure	Definition
2!n	The field tag of the field in which the error occurred (for example, '32' denotes the error occurred in field 32a).
[1!a]	If applicable, this gives the letter option of the preceding field tag in which the error occurred (for example, 'A' after '32' means field 32A).
[/2c]	If a field tag appears more than once in a message type, this alphanumeric code details the sequence.

Rejection structure of field :79: for type 10 instruction in MT210:

Line 1 contains the code word /REJT/ between slashes, followed by the field tag, and letter option if any, that contains the error.

Line 2 contains the reason code between slashes followed by a narrative description of the error. For an explanation of the reason codes reported by CBL, see "MTn95 reason codes" on page 1–n95–7.

Line 3 contains the code word /MREF/ between slashes, followed by the Sender's transaction reference number in field :20: of the original message.

Lines 4 - 8 contain the code word /TEXT/ between slashes, followed by the fields shown below, with the content as provided in the original MT210.

:79:/REJT/
/AM02/
/MREF/
/TEXT/:25:
//:30:
//:21:
//:32B:
//:56A:

The structure within the /TEXT/ field requires each tag to appear on a new line and each new line must start with a double slash '//'.

Where the original field contains information in the account number line in addition to free text and /or BIC, the information in field :79: of the rejection message will be provided in one line, separated by a space.

Original message:	:58A:/001-4-111111 ABCDCH2HXXX
Cancellation message:	//:58A/001-4-111111 ABCDCH2HXXX

Rejection structure of field :79: for type 90 instruction:

Line 1 contains the code word /REJT/ between slashes, followed by the field tag containing the error.

Line 2 contains the reason code between slashes, followed by a narrative description of the error. For an explanation of the reason codes reported by CBL, see "MTn95 reason codes" on page 1–n95–7.

Line 3 contains the code word /MREF/ between slashes, followed by the Sender's transaction reference number in field :20: of the original message.

Lines 4 - 8 contain the code word /TEXT/ between slashes, followed by the fields shown below, with the content as provided in the original message type.

MT103/103+
```
:79:/REJT/
/AM02/
/MREF/
/TEXT/:25:
//:32A:
//:33B:
//:50a:
//:53a:
//:57a:
```

MT200
```
:79:/REJT/
/AM02/
/MREF/
/TEXT/:32A:
//:53a:
//:57a:
```

MT202
```
:79:/REJT/
/AM02/
/MREF/
/TEXT/:21:
//:32A:
//:53a:
//:57a:
//:58a:
```

The structure within the /TEXT/ field requires each tag to appear on a new line and each new line must start with a double slash '//'.

Where the original field contains information in the account number line in addition to free text and /or BIC, the information in field :79: of the rejection message will be provided in one line, separated by a space.

Original message:
```
:58A:/001-4-111111
ABCDCH2HXXX
```

Cancellation message:
```
//:58A:/001-4-111111 ABCDCH2HXXX
```

Common Group messages

Rejection structure of field :79: for type 9x instruction:

Line 1 contains the code word /REJT/ between slashes, followed by the field tag containing the error.

Line 2 contains the reason code between slashes, followed by a narrative description of the error. For an explanation of the reason codes reported by CBL, see "MTn95 reason codes" on page 1–n95–7.

Line 3 contains the code word /MREF/ between slashes, followed by the Sender's transaction reference number in field :20: of the original message.

Lines 4 - 8 contain the code word /TEXT/ between slashes, followed by the fields shown below, with the content as provided in the original message type.

MT103/103+
```
:79:/REJT/
/AM02/
/MREF/
/TEXT/:23B:
//:32A:
//:33B:
//:50a:
//:53a:
//:57a:
```

MT202
```
:79:/REJT/
/AM02/
/MREF/
/TEXT/:21:
//:32A:
//:53a:
//:57a:
//:59a:
//:71A:
```

The structure within the /TEXT/ field requires each tag to appear on a new line and each new line must start with a double slash '//'.

Where the original field contains information in the account number line in addition to free text and /or BIC, the information in field :79: of the rejection message will be provided in one line, separated by a space.

Original message:
```
:58A:/001-4-111111
ABCDCH2HXXX
```

Cancellation message:
```
//:58A/001-4-111111 ABCDCH2HXXX
```

MTn95 reason codes

Standard reason codes

Code	Type	Swift Reason	Reported reason
AC01	Account Number	Format of account number not correct	Format A/C incorrect
AC02	Account Number	Format of account number non-numeric	Format A/C non-numeric
AC03	Account Number	Format of account number is not valid for local Sort/National Clearing Code	Format A/C invalid for local Sort/NCC
AC04	Account Number	Account number closed on Receiver's book	A/C closed on Receiver's book
AC05	Account Number	Account number specified is not a valid account at the Account With Institution	A/C invalid at Account With Institution
AC06	Account Number	Account specified is blocked, prohibiting posting of transactions against it	A/C specified blocked
AM01	Amount	Specified transaction/message amount is equal to zero	Specified amount equal to zero
AM02	Amount	Specified transaction/message amount is greater than allowed maximum	Specified amount greater than allowed max
AM03	Amount	Specified transaction/message amount is in an non processable currency outside of existing agreement	Specified amount in non processable currency
AM04	Amount	Amount of funds available to cover specified transaction/message amount is insufficient	Funds available insufficient
AM05	Amount	This transaction/message appears to have been duplicate	Duplicate transaction or message
AM06	Amount	Specified transaction amount is less than agreed minimum	Specified amount less than agreed minimum
AM07	Amount	Amount specified in transaction/message has been blocked by regulatory authorities	Amount blocked by regulatory authorities
AM08	Amount	Specified charges amount is not as agreed between Sender and Receiver	Charges not as agreed
BE01	Beneficiary	Specification of Beneficiary is not consistent with associated account number	Beneficiary not consistent with A/C
BE02	Beneficiary	Beneficiary specified is not known at associated Sort/National Clearing Code	Beneficiary not known at Sort/NCC
BE03	Beneficiary	Beneficiary specified no longer exists in the books	Beneficiary no longer exists
BE04	Beneficiary	Specification of beneficiary address, which is required for payment, is missing/not correct	Beneficiary address missing/not correct
BE05	Beneficiary	Party who initiated the transaction/message is not recognised by the Beneficiary	Party not recognised by the Beneficiary
AG01	Agreement	No agreement is on file at the Receiver for affecting associated transaction/message	No agreement with the Receiver
AG02	Agreement	Bank Operation code specified in the transaction/message is not valid for receiver	Bank Operation code not valid for receiver
DT01	Date	Invalid date (e.g. wrong settlement date)	Invalid date

Common Group messages

Code	Type	Swift Reason	Reported reason
MS01	General	Reason has not been specified due to sensitivities	Reason not specified due to sensitivities
PY01	Party	Unknown Account - With Institution	Unknown A/C - With Institution
RF01	Reference	Transaction reference is not unique within the message	Transaction ref is not unique
RC01	Routing Code	Routing code specified in the transaction/message has an incorrect format	Routing code has an incorrect format
RC02	Routing Code	Routing code specified in the transaction/message is not numeric	Routing code is not numeric
RC03	Routing Code	Routing Code specified in the transaction/message is not valid for local clearing	Routing Code invalid for local clearing
RC04	Routing Code	Routing Code specified in the transaction/message refers to a closed branch	Routing Code refers to a closed branch
TM01	Receipt Time	Associated transaction/message was received after agreed processing cut-off time	Received after processing cut-off time

Bilateral reason codes

Code	Type	Reported reason
XB01	Bank Operation Code	Bank Operation Code not allowed in CBL
XC01	Account	Instruction not permitted for SSA
XC02	Account	No WOF permitted on this A/C
XC03	Account	Instruction not permitted for transit A/C
XC04	Account	Instruction not permitted for Eurex A/C
XC05	Account	Missing Client's account
XC06	Account	Invalid Client's account
XC07	Account	Emitter not authorised to instruct on A/C
XC08	Account	Field 54a not allowed in CBL
XC09	Account	Option C not allowed in CBL
XC10	Account	Option B and C not allowed in CBL
XC11	Account	No PAF permitted on A/C
XC12	Account	No client input allowed on this Nostro
XC13	Account	
XC14	Account	
XC15	Account	Instruction not allowed for guarantor A/C
XC16	Account	Instruction not allowed for domestic A/C
XC17	Account	Instruction not allowed for exposure A/C
XC18	Account	Instruction not allowed for Euroclear A/C
XC19	Account	Instruction not allowed for Nostro A/C
XC20	Account	Instruction not allowed for CMS A/C
XC21	Account	Instruction not allowed for Repo A/C
XC22	Account	Instruction not allowed for SSL A/C
XC23	Account	Instruction not allowed for trustee A/C
XC24	Account	Instruction not allowed for this A/C
XC25	Account	Transfer not allowed with SSA counterparty
XC26	Account	Counterparty A/C is blocked
XC27	Account	Transfer not allowed with transit A/C
XC28	Account	Transfer not allowed with Eurex A/C
XC29	Account	Transfer not allowed with guarantor A/C
XC30	Account	Transfer not allowed with domestic A/C
XC31	Account	Transfer not allowed with Exposure A/C
XC32	Account	Transfer not allowed with Euroclear A/C
XC33	Account	Transfer not allowed with Nostro A/C
XC34	Account	Transfer not allowed with CMS A/C
XC35	Account	Transfer not allowed with Repo A/C
XC36	Account	Transfer not allowed with SSL A/C
XC37	Account	Transfer not allowed with this account
XD01	Date	Requested value date must be numeric
XD02	Date	Invalid Requested value date

Common Group messages

Code	Type	Reported reason
XD03	Date	RVD greater than 30 days in the past
XD04	Date	RVD greater than 400 days in the future
XG01	Generic	Duplicate instruction is not permitted
XG02	Generic	Invalid category of original message
XG03	Generic	Invalid original message type 200/201
XP01	Pay to	Currency not accepted in the pay to country
XI01	ISO Currency	Currency must be a valid ISO currency
XI02	ISO Currency	Currency must be a cash currency
XI03	ISO Currency	Currency blocked for external cash instruction
XM01	Amount	Decimals instructed not consistent
XS01	Sender to Receiver Information	Field 72 contains non authorised codes
XX01	Cancellation not applied	No target instruction found to cancel
XX02	Cancellation not applied	Target state does not permit cancellation

2. Cash instructions

This chapter describes the formats and procedures for sending cash instructions to Clearstream Banking via Swift MT1xx, MT2xx messages (that is, MT103/103+, MT200, MT202, MT210 and MT299) and MT380 to send FX instructions. Information is also included for MT192 and MT292 cancellation request messages.

Note: Any other Swift message type (for example, MT102, MT199, MT205) is not applicable to any automatic validation and processing.

Clearstream Banking will not be responsible for the failure of any transaction in which the client's instruction does not conform to the format and procedures described in this manual, and/or in which, as a result, Clearstream Banking has had to intervene to modify or re-enter the instruction in the correct format.

Before you begin to use MT1xx/2xx to send cash instructions and MT380 FX instructions to Clearstream Banking, please refer to the details of Clearstream Banking instructions and MT1xx/2xx and MT380 messages.

The following table shows the relationship between the Swift MT1xx/2xx and MT380 messages and Clearstream Banking instructions.

Swift message	Type	Clearstream Banking instructions	Page
MT103/103+ Single customer credit transfer	90	Withdrawal of funds out of Clearstream Banking	2–103–90–1
	90	Withdrawal of funds out of Clearstream Banking via TARGET2	2–103–90/T2–1
	9X	Internal transfer of funds	2–103–9X–1
MT200 Financial institution transfer for its own account	90	Withdrawal of funds out of Clearstream Banking	2–200–90–1
	90	Withdrawal of funds out of Clearstream Banking via TARGET2	2–200–90/T2–1
MT202 General financial institution transfer	90	Withdrawal of funds out of Clearstream Banking	2–202–90–1
	90	Withdrawal of funds out of Clearstream Banking via TARGET2	2–202–90/T2–1
	9X	Internal transfer of funds	2–202–9X–1
MT210 Notice to receive	10	Pre-advice of entry of funds into Clearstream Banking	2–210–10–1
MT299 Free-format message	9E	Foreign exchange	2–299–9E–1
MT380 Foreign exchange order	9E	Foreign exchange	2–380–9E–1

MTn92 can be used to cancel an MT103/103+, MT202 or MT210. For complete information, please refer to "MTn92 - Cancellation Request" on page 1–n92–1.

Cash instructions

The following table shows the relationship between Clearstream Banking cash instructions via telex and Swift MT1xx/2xx messages and fields.

Line code[a]	Swift MT Clearstream Banking instruction						
	103 Withdrawal (type 90)	Transfer (type 9X)	200 Withdrawal (type 90)	202 Withdrawal (type 90)	Transfer (type 9X)	210 Pre-advice (type 10)	299 FX (type 9E)
A	←--------------- According to message type and contents of ---------------→ fields `:57a:/:58a:/:59:`					MT210	MT299
B	←-------------- Field :20: or assigned by Clearstream Banking -------------→						
E	`:53a:`	`:53a:`	`:53a:`	`:53a:`	`:53a:`	`:25:`	n/a
F	n/a	`:59:`	n/a	n/a	`:58a:`	n/a	n/a
G	`:32A:`	`:32A:`	`:32A:`	`:32A:`	`:32A:`	`:30:`	n/a
H	`:32A:`	`:32A:`	`:32A:`	`:32A:`	`:32A:`	`:32B:`	n/a
–	n/a	n/a	n/a	n/a	n/a	`:56a:`	n/a
L	`:56a:` or `:57a:`[b]	n/a	`:56a:` or `:57a:`[b]	`:56a:` or `:57a:`[b]	n/a	n/a	n/a
M	`:57a:` or `:59a:`	n/a	`:57a:` or sender	`:57a:` or `:58a:`	n/a	n/a	n/a
N	`:59a:`	n/a	sender	`:58a:`	n/a	n/a	n/a
O	`:72:`	`:72:`	`:72:`	`:72:`	`:72:`	n/a	`:79:`

a. A=Transaction Code; B=Transaction Reference Number; E=Account Number; F=Counterparty Account Number; G=Requested Settlement Date; H=Countervalue and Currency Code; –=Cash Correspondent; L=Pay to; M=For Account of; N=In Favour of; O=Sender to Receiver Information.
b. For those withdrawal instructions in which two parties must be identified in addition to the beneficiary, L=:56a:, M=:57a:, and N=:59a: (MT103/103+) or :58a: (MT202).
For those withdrawal instructions in which only one party must be identified in addition to the beneficiary, L=:57a: and M=:59a: (MT103/103+) or :58a: (MT202).

Universal Confirmations for MT103

CBL is compliant with Swift's Universal Confirmations for MT103 processing and provides information to the Tracker when the receipt of an MT103 results in the rejection of the message.

For more information about Swift's Tracker, please refer to the Swift website.

Conditional rules for cash instructions via MT103/103+

The following conditional rules for MT103/103+ are as published by Swift at the time of publication.

Rule number	Rule
C1	If field :33B: is present and the currency code is different from the currency code in field :32A:, field :36: must be present. Otherwise, field :36: is optional.
C2	If the country code of the sender's and the receiver's BICs are within the following list - AD, AT, BE, BV, DE, DK, ES, FI, FR, GB, GF, GI, GP, GR, IE, IS, IT, LU, MC, MQ, NL, NO, PM, PT, RE, SE, SJ, SM, TF and VA - then field :33B: is mandatory. Otherwise, field :33B: is optional[a].
C3	If field :23B: contains the code SPRI, field :23E: can contain only the codes INTC, PHOB, SDVA, TELB. If field :23B: contains one of the codes SPAY or SSTD, then field :23E: must not be used.
C4	If field :23B: contains one of the codes SPAY, SPRI or SSTD, field :53a: must not be used with option D.
C5	If field :23B: contains one of the codes SPAY, SPRI or SSTD and field :53a: is present with option B, then Party Identifier must be present in field :53a:.
C6	If field :23B: contains one of the codes SPAY, SPRI or SSTD, then field :54a: can be used with option A only.
C7	If field :55a: is present, then both fields :53a: and :54a: must also be present.
C8	If field :23B: contains one of the codes SPAY, SPRI or SSTD, then field :55a: may be used with option A only.
C9	If field :56a: is present, field :57a: must also be present.
C10	If field :23B: contains the code SPRI, then field :56a: must not be present. If field :23B: contains one of the codes SPAY or SSTD, then field :56a: can be used with either option A or C. If option C is used, it must contain a clearing code.
C11	If field :23B: contains one of the codes SPAY, SPRI or SSTD, then field :57a: can be used with option A, option C or option D. Subfield 1 (Party Identifier) in option D must be present.
C12	If field :23B: contains one of the codes SPAY, SPRI or SSTD, subfield 1 (Account) in field :59a: (Beneficiary Client) is mandatory.
C13	If any field :23E: contains the code CHQB, subfield 1 (Account) in field :59a: (Beneficiary Client) is not allowed.
C14	Fields :70: and :77T: are mutually exclusive.

Cash instructions

Rule number	Rule
C15	If field :71A: contains BEN, then at least one occurrence of field :71F: is mandatory and field :71G: is not allowed.
	If field :71A: contains OUR, then field :71F: is not allowed and field :71G: is optional.
	If field :71A: contains SHA, then field :71F: is mandatory and field :71G: is not allowed.
C16 [b,c]	If either field :71F: (at least one occurrence) or field :71G: is present, then field :33B: is mandatory. Otherwise, field :33B: is optional[a].

a. Field :33B: is also mandatory on all MT103/103+ messages submitted via Xact File Transfer.
b. The presence of both fields :71F: and :71G: is also regulated by Network Validated Rule C15.
c. The presence of field :33B: is also regulated by Network Validated Rule C2.

MT103/103+ - Single customer transfer (type 90)

MT103 and MT103+ are General Use messages. Registration in a Message User Group (MUG) is not required to send and receive the core MT103 message, which allows single customer credit transfers to be exchanged and uses all fields except field :77T: (Envelope Contents).

Registration in an MUG is not required to send and receive the MT103+ message, which allows single customer credit transfers to be exchanged and uses a restricted compatible subset of fields and format options to adapt it for straight through processing. The appropriate format validation is triggered by the code "STP" in field 119 of the User Header.

The following table lists the fields for a Single customer transfer instruction (type 90) via MT103/103+.

M/O[a]	Tag	Field name	Content/options	Page
M	:20:	Sender's Reference	16x	2-103-90-2
M	:23B:	Bank Operation Code	4!c	2-103-90-2
Sequence repeatable within Bank Operation Code (NOT USED)				
M	:32A:	Value Date, Currency, Interbank Settled Amount	6!n3!a15d	2-103-90-2
C[b]	:33B:	Currency, Instructed Amount	3!a15d	2-103-90-3
M	:50a:	Ordering Customer	Option A, F or K	2-103-90-3
CM	:53a:	Sender's Correspondent	Option A, B or D	2-103-90-4
O	:56a:	Intermediary Institution	Option A or D	2-103-90-5
CM	:57a:	Account With Institution	Option A or D	2-103-90-6
M	:59a:	Beneficiary Customer	Option A or no letter	2-103-90-8
O	:70:	Remittance Information	4*35x	2-103-90-8
M	:71A:	Details of Charges	3!a	2-103-90-9
Sequence repeatable within Details of Charges (NOT USED)				
O	:72:	Sender to Receiver Information	6*35x	2-103-90-9

a. M = Mandatory. O = Optional. CM = CBL Mandatory. C = Conditional.
b. Field :33B: is mandatory in all MT103/103+ messages submitted via Xact File Transfer.

Cash instructions

MT103/103+ - Field specifications for type 90 instructions

MT103/103+ contains data fields for a single customer transfer instruction (type 90) as described below. The following usage rules apply:

1. Field :72: may only be present when it is structured, that is, when it contains coded information.

2. The relationship between the amount related fields :33B:, :36:, :71G:, :71F: and :32A: can be logically expressed in the following formula:

   The instructed amount in field :33B:
   adjusted with the exchange rate in field :36:
   plus the Receiver's charges in field :71G:
   minus the Sender's charges in field :71F:
   equals the interbank settled amount in field :32A:.

3. The presence of fields :33B:, :36:, :71G:, :71F: and :32A: is subject to the conditional rules C1, C2, C15 and C16 (see "Universal Confirmations for MT103" on page 2–1xx/2xx–3).

:20: Sender's Reference

Format:	16x	**Mandatory**

Field purpose: This field contains the sender's unambiguous identification of the transaction. Its detailed form and content are at the discretion of the sender.

This reference must be quoted in any related confirmation or statement, for example, MT900, MT910 and/or MT950.

CBL usage: This field is mandatory and must be unique for each instruction sent to Clearstream Banking.

Example: :20:1234567890123456

:23B: Bank Operation Code

Format:	4!c	**Mandatory**

Field purpose: This field contains a code word to identify the type of operation.

CBL usage: This field is mandatory and must contain the code word "CRED" to indicate that this message contains a credit transfer where there is no Swift Service Level involved. Clearstream Banking will reject an MT103/103+ that contains any other code word and subject it to manual processing.

:32A: Value Date, Currency, Interbank Settled Amount

Format:	6!n3!a15d	**Mandatory**

Field purpose: This field specifies the value date in the format YYMMDD, the ISO currency code and the settlement amount to be booked/reconciled at interbank level.

CBL usage: For EMU national currency units, clients will be debited in the currency specified here.

:33B: Currency, Instructed Amount

Format:	`3!a15d` **Conditional**
Conditions:	C2, C16 (see "Universal Confirmations for MT103" on page 2–1xx/2xx–3)
Field purpose:	This field specifies the currency and amount of the instruction. This amount is provided for information purposes and must be transported unchanged through the transaction chain.

The following usage rules apply:

- If this field is present in the message received, it must be forwarded unchanged to the next party.
- This field must be present when a currency conversion or an exchange has been performed on the sender's side.
- If the transaction is within the scope of the EC Directive on cross-border credit transfers, this amount is the original ordered amount as instructed by the ordering client. Otherwise, it is the amount that the sending bank was instructed to pay.
- As a consequence, if there are no sender's or receiver's charges and no currency conversion or exchange took place, field :32A: equals :33B:, if present.

CBL usage: Euro-related information (ERI) can be included in the following circumstances only:

- The payment currency specified in field :32A: is euro (EUR).
- The original currency or the charges currency mentioned in this field is an EMU national currency unit.

If ERI is provided, it will be transmitted by Clearstream Banking.

For instructions via **Xact File Transfer**, this field is mandatory and should by default contain the same values as the currency and amount in field :32A:.

:50a: Ordering Customer

Format:	`:50A:[/34x]` `:50F:/34x ¦ 4!a/2!a/27x` `:50K:[/34x]` **Mandatory** `4!a2!a2!c[3!c]` `4*35x` `4*35x`
Field purpose:	This field specifies the client ordering the transaction. If the account number of the ordering client is present, it must be stated in the Account subfield.

Option A contains the ordering client's account number and BEI (Bank Entity Identifier).

Option F contains the ordering client's identification over 2 lines as follows:

- Line 1 contains the Party Identifier specified in one of the following formats:

  `/34x`   Account identifier; or
  `4!a/2!a/27x`

  where:

  - Subfield 1 has a 4-character party identification type code.
  - Subfield 2 has the party's ISO country code.
  - Subfield 3 has a unique party identifier.

- Line 2 contains the name, address, country and town of the client, where

  - Country and town must be present.
  - Name, address and country and town may be repeated, but not occur more than twice

Option K contains the ordering client's account number and name and address

Cash instructions

:53a: Sender's Correspondent

Format:	:53A:[/1!a][/34x]	:53B:[/1!a][/34x]	:53D:[/1!a][/34x]	**Conditional**
	4!a2!a2!c[3!c]	35x	4*35x	

Conditions: C4, C5, C7 (see "Universal Confirmations for MT103" on page 2–1xx/2xx–3)

Field purpose: Where required, this field specifies the account or branch of the sender or another financial institution through which the sender will reimburse the receiver.

The following usage rules apply:

- Absence of this field implies that there is a unique account relationship between sender and receiver or that the bilaterally agreed account is to be used for settlement.

- Option A is the preferred option.

- If there are multiple direct account relationships, in the currency of the transaction, between the sender and the receiver and one of these accounts is to be used for reimbursement, the account to be credited or debited must be indicated in this field using option B with the party identifier only.

- If there is no direct account relationship, in the currency of the transaction, between the sender and the receiver (or branch of the receiver when specified in field :54a:), then this field must be present.

- When this field is present and contains a branch of the sender, the need for a cover message is dependent on the currency of the transaction, the relationship between the sender and receiver and the contents of field :54a:, if present.

- A branch of the receiver may appear in this field if the financial institution providing reimbursement is both the sender's correspondent and a branch of the receiver, and the sender intends to send a cover message to the branch of the receiver. In this case, the receiver will be paid by its branch as indicated in this field.

- In all other cases, when this field is present, a cover message (that is, an MT202/203 or non-Swift equivalent must be sent to the financial institution identified here.

- When this field is used to specify a branch city name, it must always be a branch of the sender.

- The use and interpretation of fields :53a: and :54a: is, in all cases, dictated by the currency of the transaction and the correspondent relationship between the sender and receiver relative to that currency.

Option A contains the Party Identifier and BIC. Option B contains the Party Identifier and Location. Option D contains the Party Identifier and Name and Address.

CBL usage: The account number line of this field contains the sender's Clearstream Banking account number to be debited.

Note: To guarantee straight-through processing, it is strongly recommended that the account number be preceded by the code word "CEDEL" followed by a space.

Example: :53B:/CEDEL 12345

:56a: Intermediary Institution

Format:	:56A:[/1!a][/34x] :56D:[/1!a][/34x]	**Conditional**
	4!a2!a2!c[3!c] 4*35x	

Conditions: C10 (see "Universal Confirmations for MT103" on page 2–1xx/2xx–3)

Field purpose: This field specifies the financial institution between the receiver and the Account With Institution through which the transaction must pass.

Option A contains the Party Identifier and BIC. Option D contains the Party Identifier and Name and Address.

The Party Identifier can be a national clearing system code. The following codes can be used, preceded by a double slash "//":

Code format	National clearing system
If option A is used:	
[//AT5!n]	Austrian Bankleitzahl
[//AU6!n]	Australian Bank State Branch (BSB) Code
[//BL8!n]	German Bankleitzahl
[//CC9!n]	Canadian Payments Association Payment Routing Number
[//CN12..14n]	China National Advanced Payment System (CNAPS)
[//ES8..9n]	Spanish Domestic Interbanking Code
[//FW]	Pay by Fedwire (see note)
[//HK6!n]	Hong Kong National Clearing Code (CHATS)
[//IE6!n]	Irish National Clearing Code (NSC)
[//IT11..23n]	Italian Domestic Identification Code
[//PT8!n]	Portuguese National Clearing Code
[//RT]	Pay by Real Time Gross Settlement
[//SC6!n]	CHAPS Branch Sort Code
If option D is used:	
[//AT5!n]	Austrian Bankleitzahl
[//AU6!n]	Australian Bank State Branch (BSB) Code
[//BL8!n]	German Bankleitzahl
[//CC9!n]	Canadian Financial Institution Number
[//CH6!n]	CHIPS Universal Identifier
[//CN12..14n]	China National Advanced Payment System (CNAPS)
[//CP4!n]	CHIPS Participant Identifier
[//ES8..9n]	Spanish Domestic Interbanking Code
[//FW9!n]	Fedwire Routing Number (see note)
[//HK6!n]	Hong Kong National Clearing Code (CHATS)
[//IE6!n]	Irish National Clearing Code (NSC)
[//IT11..23n]	Italian Domestic Identification Code
[//PT8!n]	Portuguese National Clearing Code
[//RT]	Pay by Real Time Gross Settlement
[//RU9!n]	Russian Central Bank Identification Code
[//SC6!n]	CHAPS Branch Sort Code
[//SW3..5n]	Swiss Clearing Code (BC code)
[//SW6!n]	Swiss Clearing Code (SIC code)
[//ZA6!n]	South African National Clearing Code

The following usage rules apply:

Cash instructions

- When one of the codes //FW (with or without the 9-digit number), //AU, //SC, //CP or //RT is used, it should appear only once and in the first of the fields :56a: and :57a: of the payment instruction.
- When an incoming Swift payment must be made to the party in this field via Fedwire, U.S. banks require that the code "FW" appears in the optional Party Identifier subfield of field :56a: or :57a:.
- When an incoming Swift payment must be made to the intermediary or the Account With Institution via real-time gross settlement (RTGS), the code //RT should appear in the optional Party Identifier subfield of field :56a: or :57a:.
- The code RT is binding for the receiver. If it is used with option A, it must not be followed by any other information. If it is used with option D, it can be followed by another domestic clearing code.
- Option A is the always the preferred option.
- Option D must only be used when there is a requirement to specify a name and address, for example, due to regulatory considerations.

CBL usage: This field contains the institution to which the funds are to be paid in the country of the currency, for account of the Account With Institution indicated in field :57a:, in favour of the Beneficiary Customer indicated in field :59a:.

Option C must not be used.

This field is to be used only if the funds have to be paid through a financial institution in addition to the "For account of" party (indicated in field 57a) and the "In favour of" party (indicated in field :59a:).

NYCH and USCIB Rules and Recommendations If only a Swift BIC is used, the New York Clearing House Association and U.S. Council of International Banking assume that the instruction will be automatically executed via CHIPS.

:57a: Account With Institution

Format:

```
:57A:[/1!a][/34x]      :57D:[/1!a][/34x]      Conditional
4!a2!a2!c[3!c]         4*35x
```

Conditions: C9, C11 (see "Universal Confirmations for MT103" on page 2–1xx/2xx–3)

Field purpose: This field specifies the financial institution, when other than the receiver, that services the account for the beneficiary customer. This is applicable even if field :59a: contains an IBAN.

Option A contains the Party Identifier and BIC. Option D contains the Party Identifier and Name and Address.

The Party Identifier can be a national clearing system code. The following codes can be used, preceded by a double slash "//":

Code format	National clearing system
If option A is used:	
[//AT5!n]	Austrian Bankleitzahl
[//AU6!n]	Australian Bank State Branch (BSB) Code
[//BL8!n]	German Bankleitzahl
[//CC9!n]	Canadian Payments Association Payment Routing Number
[//CN12..14n]	China National Advanced Payment System (CNAPS)
[//ES8..9n]	Spanish Domestic Interbanking Code
[//FW]	Pay by Fedwire (see note)
[//HK6!n]	Hong Kong National Clearing Code (CHATS)
[//IE6!n]	Irish National Clearing Code (NSC)
[//IT11..23n]	Italian Domestic Identification Code

Code format	National clearing system
[//NZ6!n]	New Zealand National Clearing Code
[//PT8!n]	Portuguese National Clearing Code
[//RT]	Pay by Real Time Gross Settlement
[//SC6!n]	CHAPS Branch Sort Code
If option D is used:	
[//AT5!n]	Austrian Bankleitzahl
[//AU6!n]	Australian Bank State Branch (BSB) Code
[//BL8!n]	German Bankleitzahl
[//CC9!n]	Canadian Financial Institution Number
[//CH6!n]	CHIPS Universal Identifier
[//CN12..14n]	China National Advanced Payment System (CNAPS)
[//CP4!n]	CHIPS Participant Identifier
[//ES8..9n]	Spanish Domestic Interbanking Code
[//FW9!n]	Fedwire Routing Number (see note)
[//HK6!n]	Hong Kong National Clearing Code (CHATS)
[//IE6!n]	Irish National Clearing Code (NSC)
[//IT11..23n]	Italian Domestic Identification Code
[//NZ6!n]	New Zealand National Clearing Code
[//PT8!n]	Portuguese National Clearing Code
[//RT]	Pay by Real Time Gross Settlement
[//RU9!n]	Russian Central Bank Identification Code
[//SC6!n]	CHAPS Branch Sort Code
[//SW3..5n]	Swiss Clearing Code (BC code)
[//SW6!n]	Swiss Clearing Code (SIC code)
[//ZA6!n]	South African National Clearing Code

The following usage rules apply:

- When one of the codes //FW (with or without the 9-digit number), //AU, //SC, //CP or //RT is used, it should appear only once and in the first of the fields :56a: and :57a: of the payment instruction.

- When an incoming Swift payment must be made to the party in this field via Fedwire, U.S. banks require that the code "FW" appears in the optional Party Identifier subfield of field :56a: or :57a:.

- When an incoming Swift payment must be made to the intermediary or the Account With Institution via real-time gross settlement (RTGS), the code //RT should appear in the optional Party Identifier subfield of field :56a: or :57a:.

- The code RT is binding for the receiver. If it is used with option A, it must not be followed by any other information. If it is used with option D, it may be followed by another domestic clearing code.

- Option A is the always the preferred option.

- Option D must only be used when there is a requirement to specify a name and address, for example, due to regulatory considerations.

CBL usage: This field contains the institution to which the funds have to be paid, for the account of the Beneficiary Customer indicated in field :59a: . If field :56a: is not used, this institution should normally be in the country of the currency.

Options B and C must not be used.

NYCH and USCIB Rules and Recommendations If only a Swift BIC is used, the New York Clearing House Association and U.S. Council of International Banking assume that the instruction will be automatically executed via CHIPS.

Cash instructions

:59a: Beneficiary Customer

Format: `:59A:[/34x]`   `:59F:[/34x]`   `:59:[/34x]`   **Mandatory**
           `4!a2!a2!c[3!c]`   `4*(1!n/33x)`   `4*35x`

Field purpose: This field specifies the client that will be paid.

Option A contains the Party Identifier and Bank Entity Identifier (BEI). The no-letter option contains the Account and Name and Address. Option F contains the Account and Number/Name and Address details over two lines

The Account can be represented by a national clearing system code. The following codes can be used, preceded by a double slash "//":

Code format	National clearing system
If the no letter option is used:	
`[//CH6!n]`	CHIPS Universal Identifier
`[//NZ6!n]`	New Zealand National Clearing Code

The following usage rules apply:

- At least the name or the BEI of the beneficiary customer is mandatory.
- If a BEI is specified, it must be meaningful for the financial institution that services the account for the beneficiary customer.
- To enable straight through processing within New Zealand's Same Day Cleared Payment system, it is required to include the NZ Bank/Branch code in Account.

Option F contains the Account and Number/Name and Address details over two lines.

- Country and town must be present.
- Name, address and country and town may be repeated, but not occur more than twice.

:70:   Remittance Information

Format: `4*35x`   **Conditional**

Conditions: C14 (see "Universal Confirmations for MT103" on page 2–1xx/2xx–3)

Field purpose: This field specifies either the details of the individual transaction or a reference to another message containing the details that are to be transmitted to the beneficiary customer.

One of the following codes can be used, placed between slashes ("/"):

INV	Invoice (followed by the date, reference and details of the invoice)
RFB	Reference for the beneficiary customer (followed by up to 16 characters)
ROC	Ordering customer's reference

The following usage rules apply:

- For national clearing purposes, the sender must check with the receiver regarding length restrictions of this field.
- The information specified in this field is intended only for the beneficiary customer, that is, this information need only be conveyed by the receiver.
- Multiple references can be used, if separated with a double slash "//". Codes must not be repeated between two references of the same kind.

CBL usage: This field contains the Beneficiary Customer whose account is to be credited at the Account With Institution indicated in field :57a:.

:71A:	Details of Charges

Format: `3!a` **Mandatory**

Field purpose: This field specifies which party is to bear the charges for the transaction, in one of the following forms:

BEN	All transaction charges are to be borne by the Beneficiary Customer.
OUR	All transaction charges are to be borne by the ordering customer.
SHA	Transaction charges on the sender's side are to be borne by the ordering customer; transaction charges on the receiver's side are to be borne by the beneficiary customer.

Note: In the U.S. market, there is no certainty that OUR will be applied by all intermediaries in the life cycle of the payment. In CHIPS and Fedwire messages, it is not possible to specify a charge option and all MT103 messages are treated as SHA/BEN.

:72:	Sender to Receiver Information

Format: `6*35x` **Optional**

Field purpose: This field specifies additional information for the receiver or other party specified.

The following line formats must be used:

- Line 1 `/8a/`[additional information]
- Lines 2-6 `[//continuation of additional information]`
  or
  `[/8a/`[additional information]]

Unless bilaterally agreed otherwise between the sender and the receiver, one of the following codes must be used, between slashes ("/"):

ACC	Instructions following are for the account with institution.
INS	The institution that instructed the sender to execute the transaction.
INT	Instructions following are for the intermediary institution.

The following usage rules apply:

- This field must never be used for information for which another field is intended.
- Each item for which a code exists must start with that code and can be completed with additional information.
- Each code used must be between slashes ("/") and must appear at the beginning of a line. It can be followed by additional narrative text.
- Narrative text relating to a preceding code and which is continued on the next line(s) must start with a double slash "//" and, if used, must begin on a new line. Narrative text should preferably be the last information in this field.
- It is strongly recommended to use the standard codes proposed above. In any case, where bilateral agreements covering the use of codes in this field are in effect, the code must conform to the structured format of this field.
- The codes "REJT" and "RETN" can be used in this field. If either of these codes is used in the first position of the first line, between slashes ("/"), it is to follow the Generic Payment Reject Mechanism described in the Swift Standards Usage Guidelines.

Note: Use of this field, particularly with uncoded instructions, can cause delay because, in automated systems, the presence of this field normally requires manual intervention.

Cash instructions

Examples of MT103/103+ for a type 90 instruction

Crédit Lyonnais, Luxembourg sends an order (reference 1787) to Clearstream Banking to pay USD 70.000,00 value 9 June 2005, from their Clearstream Banking account 35502, to JPMorgan Chase Bank, New York (BIC CHASUS33), for account and in favour of RST Investors Ltd., London (account 454545).

```
CRLYLULL
103
CEDELULL
:20: 1787
:23B:CRED
:32A:050609USD70000,
:50K:CREDIT LYONNAIS
LUXEMBOURG
:53B:/D/CEDEL 35502
:57A:CHASUS33
:59: /454545
RST Investors Ltd.,
London
```

Kredietbank, Luxembourg sends an order (reference 4525222), to Clearstream Banking to pay AUD 3.425.000,00 value 10 June 2005, from their Clearstream Banking account 35513, to Westpac Banking Corp., Sydney (BIC WPACAU2S), in favour of Westpac Banking Corp., London (BIC WPACGB2L), for account of ABC Company, London.

```
KBLXLULL
103
CEDELULL
:20: 4545222
:23B:CRED
:32A:050610AUD3425000,
:50A:/12345
KBLXLULL
:53B:/CEDEL 35513
:56A:WPACAU2S
:57A:WPACGB2L
:59: ABC Company
London
```

MT103/103+ - Single customer transfer via TARGET2 (type 90)

MT103 and MT103+ are General Use messages. Registration in a Message User Group (MUG) is not required to send and receive the core MT103 message, which allows single customer credit transfers to be exchanged and uses all fields except field :77T: (Envelope Contents).

Registration in an MUG is not required to send and receive the MT103+ message, which allows single customer credit transfers to be exchanged and uses a restricted compatible subset of fields and format options to adapt it for straight through processing. The appropriate format validation is triggered by the code "STP" in field 119 of the User Header.

The following table lists the fields for a Single customer transfer instruction (type 90) via MT103/103+.

M/Oa	Tag	Field name	Content/options	Page
M	:20:	Sender's Reference	16x	2–103–90/T2–2
M	:23B:	Bank Operation Code	4!c	2–103–90/T2–2
Sequence repeatable within Bank Operation Code (NOT USED)				
M	:32A:	Value Date, Currency, Interbank Settled Amount	6!n3!a15d	2–103–90/T2–2
Cb	:33B:	Currency, Instructed Amount	3!a15d	2–103–90/T2–3
M	:50a:	Ordering Customer	Option A or K	2–103–90/T2–3
Cc	:52a:	Ordering Institution	Option A	2–103–90/T2–3
CM	:53a:	Sender's Correspondent	Option A, B or D	2–103–90/T2–4
O	:56a:	Intermediary Institution	Option A	2–103–90/T2–5
CM	:57a:	Account With Institution	Option A	2–103–90/T2–5
M	:59a:	Beneficiary Customer	Option A or no letter	2–103–90/T2–6
O	:70:	Remittance Information	4*35x	2–103–90/T2–6
M	:71A:	Details of Charges	3!a	2–103–90/T2–7
Sequence repeatable within Details of Charges (NOT USED)				
O	:72:	Sender to Receiver Information	6*35x	2–103–90/T2–7

a. M = Mandatory. O = Optional. CM = CBL Mandatory. C = Conditional.
b. Field :33B: is mandatory in all MT103/103+ messages submitted via Xact File Transfer.
c. Field :51a: is recommended for non-migrated countries

Cash instructions

MT103/103+ - Field specifications for type 90 instructions

MT103/103+ contains data fields for a single customer transfer instruction (type 90) as described below.

The following usage rules apply:

1. Field :72: may only be present when it is structured, that is, when it contains coded information.

2. The relationship between the amount related fields :33B:, :36:, :71G:, :71F: and :32A: can be logically expressed in the following formula:

   The instructed amount in field :33B:
   adjusted with the exchange rate in field :36:
   plus the Receiver's charges in field :71G:
   minus the Sender's charges in field :71F:
   equals the interbank settled amount in field :32A:.

3. The presence of fields :33B:, :36:, :71G:, :71F: and :32A: is subject to the conditional rules C1, C2, C15 and C16 (see "Universal Confirmations for MT103" on page 2–1xx/2xx–3).

:20:	Sender's Reference

Format:	16x	**Mandatory**

Field purpose: This field contains the sender's unambiguous identification of the transaction. Its detailed form and content are at the discretion of the sender.

This reference must be quoted in any related confirmation or statement, for example, MT900, MT910 and/or MT950.

CBL usage: This field is mandatory and must be unique for each instruction sent to Clearstream Banking.

Example: :20:1234567890123456

:23B:	Bank Operation Code

Format:	4!c	**Mandatory**

Field purpose: This field contains a code word to identify the type of operation.

CBL usage: This field is mandatory and must contain the code word "CRED" to indicate that this message contains a credit transfer where there is no Swift Service Level involved. Clearstream Banking will reject an MT103/103+ that contains any other code word and subject it to manual processing.

:32A:	Value Date, Currency, Interbank Settled Amount

Format:	6!n3!a15d	**Mandatory**

Field purpose: This field specifies the value date in the format YYMMDD, the ISO currency code and the settlement amount to be booked/reconciled at interbank level.

CBL usage: For EMU national currency units, clients will be debited in the currency specified here.

:33B:	**Currency, Instructed Amount**

Format: 3!a15d **Conditional**

Conditions: C2, C16 (see "Universal Confirmations for MT103" on page 2–1xx/2xx–3)

Field purpose: This field specifies the currency and amount of the instruction. This amount is provided for information purposes and must be transported unchanged through the transaction chain.

The following usage rules apply:

- If this field is present in the message received, it must be forwarded unchanged to the next party.
- This field must be present when a currency conversion or an exchange has been performed on the sender's side.
- If the transaction is within the scope of the EC Directive on cross-border credit transfers, this amount is the original ordered amount as instructed by the ordering customer. Otherwise, it is the amount that the sending bank was instructed to pay.
- As a consequence, if there are no sender's or receiver's charges and no currency conversion or exchange took place, field :32A: equals :33B:, if present.

CBL usage: Euro-related information (ERI) can be included in the following circumstances only:

- The payment currency specified in field :32A: is euro (EUR).
- The original currency or the charges currency mentioned in this field is an EMU national currency unit.

If ERI is provided, it will be transmitted by Clearstream Banking.

For instructions via **Xact File Transfer**, this field is mandatory and should by default contain the same values as the currency and amount in field :32A:.

:50a:	**Ordering Customer**

Format:

:50A:[/34x] :50K:[/34x] **Mandatory**
4!a2!a2!c[3!c] 4*35x

Field purpose: This field specifies the client ordering the transaction. If the account number of the ordering customer is present, it must be stated in the Account subfield.

Option A contains the ordering customer's account number and BEI (Bank Entity Identifier). Option K contains the ordering customer's account number and the name and address.

:52a:	**Ordering Institution**

Format: Option A

Field purpose: This field specifies the financial institution of the Ordering Customer, when different from the Sender.

Usage: This field is optional but recommended for non-migrated countries, and must contain a published BIC.

Cash instructions

:53a: Sender's Correspondent

Format: :53A:[/1!a][/34x]   :53B:[/1!a][/34x]   :53D:[/1!a][/34x]   **Conditional**
4!a2!a2!c[3!c]   35x   4*35x

Conditions: C4, C5, C7 (see "Universal Confirmations for MT103" on page 2–1xx/2xx–3)

Field purpose: Where required, this field specifies the account or branch of the sender or another financial institution through which the sender will reimburse the receiver.

The following usage rules apply:

- Absence of this field implies that there is a unique account relationship between sender and receiver or that the bilaterally agreed account is to be used for settlement.
- Option A is the preferred option.
- If there are multiple direct account relationships, in the currency of the transaction, between the sender and the receiver and one of these accounts is to be used for reimbursement, the account to be credited or debited must be indicated in this field using option B with the party identifier only.
- If there is no direct account relationship, in the currency of the transaction, between the sender and the receiver (or branch of the receiver when specified in field :54a:), then this field must be present.
- When this field is present and contains a branch of the sender, the need for a cover message is dependent on the currency of the transaction, the relationship between the sender and receiver and the contents of field :54a:, if present.
- A branch of the receiver may appear in this field if the financial institution providing reimbursement is both the sender's correspondent and a branch of the receiver, and the sender intends to send a cover message to the branch of the receiver. In this case, the receiver will be paid by its branch as indicated in this field.
- In all other cases, when this field is present, a cover message (that is, an MT202/203 or non-Swift equivalent must be sent to the financial institution identified here.
- When this field is used to specify a branch city name, it must always be a branch of the sender.
- The use and interpretation of fields :53a: and :54a: is, in all cases, dictated by the currency of the transaction and the correspondent relationship between the sender and receiver relative to that currency.

Option A contains the Party Identifier and BIC. Option B contains the Party Identifier and Location. Option D contains the Party Identifier and Name and Address.

CBL usage: The account number line of this field contains the sender's Clearstream Banking account number to be debited.

Note: To guarantee straight-through processing, it is strongly recommended that the account number be preceded by the code word "CEDEL" followed by a space.

Example: :53B:/CEDEL 12345

:56a: Intermediary Institution

Format: :56A:[/1!a][/34x]   **Conditional**
4!a2!a2!c[3!c]

Conditions: C10 (see "Universal Confirmations for MT103" on page 2–1xx/2xx–3)

Field purpose: This field specifies the financial institution between the receiver and the Account With Institution through which the transaction must pass.

Option A contains the Party Identifier and BIC. Option D contains the Party Identifier and Name and Address.

For TARGET2 the following code must be used, preceded by a double slash "//":

[//RT]   Pay by Real Time Gross Settlement

The following usage rules apply:

- When an incoming Swift payment must be made to the intermediary or the Account With Institution via real-time gross settlement (RTGS), the code //RT should appear in the optional Party Identifier subfield of field :56a: , :57a: or :59a:.
- The code RT is binding for the receiver, it must not be followed by any other information.
- Option A must be used.

CBL usage: This field contains the institution to which the funds are to be paid in the country of the currency, for account of the Account With Institution indicated in field :57a:, in favour of the Beneficiary Customer indicated in field :59a:.

This field is to be used only if the funds have to be paid through a financial institution in addition to the "For account of" party (indicated in field 57a) and the "In favour of" party (indicated in field :59a:).

NYCH and USCIB Rules and Recommendations If field :56a: is present, it must contain the published BIC of a valid direct participant.

:57a: Account With Institution

Format: :57A:[/1!a][/34x]   **Conditional**
4!a2!a2!c[3!c]

Conditions: C9, C11 (see "Universal Confirmations for MT103" on page 2–1xx/2xx–3)

Field purpose: This field specifies the financial institution, when other than the receiver, that services the account for the beneficiary customer. This is applicable even if field :59a: contains an IBAN.

Option A contains the Party Identifier and BIC.

For TARGET2 the following code must be used, preceded by a double slash "//":

[//RT]   Pay by Real Time Gross Settlement

Cash instructions

The following usage rules apply:

- When the code //RT is used, it should appear only once and in the first of the fields :56a:, :57a: or :59a: of the payment instruction.
- When an incoming Swift payment must be made to the intermediary or the Account With Institution via real-time gross settlement (RTGS), the code //RT should appear in the optional Party Identifier subfield of field :56a:, :57a: or :59a:.
- The code RT is binding for the receiver, it must not be followed by any other information.
- Option A must be used.

CBL usage: This field contains the institution to which the funds have to be paid, for the account of the Beneficiary Customer indicated in field :59a:. If field :56a: is not used, this institution should normally be in the country of the currency.

NYCH and USCIB Rules and Recommendations If field :56a: is not present, then field :57a: must contain the published BIC of a valid direct participant.

:59a: Beneficiary Customer

Format:
```
:59a:[/1!a][/34x]    :59:[/34x]    Mandatory
4!a2!a2!c[3!c]       4*35x
```

Field purpose: This field specifies the client that will be paid.

Option A contains the Party Identifier and Bank Entity Identifier (BEI). The no-letter option contains the Account and Name and Address.

The following usage rules apply:

- At least the name or the BEI of the beneficiary customer is mandatory.
- If a BEI is specified, it must be meaningful for the financial institution that services the account for the beneficiary customer.

NYCH and USCIB Rules and Recommendations If fields :56a: and :57a: are not present, then field :59a: must contain the published BIC of a valid direct participant. For non-migrated countries, an account line must be stated in field :59a:.

:70: Remittance Information

Format: `4*35x`   **Conditional**

Conditions: C14 (see "Universal Confirmations for MT103" on page 2–1xx/2xx–3)

Field purpose: This field specifies either the details of the individual transaction or a reference to another message containing the details that are to be transmitted to the beneficiary customer.

One of the following codes can be used, placed between slashes ("/"):

INV	Invoice (followed by the date, reference and details of the invoice)
RFB	Reference for the beneficiary customer (followed by up to 16 characters)
ROC	Ordering customer's reference

The following usage rules apply:

- For national clearing purposes, the sender must check with the receiver regarding length restrictions of this field.
- The information specified in this field is intended only for the beneficiary customer, that is, this information need only be conveyed by the receiver.
- Multiple references can be used, if separated with a double slash "//". Codes must not be repeated between two references of the same kind.

CBL usage: This field contains the Beneficiary Customer whose account is to be credited at the Account With Institution indicated in field :57a:.

:71A: Details of Charges

Format: `3!a`   **Mandatory**

Field purpose: This field specifies which party is to bear the charges for the transaction, in one of the following forms:

BEN	All transaction charges are to be borne by the Beneficiary Customer.
OUR	All transaction charges are to be borne by the ordering customer.
SHA	Transaction charges on the sender's side are to be borne by the ordering customer; transaction charges on the receiver's side are to be borne by the beneficiary customer.

Note: In the U.S. market, there is no certainty that OUR will be applied by all intermediaries in the life cycle of the payment. In CHIPS and Fedwire messages, it is not possible to specify a charge option and all MT103 messages are treated as SHA/BEN.

:72:   Sender to Receiver Information

Format: `6*35x`   **Optional**

Field purpose: This field specifies additional information for the receiver or other party specified.

The following line formats must be used:

- Line 1   `/8a/[additional information]`
- Lines 2-6   `[//continuation of additional information]`
                or
                `[/8a/[additional information]]`

Unless bilaterally agreed otherwise between the sender and the receiver, one of the following codes must be used, between slashes ("/"):

ACC	Instructions following are for the account with institution.
INS	The institution that instructed the sender to execute the transaction.
INT	Instructions following are for the intermediary institution.

The following usage rules apply:

- This field must never be used for information for which another field is intended.
- Each item for which a code exists must start with that code and can be completed with additional information.
- Each code used must be between slashes ("/") and must appear at the beginning of a line. It can be followed by additional narrative text.

Cash instructions

- Narrative text relating to a preceding code and which is continued on the next line(s) must start with a double slash "//" and, if used, must begin on a new line. Narrative text should preferably be the last information in this field.
- It is strongly recommended to use the standard codes proposed above. In any case, where bilateral agreements covering the use of codes in this field are in effect, the code must conform to the structured format of this field.
- The codes "REJT" and "RETN" can be used in this field. If either of these codes is used in the first position of the first line, between slashes ("/"), it is to follow the Generic Payment Reject Mechanism described in the Swift Standards Usage Guidelines.

Note: Use of this field, particularly with uncoded instructions, can cause delay because, in automated systems, the presence of this field normally requires manual intervention.

Example of MT103/103+ for a type 90 instruction via TARGET2

In the following example, INDPLULL represents the indirect participant and DIRPFRFR, the direct participant. The example is also valid for TARGET1 users (non-migrated) sending an instruction to Clearstream Banking Luxembourg, that has migrated to the TARGET2 platform.

```
:20: reference1
:23B:CRED
:32A:071120EUR100000000,
:33B:EUR100000000
:50A:INDPLULL
:52A:INDPLULL
:53B:/12345
:57A://RT
      DIRPFRFR
:59A:INDPLULL
:71A:OUR
```

MT103/103+ - Single customer transfer (type 9X)

MT103 and MT103+ are General Use messages. Registration in a Message User Group (MUG) is not required to send and receive the core MT103 message, which allows single customer credit transfers to be exchanged and uses all fields except field :77T: (Envelope Contents).

Registration in an MUG is not required to send and receive the MT103+ message, which allows single customer credit transfers to be exchanged and uses a restricted compatible subset of fields and format options to adapt it for straight through processing. The appropriate format validation is triggered by the code "STP" in field 119 of the User Header.

The following table lists the fields for a single customer transfer instruction (type 9X) via MT103/103+.

M/O[a]	Tag	Field name	Content/options	Page
M	:20:	Sender's Reference	16x	2–103–9X–2
M	:23B:	Bank Operation Code	4!c	2–103–9X–2
Sequence repeatable within Bank Operation Code (NOT USED)				
M	:32A:	Value Date, Currency, Interbank Settled Amount	6!n3!a15d	2–103–9X–2
C[b]	:33B:	Currency, Instructed Amount	3!a15d	2–103–9X–3
M	:50a:	Ordering Customer	Option A or K	2–103–9X–3
CM	:53a:	Sender's Correspondent	Option A, B or D	2–103–9X–4
	:54a:	THIS FIELD MUST **NOT** BE USED IN TYPE 9X INSTRUCTIONS		
	:56a:	THIS FIELD MUST **NOT** BE USED IN TYPE 9X INSTRUCTIONS		
C[b]	:57a:	THIS FIELD MUST **NOT** BE USED IN TYPE 9X INSTRUCTIONS via Swift		
M	:59a:	Beneficiary Customer	Option A or no letter	2–103–9X–5
O	:70:	Remittance Information	4*35x	2–103–9X–6
M	:71A:	Details of Charges	3!a	2–103–9X–6
Sequence repeatable within Details of Charges (NOT USED)				
O	:72:	Sender to Receiver Information	6*35x	2–103–9X–7

a. M = Mandatory. O = Optional. CM = CBL Mandatory. C = Conditional.
b. Fields :33B: and :57A: are mandatory in all MT103/103+ messages submitted via Xact File Transfer.

Cash instructions

MT103/103+ - Field specifications for type 9X instructions

MT103/103+ contains data fields for a single customer transfer instruction as described below.

:20: Sender's Reference

Format:	16x **Mandatory**

Field purpose: This field contains the sender's unambiguous identification of the transaction. Its detailed form and content are at the discretion of the sender.

This reference must be quoted in any related confirmation or statement, for example, MT900, MT910 and/or MT950.

CBL usage: This field is mandatory and must be unique for each instruction sent to Clearstream Banking.

Example: :20:1234567890123456

:23B: Bank Operation Code

Format:	4!c **Mandatory**

Field purpose: This field contains a code word to identify the type of operation.

CBL usage: This field is mandatory and must contain the code word "CRED" to indicate that this message contains a credit transfer where there is no Swift Service Level involved. Clearstream Banking will reject an MT103/103+ that contains any other code word and subject it to manual processing.

:32A: Value Date, Currency, Interbank Settled Amount

Format:	6!n3!a15d **Mandatory**

Field purpose: This field specifies the value date in the format YYMMDD, the ISO currency code and the settlement amount to be booked/reconciled at interbank level.

CBL usage: For EMU national currency units, clients will be debited in the currency specified here.

Example: :32A:970815USD1000,

:33B: Currency, Instructed Amount

Format:	3!a15d	**Conditional**

Conditions: C2, C16 (see "Universal Confirmations for MT103" on page 2–1xx/2xx–3)

Field purpose: This field specifies the currency and amount of the instruction. This amount is provided for information purposes and must be transported unchanged through the transaction chain.

The following usage rules apply:

- If this field is present in the message received, it must be forwarded unchanged to the next party.
- This field must be present when a currency conversion or an exchange has been performed on the sender's side.
- If the transaction is within the scope of the EC Directive on cross-border credit transfers, this amount is the original ordered amount as instructed by the ordering customer. Otherwise, it is the amount that the sending bank was instructed to pay.
- As a consequence, if there are no sender's or receiver's charges and no currency conversion or exchange took place, field :32A: equals :33B:, if present.

CBL usage: Euro-related information (ERI) can be included in the following circumstances only:

- The payment currency specified in field :32A: is euro (EUR).
- The original currency or the charges currency mentioned in this field is an EMU national currency unit.

If ERI is provided, it will be transmitted by Clearstream Banking.

For instructions via Xact File Transfer, this field is mandatory and should by default contain the same values as the currency and amount in field :32A:.

:50a: Ordering Customer

Format:	:50A:[/34x]	:50K:[/34x]	**Mandatory**
	4!a2!a2!c[3!c]	4*35x	

Field purpose: This field specifies the client ordering the transaction. If the account number of the ordering customer is present, it must be stated in the Account subfield.

Option A contains the ordering customer's account number and Bank Entity Identifier (BEI). Option K contains the ordering customer's account number and the name and address.

CBL usage: Clearstream Banking ignores this field.

Cash instructions

:53a:	Sender's Correspondent

Format: `:53A:[/1!a][/34x]` `:53B:[/1!a][/34x]` `:53D:[/1!a][/34x]` **Conditional**
`4!a2!a2!c[3!c]` `35x` `4*35x`

Conditions: C7 (see "Universal Confirmations for MT103" on page 2–1xx/2xx–3)

Field purpose: Where required, this field specifies the account or branch of the sender or another financial institution through which the sender will reimburse the receiver.

The following usage rules apply:

- Absence of this field implies that there is a unique account relationship between sender and receiver or that the bilaterally agreed account is to be used for settlement.

- Option A is the preferred option.

- If there are multiple direct account relationships, in the currency of the transaction, between the sender and the receiver and one of these accounts is to be used for reimbursement, the account to be credited or debited must be indicated in this field using option B with the party identifier only.

- If there is no direct account relationship, in the currency of the transaction, between the sender and the receiver (or branch of the receiver when specified in field :54a:), then this field must be present.

- When this field is present and contains a branch of the sender, the need for a cover message is dependent on the currency of the transaction, the relationship between the sender and receiver and the contents of field :54a:, if present.

- A branch of the receiver may appear in this field if the financial institution providing reimbursement is both the sender's correspondent and a branch of the receiver, and the sender intends to send a cover message to the branch of the receiver. In this case, the receiver will be paid by its branch as indicated in this field.

- In all other cases, when this field is present, a cover message (that is, an MT202/203 or non-Swift equivalent must be sent to the financial institution identified here.

- When this field is used to specify a branch city name, it must always be a branch of the sender.

- The use and interpretation of fields :53a: and :54a: is, in all cases, dictated by the currency of the transaction and the correspondent relationship between the sender and receiver relative to that currency.

Option A contains the Party Identifier and BIC. Option B contains the Party Identifier and Location. Option D contains the Party Identifier and Name and Address.

CBL usage: The account number line of this field contains the sender's Clearstream Banking account number to be debited.

Note: To guarantee straight-through processing, it is strongly recommended that the account number be preceded by the code word "CEDEL" followed by a space.

Example: `:53B:/CEDEL 12345`

:54a:	Receiver's Correspondent
:56a:	Intermediary

CBL usage: THESE FIELDS MUST **NOT** BE PRESENT IN TYPE 9X INSTRUCTIONS.

:57a:	Account With Institution

Format: `:57A:[/1!a][/34x]` `:57D:[/1!a][/34x]` **Conditional**
`4!a2!a2!c[3!c]` `4*35x`

Field purpose: This field specifies the financial institution, when other than the receiver, that services the account for the beneficiary customer. This is applicable even if field :59a: contains an IBAN.

CBL usage: **This field must not be present in 9X instructions via Swift but is mandatory in instructions via Xact File Transfer**. It specifies the institution to which the funds are to be paid, for the account of the Beneficiary Customer indicated in field :59a:.

If present, this field must use option A and must contain only the BIC CEDELULL.

:59a:	Beneficiary Customer

Format: `:59a:[/1!a][/34x]` `:59:[/34x]` **Mandatory**
`4!a2!a2!c[3!c]` `4*35x`

Field purpose: This field specifies the client that will be paid.

Option A contains the Party Identifier and Bank Entity Identifier (BEI). The no-letter option contains the Account and Name and Address.

The Account can be represented by a national clearing system code. The following codes can be used, preceded by a double slash "//":

Code format	National clearing system
If the no-letter option is used:	
`[//CH6!n]`	CHIPS Universal Identifier
`[//NZ6!n]`	New Zealand National Clearing Code

The following usage rules apply:

- At least the name or the BEI of the beneficiary customer is mandatory.
- If a BEI is specified, it must be meaningful for the financial institution that services the account for the beneficiary customer.
- To enable straight through processing within New Zealand's Same Day Cleared Payment system, it is required to include the NZ Bank/Branch code in Account.

CBL usage: This field contains the beneficiary's Clearstream Banking account number.

Cash instructions

:70: Remittance Information

Format: `4*35x` **Conditional**

Conditions: C14 (see "Universal Confirmations for MT103" on page 2–1xx/2xx–3)

Field purpose: This field specifies either the details of the individual transaction or a reference to another message containing the details that are to be transmitted to the beneficiary customer.

One of the following codes can be used, placed between slashes ("/"):

INV	Invoice (followed by the date, reference and details of the invoice)
RFB	Reference for the beneficiary customer (followed by up to 16 characters)
ROC	Ordering customer's reference

The following usage rules apply:

- For national clearing purposes, the sender must check with the receiver regarding length restrictions of this field.
- The information specified in this field is intended only for the beneficiary customer, that is, this information need only be conveyed by the receiver.
- Multiple references can be used, if separated with a double slash "//". Codes must not be repeated between two references of the same kind.

CBL usage: This field contains the beneficiary customer whose account is to be credited at the Account With Institution indicated in field :57a:.

:71A: Details of Charges

Format: `3!a` **Mandatory**

Field purpose: This field specifies which party is to bear the charges for the transaction, in one of the following forms:

BEN	All transaction charges are to be borne by the beneficiary customer.
OUR	All transaction charges are to be borne by the ordering customer.
SHA	Transaction charges on the sender's side are to be borne by the ordering customer; transaction charges on the receiver's side are to be borne by the beneficiary customer.

Note: In the U.S. market, there is no certainty that OUR will be applied by all intermediaries in the life cycle of the payment. In CHIPS and Fedwire messages, it is not possible to specify a charge option and all MT103 messages are treated as SHA/BEN.

:72:	**Sender to Receiver Information**

Format: `6*35x`   **Optional**

Field purpose: This field specifies additional information for the receiver or other party specified.

The following line formats must be used:

- Line 1   `/8a/[additional information]`
- Lines 2-6   `[//continuation of additional information]`
    or
    `[/8a/[additional information]]`

Unless bilaterally agreed otherwise between the sender and the receiver, one of the following codes must be used, between slashes ("/"):

ACC	Instructions following are for the account with institution.
INS	The institution that instructed the sender to execute the transaction.
INT	Instructions following are for the intermediary institution.

The following usage rules apply:

- This field must never be used for information for which another field is intended.
- Each item for which a code exists must start with that code and can be completed with additional information.
- Each code used must be between slashes ("/") and must appear at the beginning of a line. It can be followed by additional narrative text.
- Narrative text relating to a preceding code and which is continued on the next line(s) must start with a double slash "//" and, if used, must begin on a new line. Narrative text should preferably be the last information in this field.
- It is strongly recommended to use the standard codes proposed above. In any case, where bilateral agreements covering the use of codes in this field are in effect, the code must conform to the structured format of this field.
- The codes "REJT" and "RETN" can be used in this field. If either of these codes is used in the first position of the first line, between slashes ("/"), it is to follow the Generic Payment Reject Mechanism described in the Swift Standards Usage Guidelines.

Note: Use of this field, particularly with uncoded instructions, can cause delay because, in automated systems, the presence of this field normally requires manual intervention.

Example of MT103/103+ for a type 9X instruction

Citibank, Milan sends an order (reference 1001) to Clearstream Banking to transfer EUR 141070500,00, value 13 October 2005, from their Clearstream Banking account 35513 to Banca Intesa, Milano, Clearstream Banking account 35526.

```
CITIIITMX
103
CEDELULL
:20: 1001
:23B:CRED
:32A:051013EUR141070500,
:50K:CREDIT LYONNAIS
LUXEMBOURG
:53B:/CEDEL 35513
:59: /35526
Banca Intesa, Milano
```

Cash instructions

This page has intentionally been left blank.

MT200 - Financial institution transfer - own account (type 90)

The following table lists the fields for a financial institution transfer instruction for its own account (type 90) via MT200.

M/Oª	Tag	Field name	Content/options	Page
M	:20:	Transaction Reference Number	16x	2–200–90–1
M	:32A:	Value Date, Currency Code, Amount	6!n3!a15d	2–200–90–2
CM	:53a:	Sender's Correspondent	Option A, B or D	2–200–90–2
O	:56a:	Intermediary	Option A or D	2–200–90–2
M	:57a:	Account With Institution	Option A or D	2–200–90–3
O	:72:	Sender to Receiver Information	6*35x	2–200–90–4

a. M = Mandatory. O = Optional. CM = CBL Mandatory. C = Conditional.

Note: The beneficiary of an MT200 is always the sender (the Clearstream Banking client). If that client wants to instruct a transfer of funds to credit one of its several accounts at the Account With Institution, then a general financial institution transfer must be used (see "MT202 - General financial institution transfer (type 90)" on page 2–202–90–1).

MT200 - Field specifications for type 90 instructions

MT200 contains data fields for a financial institution transfer instruction for its own account (type 90) as described below.

:20:	Transaction Reference Number

Format:	16x	**Mandatory**
Field purpose:	This field contains the sender's unambiguous identification of the transaction. Its detailed form and content are at the discretion of the sender.	
CBL usage:	This field is mandatory and must be unique for each instruction sent to Clearstream Banking.	
Example:	:20:1234567890123456	

Cash instructions

:32A: Value Date, Currency Code, Amount

Format: 6!n3!a15d   **Mandatory**

Field purpose: This field specifies the value date, the ISO currency code and the amount to be transferred.

CBL usage: For EMU national currency units, clients will be debited in the currency specified here.

Example: :32A:970815USD1000,

:53a: Sender's Correspondent

Format: Option A, B or D   **CBL Mandatory**

Field purpose: Where required, this field specifies the account or branch of the sender or other financial institution through which the sender reimburses the receiver.

CBL usage: The account number line must contain a slash "/" followed by the sender's Clearstream Banking account number to be debited.

Example: :53B:/CEDEL 35502

:56a: Intermediary

Format: Option A or D   **Optional - Option A (BIC) should be used whenever possible**

Field purpose: The institution to which the funds have to be paid in the country of the currency, for account of the Beneficiary Customer (that is, the sender of the message).

If only a Swift BIC is used, the New York Clearing House Association and U.S. Council of International Banking assume that the instruction will be automatically executed via CHIPS.

The Intermediary can be represented by a national clearing system code. The following codes can be used, preceded by a double slash "//":

Code format	National clearing system
If option A is used:	
[//AT5!n]	Austrian Bankleitzahl
[//AU6!n]	Australian Bank State Branch (BSB) Code
[//BL8!n]	German Bankleitzahl
[//CC9!n]	Canadian Financial Institution Number
[//CN12..14n]	China National Advanced Payment System (CNAPS)
[//ES8..9n]	Spanish Domestic Interbanking Code
[//FW]	Pay by Fedwire (see note)
[//HK6!n]	Hong Kong National Clearing Code (CHATS)
[//IE6!n]	Irish National Clearing Code (NSC)
[//IT11..23n]	Italian Domestic Identification Code
[//PT8!n]	Portuguese National Clearing Code
[//RT]	Pay by Real Time Gross Settlement
[//SC6!n]	CHAPS Branch Sort Code
If option D is used:	
[//AT5!n]	Austrian Bankleitzahl
[//AU6!n]	Australian Bank State Branch (BSB) Code
[//BL8!n]	German Bankleitzahl

Code format	National clearing system
[//CC9!n]	Canadian Financial Institution Number
[//CH6!n]	CHIPS Universal Identifier
[//CN12..14n]	China National Advanced Payment System (CNAPS)
[//CP4!n]	CHIPS Participant Identifier
[//ES8..9n]	Spanish Domestic Interbanking Code
[//FW9!n]	Fedwire Routing Number (see note)
[//HK6!n]	Hong Kong National Clearing Code (CHATS)
[//IE6!n]	Irish National Clearing Code (NSC)
[//IT11..23n]	Italian Domestic Identification Code
[//PT8!n]	Portuguese National Clearing Code
[//RT]	Pay by Real Time Gross Settlement
[//RU9!n]	Russian Central Bank Identification Code
[//SC6!n]	CHAPS Branch Sort Code
[//SW3..5n]	Swiss Clearing Code (BC code)
[//SW6!n]	Swiss Clearing Code (SIC code)
[//ZA6!n]	South African National Clearing Code

Note: If payment is to the Intermediary or the Account With Institution via Fedwire, U.S. banks require this code to appear in the optional account number line of field :56a: / :57a:.

Examples:
```
:56A:BNPAFRPP    :56D://CP1234
                 IRVTUS33
```

:57a: Account With Institution

Format: Option A or D   **Mandatory - Option A (BIC) should be used whenever possible**

Field purpose: The institution to which the funds have to be paid, for account of the sender of the message. If field :56a: is not used, this institution should normally be in the country of the currency.

If only a Swift BIC is used, the New York Clearing House Association and U.S. Council of International Banking assume that the instruction will be automatically executed via CHIPS.

The Account With Institution can be represented by a national clearing system code. The following codes can be used, preceded by a double slash "//":

Code format	National clearing system
If option A is used:	
[//AT5!n]	Austrian Bankleitzahl
[//AU6!n]	Australian Bank State Branch (BSB) Code
[//BL8!n]	German Bankleitzahl
[//CC9!n]	Canadian Financial Institution Number
[//CN12..14n]	China National Advanced Payment System (CNAPS)
[//ES8..9n]	Spanish Domestic Interbanking Code
[//FW]	Pay by Fedwire (see note)
[//HK6!n]	Hong Kong National Clearing Code (CHATS)
[//IE6!n]	Irish National Clearing Code (NSC)
[//IT11..23n]	Italian Domestic Identification Code
[//NZ6!n]	New Zealand National Clearing Code
[//PT8!n]	Portuguese National Clearing Code
[//RT]	Pay by Real Time Gross Settlement
[//SC6!n]	CHAPS Branch Sort Code
If option D is used:	
[//AT5!n]	Austrian Bankleitzahl

Cash instructions

Code format	National clearing system
[//AU6!n]	Australian Bank State Branch (BSB) Code
[//BL8!n]	German Bankleitzahl
[//CC9!n]	Canadian Financial Institution Number
[//CH6!n]	CHIPS Universal Identifier
[//CN12..14n]	China National Advanced Payment System (CNAPS)
[//CP4!n]	CHIPS Participant Identifier
[//ES8..9n]	Spanish Domestic Interbanking Code
[//FW9!n]	Fedwire Routing Number (see note)
[//HK6!n]	Hong Kong National Clearing Code (CHATS)
[//IE6!n]	Irish National Clearing Code (NSC)
[//IT11..23n]	Italian Domestic Identification Code
[//NZ6!n]	New Zealand National Clearing Code
[//PT8!n]	Portuguese National Clearing Code
[//RT]	Pay by Real Time Gross Settlement
[//RU9!n]	Russian Central Bank Identification Code
[//SC6!n]	CHAPS Branch Sort Code
[//SW3..5n]	Swiss Clearing Code (BC code)
[//SW6!n]	Swiss Clearing Code (SIC code)
[//ZA6!n]	South African National Clearing Code

Note: If payment is to the Intermediary or the Account With Institution via Fedwire, U.S. banks require this code to appear in the optional account number line of field :56a: / :57a:.

Examples:
```
:57A:ABCDFRPP    :57D://CH123456
                 ABC BANK, Paris
```

:72:   Sender to Receiver Information

Format:
```
[/OCMT/3!a15d/    Optional
[/CHGS/3!a15d/]]
```

Field purpose: This field can contain up to six lines of 35 characters as narrative information.

If euro-related information (ERI) is provided, this will be transmitted by Clearstream Banking.

CBL usage: Clearstream Banking treats any information in this field as narrative. ERI can be included in the following circumstances only:

- The payment currency specified in field :32A: is euro (EUR).
- The original/charges currency mentioned in this field is an EMU national currency unit.

If ERI is provided, the first line must contain the code word "OCMT" between slashes "/", followed by the ISO code of the original currency and the original amount. If charges are included, the second line must contain the code word "CHGS" between slashes "/", followed by the ISO code of the currency of the charges and the amount of the charges.

If no /OCMT/ line is provided, then a /CHGS/ line is not allowed. Each line, if supplied, must be complete.

Example:
```
:72:/OCMT/DEM504938,/
/CHGS/ATS21,40/
```

MT200 - Financial institution transfer - own account (type 90)

Example of MT200 for a type 90 instruction

Union Bank of Switzerland, London sends an order (reference 23349) to Clearstream Banking to pay CAD 53.010.305,56 value 6 October 2005, from their Clearstream Banking account 35556, to Royal Bank of Canada, Toronto (BIC ROYCCAT2), for account and in favour of themselves.

```
UBSWGB2L
200
CEDELULL
:20: 23349
:32A:051006CAD53010305,56
:53B:/CEDEL 35556
:57A:ROYCCAT2
```

Cash instructions

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MT200 – Financial institution transfer – own account via TARGET2 (type 90)

The following table lists the fields for a financial institution transfer instruction for its own account (type 90) via MT200.

M/Oª	Tag	Field name	Content/options	Page
M	:20:	Transaction Reference Number	16x	2–200–90/T2–1
M	:32A:	Value Date, Currency Code, Amount	6!n3!a15d	2–200–90/T2–2
CM	:53a:	Sender's Correspondent	Option A, B or D	2–200–90/T2–2
O	:56a:	Intermediary	Option A	2–200–90/T2–2
M	:57a:	Account With Institution	Option A	2–200–90/T2–2
O	:72:	Sender to Receiver Information	6*35x	2–200–90/T2–2

a. M = Mandatory. O = Optional. CM = CBL Mandatory. C = Conditional.

Note: The beneficiary of an MT200 is always the sender (the Clearstream Banking client). If that client wants to instruct a transfer of funds to credit one of its several accounts at the Account With Institution, then a general financial institution transfer must be used (see "MT202 - General financial institution transfer (type 90)" on page 2–202–90–1).

MT200 – Field specifications for type 90 instructions

MT200 contains data fields for a financial institution transfer instruction for its own account (type 90) as described below.

:20: Transaction Reference Number

Format: 16x   **Mandatory**

Field purpose: This field contains the sender's unambiguous identification of the transaction. Its detailed form and content are at the discretion of the sender.

CBL usage: This field is mandatory and must be unique for each instruction sent to Clearstream Banking.

Example: :20:1234567890123456

Cash instructions

:32A: Value Date, Currency Code, Amount

Format:	6!n3!a15d **Mandatory**
Field purpose:	This field specifies the value date, the ISO currency code and the amount to be transferred.
CBL usage:	For EMU national currency units, clients will be debited in the currency specified here.
Example:	:32A:970815USD1000,

:53a: Sender's Correspondent

Format:	Option A, B or D **CBL Mandatory**
Field purpose:	Where required, this field specifies the account or branch of the sender or other financial institution through which the sender reimburses the receiver.
CBL usage:	The account number line must contain a slash "/" followed by the sender's Clearstream Banking account number to be debited.
Example:	:53B:/CEDEL 35502

:56a: Intermediary

Format:	Option A **Optional**
Field purpose:	The institution to which the funds have to be paid in the country of the currency, for account of the Beneficiary Customer (that is, the sender of the message).
	For TARGET2, the following code must be used, preceded by a double slash "//":
	[//RT] Pay by Real Time Gross Settlement

:57a: Account With Institution

Format:	Option A **Mandatory**
Field purpose:	The institution to which the funds have to be paid, for account of the sender of the message. If field :56a: is not present, this institution should normally be in the country of the currency.
	For TARGET2, the following code must be used, preceded by a double slash "//":
	[//RT] Pay by Real Time Gross Settlement

:72: Sender to Receiver Information

Format:	[/OCMT/3!a15d/ **Optional** [/CHGS/3!a15d/]]
Field purpose:	This field can contain up to six lines of 35 characters as narrative information.
	If euro-related information (ERI) is provided, this will be transmitted by Clearstream Banking.

CBL usage: Clearstream Banking treats any information in this field as narrative. ERI can be included in the following circumstances only:

- The payment currency specified in field :32A: is euro (EUR).
- The original/charges currency mentioned in this field is an EMU national currency unit.

If ERI is provided, the first line must contain the code word "OCMT" between slashes "/", followed by the ISO code of the original currency and the original amount. If charges are included, the second line must contain the code word "CHGS" between slashes "/", followed by the ISO code of the currency of the charges and the amount of the charges.

If no /OCMT/ line is provided, then a /CHGS/ line is not allowed. Each line, if supplied, must be complete.

Example:
```
:72:/OCMT/DEM504938,/
/CHGS/ATS21,40/
```

Example of MT200 for a type 90 instruction via TARGET2

In the following example, DIRPFRFR represents the direct participant. The example is also valid for TARGET1 users (non-migrated) sending an instruction to Clearstream Banking Luxembourg, that has migrated to the TARGET2 platform.

```
:20: reference1
:53B:/12345
:57A://RT
     DIRPFRFR
```

Cash instructions

This page has intentionally been left blank.

MT202 - General financial institution transfer (type 90)

The following table lists the fields for a general financial institution transfer instruction (type 90) via MT202:

M/O[a]	Tag	Field name	Content/options	Page
M	:20:	Transaction Reference Number	16x	2–202–90–1
M	:21:	Related Reference	16x	2–202–90–2
M	:32A:	Value Date, Currency Code, Amount	6!n3!a15d	2–202–90–2
O	:52a:	Ordering Institution	Option A or D	2–202–90–2
CM	:53a:	Sender's Correspondent	Option A, B or D	2–202–90–2
	:54a:	THIS FIELD MUST **NOT** BE USED IN TYPE 90 INSTRUCTIONS		
O	:56a:	Intermediary	Option A or D	2–202–90–3
CM	:57a:	Account With Institution	Option A or D	2–202–90–4
M	:58a:	Beneficiary Institution	Option A or D	2–202–90–5
O	:72:	Sender to Receiver Information	6*35x	2–202–90–6

a. M = Mandatory. O = Optional. CM = CBL Mandatory. C = Conditional.

MT202 - Field specifications for type 90 instructions

MT202 contains data fields for a general financial institution transfer instruction (type 90) as described below.

The following conditional rule applies:

- If field :56a: (Intermediary) is present, field :57a: (Account With Institution) must also be supplied.

:20:   Transaction Reference Number

Format:	16x	**Mandatory**

Field purpose: This field contains the sender's unambiguous identification of the transaction. Its detailed form and content are at the discretion of the sender.

CBL usage: This field is mandatory and must be unique for each instruction sent to Clearstream Banking.

Example: :20:1234567890123456

Cash instructions

:21: Related Reference

Format: 16x   **Mandatory**

Field purpose: This field contains the Transaction Reference Number (that is, field :20:) or other reference (for example, Common Reference) to the related transaction.

CBL usage: Clearstream Banking treats any information in this field as narrative.

:32A: Value Date, Currency Code, Amount

Format: 6!n3!a15d   **Mandatory**

Field purpose: This field specifies the value date, the ISO currency code and the amount to be transferred.

CBL usage: For EMU national currency units, clients will be debited in the currency specified here.

Example: `:32A:970815USD1000,`

:52a: Ordering Institution

Format: Option A or D   **Optional**

Field purpose: This field specifies the Ordering Party when it is a financial institution. If the sender is also the Ordering Institution, it is repeated in this field. The optional account number line must not be used.

CBL usage: Clearstream Banking ignores this field.

:53a: Sender's Correspondent

Format: Option A, B or D   **CBL Mandatory**

Field purpose: Where required, this field specifies the account or branch of the sender or other financial institution through which the sender reimburses the receiver.

CBL usage: The account number line must contain a slash "/" followed by the sender's Clearstream Banking account number to be debited.

Note: The absence of field :53a: or field :54a: implies that the single direct account relationship between sender and receiver, in the currency of the transfer, is used.

To guarantee straight-through processing, it is strongly recommended that the account number be preceded by the code word "CEDEL" followed by a space.

Examples: `:53B:/CEDEL 35502`

:54a: Receiver's Correspondent

CBL usage: THIS FIELD MUST **NOT** BE PRESENT IN TYPE 90 INSTRUCTIONS.

:56a:	Intermediary

Format: Option A `[/1!a][34x]`   **Optional - Option A (BIC) should be used whenever possible**
                        `4!a2!a2!c[3c]`
               Option D `[/1!a][34x]`
                        `4*34x`

Field purpose: The institution to which the funds have to be paid in the country of the currency, for account of the "Beneficiary Customer" (that is, the sender of the message).

34x in subfield one must not contain an account number.

If only a Swift BIC is used, the New York Clearing House Association and U.S. Council of International Banking assume that the instruction will be automatically executed via CHIPS.

The Intermediary can be represented by a national clearing system code. The following codes can be used in 34x of subfield one, preceded by a double slash "//":

Code format	National clearing system
If option A is used:	
`[//AT5!n]`	Austrian Bankleitzahl
`[//AU6!n]`	Australian Bank State Branch (BSB) Code
`[//BL8!n]`	German Bankleitzahl
`[//CC9!n]`	Canadian Financial Institution Number
`[//CN12..14n]`	China National Advanced Payment System (CNAPS)
`[//ES8..9n]`	Spanish Domestic Interbanking Code
`[//FW]`	Pay by Fedwire (see note)
`[//HK6!n]`	Hong Kong National Clearing Code (CHATS)
`[//IE6!n]`	Irish National Clearing Code (NSC)
`[//IT11..23n]`	Italian Domestic Identification Code
`[//PT8!n]`	Portuguese National Clearing Code
`[//RT]`	Pay by Real Time Gross Settlement
`[//SC6!n]`	CHAPS Branch Sort Code
If option D is used:	
`[//AT5!n]`	Austrian Bankleitzahl
`[//AU6!n]`	Australian Bank State Branch (BSB) Code
`[//BL8!n]`	German Bankleitzahl
`[//CC9!n]`	Canadian Financial Institution Number
`[//CH6!n]`	CHIPS Universal Identifier
`[//CN12..14n]`	China National Advanced Payment System (CNAPS)
`[//CP4!n]`	CHIPS Participant Identifier
`[//ES8..9n]`	Spanish Domestic Interbanking Code
`[//FW9!n]`	Fedwire Routing Number (see note)
`[//HK6!n]`	Hong Kong National Clearing Code (CHATS)
`[//IE6!n]`	Irish National Clearing Code (NSC)
`[//IT11..23n]`	Italian Domestic Identification Code
`[//PT8!n]`	Portuguese National Clearing Code
`[//RT]`	Pay by Real Time Gross Settlement
`[//RU9!n]`	Russian Central Bank Identification Code
`[//SC6!n]`	CHAPS Branch Sort Code
`[//SW3..5n]`	Swiss Clearing Code (BC code)
`[//SW6!n]`	Swiss Clearing Code (SIC code)
`[//ZA6!n]`	South African National Clearing Code

Note: If payment is to the Intermediary or the Account With Institution via Fedwire, U.S. banks require this code to appear in the optional account number line of field :56a: / :57a:.

Examples: `:56A:BNPAFRPP`   `:56D://CP1234`
                               `IRVTUS33`

Cash instructions

:57a:	Account With Institution

Format: Option A `[/1!a][34x]`   **Mandatory- Option A (BIC) should be used whenever possible**
`4!a2!a2!c[3c]`
Option D `[/1!a][34x]`
`4*34x`

Field purpose: The institution to which the funds have to be paid, for account of the Beneficiary Institution indicated in field :58a:. If field :56a: is not used, this institution should normally be in the country of the currency.

If field :56a: is not used, 34x in subfield one must not contain an account number.

If only a Swift BIC is used, the New York Clearing House Association and U.S. Council of International Banking assume that the instruction will be automatically executed via CHIPS.

The Account With Institution can be represented by a national clearing system code. The following codes can be used in 34x of subfield one, preceded by a double slash "//":

Code format	National clearing system
If option A is used:	
`[//AT5!n]`	Austrian Bankleitzahl
`[//AU6!n]`	Australian Bank State Branch (BSB) Code
`[//BL8!n]`	German Bankleitzahl
`[//CC9!n]`	Canadian Financial Institution Number
`[//CN12..14n]`	China National Advanced Payment System (CNAPS)
`[//ES8..9n]`	Spanish Domestic Interbanking Code
`[//FW]`	Pay by Fedwire (see note)
`[//HK6!n]`	Hong Kong National Clearing Code (CHATS)
`[//IE6!n]`	Irish National Clearing Code (NSC)
`[//IT11..23n]`	Italian Domestic Identification Code
`[//PT8!n]`	Portuguese National Clearing Code
`[//RT]`	Pay by Real Time Gross Settlement
`[//SC6!n]`	CHAPS Branch Sort Code
If option D is used:	
`[//AT5!n]`	Austrian Bankleitzahl
`[//AU6!n]`	Australian Bank State Branch (BSB) Code
`[//BL8!n]`	German Bankleitzahl
`[//CC9!n]`	Canadian Financial Institution Number
`[//CH6!n]`	CHIPS Universal Identifier
`[//CN12..14n]`	China National Advanced Payment System (CNAPS)
`[//CP4!n]`	CHIPS Participant Identifier
`[//ES8..9n]`	Spanish Domestic Interbanking Code
`[//FW9!n]`	Fedwire Routing Number (see note)
`[//HK6!n]`	Hong Kong National Clearing Code (CHATS)
`[//IE6!n]`	Irish National Clearing Code (NSC)
`[//IT11..23n]`	Italian Domestic Identification Code
`[//PT8!n]`	Portuguese National Clearing Code
`[//RT]`	Pay by Real Time Gross Settlement
`[//RU9!n]`	Russian Central Bank Identification Code
`[//SC6!n]`	CHAPS Branch Sort Code
`[//SW3..5n]`	Swiss Clearing Code (BC code)
`[//SW6!n]`	Swiss Clearing Code (SIC code)
`[//ZA6!n]`	South African National Clearing Code

Note: If payment is to the Intermediary or the Account With Institution via Fedwire, U.S. banks require this code to appear in the optional account number line of field :56a: / :57a:.

Examples: `:57A:ABCDFRPP    :57D://CH123456`
`ABC BANK, Paris`

:58a:	Beneficiary Institution

Format:	Option A or D **Mandatory - Option A (BIC) should be used whenever possible**
CBL Usage:	If option D is used, only two lines may be used.
Field purpose:	This field specifies the financial institution that has been designated by the Ordering Institution as the ultimate recipient of the funds being transferred.

If the sender instructs the receiver either to credit one of several accounts owned by the sender at an institution specified in field :57a:, or to transfer funds between two accounts owned by the sender and maintained by the receiver, option A must be used to specify the account to be credited and the BIC of the sender.

The Beneficiary Institution can be represented by a national clearing system code. The following codes can be used, preceded by a double slash "//":

Code format	National clearing system
If option A is used:	
[//AT5!n]	Austrian Bankleitzahl
[//AU6!n]	Australian Bank State Branch (BSB) Code
[//BL8!n]	German Bankleitzahl
[//CC9!n]	Canadian Financial Institution Number
[//CN12..14n]	China National Advanced Payment System (CNAPS)
[//ES8..9n]	Spanish Domestic Interbanking Code
[//FW]	Pay by Fedwire (see note)
[//HK6!n]	Hong Kong National Clearing Code (CHATS)
[//IE6!n]	Irish National Clearing Code (NSC)
[//IT11..23n]	Italian Domestic Identification Code
[//PT8!n]	Portuguese National Clearing Code
[//RT]	Pay by Real Time Gross Settlement
[//SC6!n]	CHAPS Branch Sort Code
If option D is used:	
[//AT5!n]	Austrian Bankleitzahl
[//AU6!n]	Australian Bank State Branch (BSB) Code
[//BL8!n]	German Bankleitzahl
[//CC9!n]	Canadian Financial Institution Number
[//CH6!n]	CHIPS Universal Identifier
[//CN12..14n]	China National Advanced Payment System (CNAPS)
[//CP4!n]	CHIPS Participant Identifier
[//ES8..9n]	Spanish Domestic Interbanking Code
[//FW9!n]	Fedwire Routing Number (see note)
[//HK6!n]	Hong Kong National Clearing Code (CHATS)
[//IE6!n]	Irish National Clearing Code (NSC)
[//IT11..23n]	Italian Domestic Identification Code
[//PT8!n]	Portuguese National Clearing Code
[//RT]	Pay by Real Time Gross Settlement
[//RU9!n]	Russian Central Bank Identification Code
[//SC6!n]	CHAPS Branch Sort Code
[//SW3..5n]	Swiss Clearing Code (BC code)
[//SW6!n]	Swiss Clearing Code (SIC code)
[//ZA6!n]	South African National Clearing Code

Note: If payment is to the Beneficiary Institution via Fedwire, U.S. banks require this code to appear in the optional account number line of field :58a:.

Examples:	:58A:SIFRIMD1	:58A://FW123456789
		BKENGB2L

Cash instructions

:72:	Sender to Receiver Information

Format: `[/OCMT/3!a15d/`   **Optional**
              `[/CHGS/3!a15d/]]`

Field purpose: Up to six lines of 35 characters can be accepted as narrative information. If euro-related information (ERI) is provided, this will be transmitted by Clearstream Banking.

CBL usage: Clearstream Banking treats any information in this field as narrative. ERI can be included in the following circumstances only:

- The payment currency specified in field :32A: is euro (EUR).
- The original or charges currency mentioned in this field is an EMU national currency unit.

If ERI is provided, the first line must contain the code word "OCMT" between slashes "/", followed by the ISO code of the original currency and the original amount. If charges are included, the second line must contain the code word "CHGS" between slashes "/", followed by the ISO code of the currency of the charges and the amount of the charges.

If no /OCMT/ line is provided, then a /CHGS/ line is not allowed. Each line, if supplied, must be complete.

Example: `:72:/OCMT/DEM504938,/`
              `/CHGS/ATS21,40/`

Examples of MT202 for a type 90 instruction

UBS Limited, London sends an order (reference 28116) to Clearstream Banking to pay USD 10.000.000, value 6 October 2005, from their Clearstream Banking account 35507, to JPMorgan Chase Bank, New York (BIC CHASUS33), for account of UBS AG, Zurich (account 008-5-121212).

```
UBSPGB2L
202
CEDELULL
:20: 28116
:21: 61182
:32A:051006USD10000000,
:53B:/CEDEL 35507
:57A:CHASUS33
:58A:/008-5-121212
UBSWCHZH80A
```

Chemical Bank, London sends an order (reference 071092) to Clearstream Banking to pay JPY 602.000.000, value 6 October 2005, from their Clearstream Banking account 35500, to The Bank of Tokyo-Mitsubishi, Tokyo (BIC BOTKJPJT), for account of themselves (account 1212-1212-454).

```
CHEMGB2LLON
202
CEDELULL
:20: 071092
:21: 290170
:32A:051006JPY602000000,
:53B:/CEDEL 35500
:57A:BOTKJPJT
:58A:/1212-1212-454
CHEMGB2LLON
```

MT202 – General financial institution transfer via TARGET2 (type 90)

The following table lists the fields for a general financial institution transfer instruction (type 90) via MT202:

M/O[a]	Tag	Field name	Content/options	Page
M	:20:	Transaction Reference Number	16x	2–202–90/T2–1
M	:21:	Related Reference	16x	2–202–90/T2–2
M	:32A:	Value Date, Currency Code, Amount	6!n3!a15d	2–202–90/T2–2
C[b]	:52a:	Ordering Institution	Option A or D	2–202–90/T2–2
CM	:53a:	Sender's Correspondent	Option A, B or D	2–202–90/T2–2
	:54a:	THIS FIELD MUST **NOT** BE USED IN TYPE 90 INSTRUCTIONS		
O	:56a:	Intermediary	Option A	2–202–90/T2–3
O	:57a:	Account With Institution	Option A	2–202–90/T2–3
M	:58a:	Beneficiary Institution	Option A	2–202–90/T2–3
O	:72:	Sender to Receiver Information	6*35x	2–202–90/T2–4

a. M = Mandatory. O = Optional. CM = CBL Mandatory. C = Conditional.
b. Field :52a: is recommended for non-migrated countries.

MT202 – Field specifications for type 90 instructions

MT202 contains data fields for a general financial institution transfer instruction (type 90) as described below.

:20: Transaction Reference Number

Format:	16x	**Mandatory**
Field purpose:	This field contains the sender's unambiguous identification of the transaction. Its detailed form and content are at the discretion of the sender.	
CBL usage:	This field is mandatory and must be unique for each instruction sent to Clearstream Banking.	
Example:	:20:1234567890123456	

Cash instructions

:21: Related Reference

Format: 16x **Mandatory**

Field purpose: This field contains the Transaction Reference Number (that is, field :20:) or other reference (for example, Common Reference) to the related transaction.

CBL usage: Clearstream Banking treats any information in this field as narrative.

:32A: Value Date, Currency Code, Amount

Format: 6!n3!a15d **Mandatory**

Field purpose: This field specifies the value date, the ISO currency code and the amount to be transferred.

CBL usage: For EMU national currency units, clients will be debited in the currency specified here.

Example: `:32A:970815USD1000,`

:52a: Ordering Institution

Format: Option A **Optional**

Field purpose: This field specifies the Ordering Party when it is a financial institution. If the sender is also the Ordering Institution, it is repeated in this field. The optional account number line must not be used.

CBL usage: This field is optional but recommended for non-migrated countries and must contain a published BIC.

:53a: Sender's Correspondent

Format: Option A, B or D **CBL Mandatory**

Field purpose: Where required, this field specifies the account or branch of the sender or other financial institution through which the sender reimburses the receiver.

CBL usage: The account number line must contain a slash "/" followed by the sender's Clearstream Banking account number to be debited.

Note: The absence of field :53a: or field :54a: implies that the single direct account relationship between sender and receiver, in the currency of the transfer, is used.

To guarantee straight-through processing, it is strongly recommended that the account number be preceded by the code word "CEDEL" followed by a space.

Examples: `:53B:/CEDEL 35502`

:54a: Receiver's Correspondent

CBL usage: THIS FIELD MUST **NOT** BE PRESENT IN TYPE 90 INSTRUCTIONS.

:56a:	Intermediary

Format: Option A   **Optional**

Field purpose: The institution to which the funds have to be paid in the country of the currency, for account of the "Beneficiary Customer" (that is, the sender of the message).

For TARGET2, the following code must be used, preceded by a double slash "//":

`[//RT]`   Pay by Real Time Gross Settlement

CBL Usage: If field :56a: is present, it must contain the published BIC of a valid direct participant.

:57a:	Account With Institution

Format: Option A   **Optional**

Field purpose: The institution to which the funds have to be paid, for account of the Beneficiary Institution indicated in field :58a:. If field :56a: is not used, this institution should normally be in the country of the currency.

For TARGET2, the following code must be used, preceded by a double slash "//":

`[//RT]`   Pay by Real Time Gross Settlement

CBL Usage: If fields :56a: and :57a: are present, then field :56a: must contain the published BIC of a valid direct participant.

If field :56a: is not present, then field :57a: must contain the published BIC of a valid direct participant.

:58a:	Beneficiary Institution

Format: Option A   **Optional**

Field purpose: For TARGET2, the following code must be used, preceded by a double slash "//":

`[//RT!]`   Pay by Real Time Gross Settlement

CBL Usage: If fields :57a: and :58a: are present, then field :57a: must contain the published BIC of a valid direct participant.

If fields :56a: and :57a: are not present, then field :58a: must contain the published BIC of a valid direct participant.

Cash instructions

:72:	Sender to Receiver Information

Format:	`[/OCMT/3!a15d/` **Optional** `[/CHGS/3!a15d/]]`
Field purpose:	Up to six lines of 35 characters can be accepted as narrative information. If euro-related information (ERI) is provided, this will be transmitted by Clearstream Banking.
CBL usage:	Clearstream Banking treats any information in this field as narrative. ERI can be included in the following circumstances only:

- The payment currency specified in field :32A: is euro (EUR).
- The original or charges currency mentioned in this field is an EMU national currency unit.

If ERI is provided, the first line must contain the code word "OCMT" between slashes "/", followed by the ISO code of the original currency and the original amount. If charges are included, the second line must contain the code word "CHGS" between slashes "/", followed by the ISO code of the currency of the charges and the amount of the charges.

If no /OCMT/ line is provided, then a /CHGS/ line is not allowed. Each line, if supplied, must be complete.

Example:	`:72:/OCMT/DEM504938,/` `/CHGS/ATS21,40/`

Examples of MT202 for a type 90 instruction via TARGET2

In the following example, INDPLULL represents the indirect participant and DIRPFRFR, the direct participant. The example is also valid for TARGET1 users (non-migrated) sending an instruction to Clearstream Banking Luxembourg, that has migrated to the TARGET2 platform.

Debit instruction sent by an indirect participant

```
:20:reference1
:21:reference2
:32A:0711120EUR100000000
:52A:INDLULL
:53B:/CEDEL 12345
:57A://RT
     DIRPFRFR
:58A:INDPLULL
```

Debit instruction sent by a direct participant

```
:20:reference1
:21:reference2
:32A:0711120EUR100000000
:52A:DIRPFRFR
:53B:/CEDEL 12345
:57A://RT
     DIRPFRFR
```

MT202 - General financial institution transfer (type 9X)

The following table lists the fields for a general financial institution transfer instruction (type 9X) via MT202:

M/O[a]	Tag	Field name	Content/options	Page
M	:20:	Transaction Reference Number	16x	2–202–9X–1
M	:21:	Related Reference	16x	2–202–9X–2
M	:32A:	Value Date, Currency Code, Amount	6!n3!a15d	2–202–9X–2
O	:52a:	Ordering Institution	Option A or D	2–202–9X–2
CM	:53a:	Sender's Correspondent	Option A, B or D	2–202–9X–2
	:54a:	THIS FIELD MUST **NOT** BE USED IN TYPE 9X INSTRUCTIONS		
	:56a:	THIS FIELD MUST **NOT** BE USED IN TYPE 9X INSTRUCTIONS		
C[b]	:57a:	THIS FIELD MUST **NOT** BE USED IN TYPE 9X INSTRUCTIONS via Swift		
M	:58a:	Beneficiary Institution	Option A or D	2–202–9X–3
O	:72:	Sender to Receiver Information	6*35x	2–202–9X–3

a. M = Mandatory. O = Optional. CM = CBL Mandatory. C = Conditional.
b. Field :57A: is mandatory on all MT202 messages submitted via Xact File Transfer.

MT202 - Field specifications for type 9X instructions

MT202 contains data fields for a general financial institution transfer instruction (type 9X) as described below.

:20:	Transaction Reference Number

Format:	16x **Mandatory**
Field purpose:	This field contains the sender's unambiguous identification of the transaction. Its detailed form and content are at the discretion of the sender.
CBL usage:	This field is mandatory and must be unique for each instruction sent to Clearstream Banking.
Example:	:20:1234567890123456

Cash instructions

:21: Related Reference

Format: `16x` **Mandatory**

Field purpose: This field contains the Transaction Reference Number (that is, field :20:) or other reference (for example Common Reference) to the related transaction.

CBL usage: Clearstream Banking treats any information in this field as narrative.

:32A: Value Date, Currency Code, Amount

Format: `6!n3!a15d` **Mandatory**

Field purpose: This field specifies the value date, the ISO currency code and the amount to be transferred.

CBL usage: For EMU national currency units, clients will be debited in the currency specified in this field.

Example: `:32A:970815USD1000,`

:52a: Ordering Institution

Format: Option A or D **Optional**

Field purpose: This field specifies the financial institution of the Ordering Party when it is different from the sender. The optional account number line must not be used.

CBL usage: Clearstream Banking ignores this field.

:53a: Sender's Correspondent

Format: Option A, B or D **CBL Mandatory**

Field purpose: Where required, this field specifies the account or branch of the sender or another financial institution through which the sender reimburses the receiver.

CBL usage: The account number line must contain a slash "/" followed by the sender's Clearstream Banking account number to be debited.

> **Note:** To guarantee straight-through processing, it is strongly recommended that the account number will be preceded by the code word "CEDEL" followed by a space.

Examples: `:53B:/CEDEL 35502`

:54a: Receiver's Correspondent

:56a: Intermediary

CBL usage: THESE FIELDS MUST **NOT** BE PRESENT IN TYPE 9X INSTRUCTIONS.

:57a:	Account With Institution

Format:	:57A:[/1!a][/34x] :57D:[/1!a][/34x] **Conditional**
	4!a2!a2!c[3!c] 4*35x
Field purpose:	This field specifies the financial institution, when other than the receiver, that services the account for the beneficiary customer. This is applicable even if field :58a: contains an IBAN.
CBL usage:	**This field must not be present in 9X instructions via Swift but is mandatory in instructions via Xact File Transfer**. It specifies the institution to which the funds are to be paid, for the account of the Beneficiary Customer indicated in field :58a:.
	If present, this field must use option A and must contain only the default value 'CEDELULL'.

:58a:	Beneficiary Institution

Format:	Option A or D **Mandatory**
Field purpose:	This field specifies the financial institution that has been designated by the Ordering Institution as the ultimate recipient of the funds being transferred.
CBL usage:	The account number line must contain a slash "/", followed by the beneficiary's Clearstream Banking account number. This slash "/" can be preceded by a slash "/" followed by the credit indicator "C".
	If the account number line is used with option D, then at least one character is to be added in subfield 2. If option A is used, the account number line is to be used in addition to the BIC code in subfield 2.
Example:	:58A:/C/13463
	UBSWCHZH80A

:72:	Sender to Receiver Information

CBL usage:	Clearstream Banking treats any information in this field as narrative. Up to six lines of 35 characters can be accepted as narrative information.

Example of MT202 for a type 9X instruction

Banca Intesa, Milano sends an order (reference 1003) to Clearstream Banking to transfer EUR 20774031487,00, value 6 October 2005, from their Clearstream Banking account 35513, to UBS AG, London Clearstream Banking Account 35505 (BIC UBSWGB2L).

```
BCITITMM
202
CEDELULL
:20: 1003
:21: MKT6285B
:32A:051006EUR20774031487,
:53B:/CEDEL 35513
:58A:/C/35505
UBSWGB2L
```

Cash instructions

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MT210 - Notice to receive (type 10)

The following table lists the fields for a notice to receive instruction (type 10) via MT210:

M/Oª	Tag	Field name	Content/options	Page
Sequence A (non-repeatable)				
M	:20:	Transaction Reference Number	16x	2–210–10–1
CM	:25:	Account Identification	35x	2–210–10–2
M	:30:	Value Date	6!n	2–210–10–2
Sequence B (repeatable)				
M	:21:	Related Reference	16x	2–210–10–2
M	:32B:	Currency Code, Amount	3!a15d	2–210–10–2
O	:50a:	Ordering Customer	4*35x or Option C or F	2–210–10–3
O	:52a:	Ordering Institution	Option A or D	2–210–10–3
CM	:56a:	Intermediary	Option A or D	2–210–10–3

a. M = Mandatory. O = Optional. CM = CBL Mandatory. C = Conditional.

MT210 - Field specifications for type 10 instructions

MT210 contains data fields for a notice to receive instruction (type 10) as described below.

The following conditional rules apply:

1. The repeatable sequence must not appear more than ten times.

2. In the same repeatable sequence, either field :50a: (Ordering Customer) or field :52a: (Ordering Institution), but not both, must be present.

Where the repeatable sequence is used more than once, the Transaction Reference Number supplied in field :20: is allocated to the first instruction in the message; other instructions are allocated a system reference generated by Clearstream Banking.

:20:	Transaction Reference Number

Format:	16x	**Mandatory**
Field purpose:	This field contains the sender's unambiguous identification of the transaction. Its detailed form and content are at the discretion of the sender.	
CBL usage:	This field is mandatory and must be unique for each instruction sent to Clearstream Banking.	
Example:	:20:1234567890123456	

Cash instructions

:25: Account Identification

Format:	35x **CBL Mandatory**
Field purpose:	In those cases where the receiver maintains more than one account for the sender, this field identifies the account to be credited with the incoming funds.
CBL usage:	This field must contain the code word "CEDEL" followed by a space and the Clearstream Banking account number of the sender of the message for which the entry of funds is being advised.
Example:	`:25:CEDEL 35502`

:30: Value Date

Format:	6!n **Mandatory**
Field purpose:	This field contains the value date, in ISO format YYMMDD, of the incoming funds.
Example:	`:30:250604`

:21: Related Reference

Format:	16x **Mandatory**
Field purpose:	This field contains the Transaction Reference Number (that is, field :20:) or other reference (for example, Common Reference), to the related transaction.
CBL usage:	Clearstream Banking ignores the contents of this field when present in a single item message. In multiple MT210, Clearstream uses this field to identify the multiple sender's transaction references present in the message (repeating sequence).

:32B: Currency Code, Amount

Format:	3!a15d **Mandatory**
Field purpose:	This field contains the currency and the amount to be received.
CBL usage:	This field contains the ISO currency code and the amount to be received and credited to the client's account. For EMU national currency units, clients will be credited in the currency specified in this field.
Example:	`:32B:USD1200520,00`

:50a: Ordering Customer

Format:	`:50:4*35x` `:50C:4!a2!a2!c[3!c]` `:50F:35x` `4*35x`

Field purpose: This field specifies the client ordering the transaction.

Usage: In option F, if the account number of the ordering customer is provided, it must be present in the Account subfield

- Country and town must be present

- Name, address and country and town may be repeated, but not occur more than twice.

:52a: Ordering Institution

Format: Option A or D   **Optional**

Field purpose: This field specifies the Ordering Party when it is a financial institution. If used, field :50a: must not be supplied. In cases where the sender is also the Ordering Institution, it is repeated in this field. The optional account number line must not be used.

CBL usage: Clearstream Banking ignores this field.

:56a: Intermediary

Format: Option A only   **CBL Mandatory**

Field purpose: This field specifies the financial institution from which the receiver is to receive the funds when other than the Ordering Party specified in field :50a: or :52a:.

CBL usage: This field must identify the Clearstream Banking correspondent at which the funds are to be received.

The account number line is ignored.

Note: Clearstream Banking's cash correspondent banks, through which funds are to be paid in favour of an account maintained with Clearstream Banking, are identified by means of their ISO Bank Identification Code (BIC). You must use the ISO BIC with this field.

Example: `:56A:CCFRFRPP`

Cash instructions

Examples of MT210 for a type 10 instruction

UBS, London, wants to pre-advise an entry of USD 1.000,00 value 2 June 2025 for their Clearstream Banking account 35502.

```
UBSWGB2L
210
CEDELULL

:20: 1234567890
:25: CEDEL 35502
:30: 250602
:32B:USD1000,
:52A:UBSWGB2L
:56A:CHASUS33
```

Barclays Bank, London wants to pre-advise an entry of EUR 1.000.000,00 value 4 June 2025 for their Clearstream Banking account 35513.

```
BARCGB22
210
CEDELULL

:20: 1924702
:25: CEDEL 35513
:30: 250604
:32B:EUR1000000,
:50: BARCGB22
:56A:BARCGB22
```

MT299 - Free-format message (type 9E)

The following table lists the fields for a free-format message instruction (type 9E) via MT299:

Mᵃ	Tag	Field name	Content/options	Page
M	:20:	Transaction Reference Number	16x	2–299–9E–1
CM	:21:	Related Reference	16x	2–299–9E–1
M	:79:	Narrative	35*50x	2–299–9E–1

a. M = Mandatory. O = Optional. CM = CBL Mandatory. C = Conditional.

MT299 - Field specifications for type 9E instructions

MT299 contains data fields for a free-format message instruction (type 9E) as described below.

:20:   Transaction Reference Number

Format:	16x	**Mandatory**

Field purpose: This field contains the sender's unambiguous identification of the transaction. Its detailed form and content are at the discretion of the sender.

CBL usage: This field is mandatory and must be unique for each instruction sent to Clearstream Banking.

:21:   Related Reference

Format:	16x	**CBL Mandatory**

Field purpose: This field contains a reference to the related message.

CBL usage: This field must contain the code words "FOREIGN EXCHANGE".

:79:   Narrative

Format:	35*50x	**Mandatory**

CBL usage: This field must contain, in the appropriate ISO format, each of the following details:

the reference number of the instruction	the value date
the account number	the amount and currency to be converted
the trade date	the conversion currency

Cash instructions

This page has intentionally been left blank.

MT380 - Foreign Exchange Order

The MT380 contains data fields for Foreign Exchange Orders.

The following table lists the fields for a foreign exchange order via MT380.

Note: In the following table: M = Mandatory, O = Optional, CM = CBL Mandatory, C = Conditional.

A	**Mandatory Sequence - General Information**					
	M	:16R:	Start of Block	GENL		
	M	:20C:	Sender's Reference	:4!c//16x	SEME	2-380-9E-2
	M	:20C:	FX Order Reference	:4!c//16x	FXOR	2-380-9E-2
	M	:23G:	Function of the Message	4!c[/4!c]	NEWM	2-380-9E-2
	M	:16S:	End of Block	GENL		
	End of Sequence A - General Information					
B	**Mandatory Sequence - FX Order Details**					
	M	:16R:	Start of Block	FXORDER		
	M	:22H:	Indicator	:4!c//4!c	BUSE	2-380-9E-2
	M	:98C:	Date/Time	:4!c//8!n6!n	ORDR	2-380-9E-2
	M	:98A:	Date	:4!c//8!n	RVAL	2-380-9E-2
	M	:19B:	Order Amount	:4!c//3!a15d	ORDR	2-380-9E-3
	M	:11A:	Counter Currency	:4!c//3!a	CNTR	2-380-9E-3
B1	**Mandatory Subsequence - FX Order Party**					
	M	:16R:	Start of Block	ORDRPRTY		
	M	:97A:	Safekeeping Account	:4!c//35x	SAFE	2-380-9E-3
	M	:16S:	End of Block	ORDRPRTY		
	End of Subsequence B1 - FX Order Party					
	M	:16S:	End of Block	FXORDER		
	End of Sequence B - FX Order Details					

Cash instructions

MT380 - Field specifications

MT380 contains data fields for Foreign Exchange Orders as described below

A - General Information - mandatory, non-repeatable - GENL

:20C:	Sender's Reference	Mandatory Sequence	A	Qualifier
		Non-repeatable		SEME
		General Information		

Format: :4!c//16x **Mandatory**

Usage: This field must be unique for each instruction sent to Clearstream Banking.

:20C:	FX Order Reference	Mandatory Sequence	A	Qualifier
		Non-repeatable		FXOR
		General Information		

Format: :4!c//16x **Mandatory**

Usage: This field must be unique for each FX order sent to Clearstream Banking.

:23G:	Function of the Message	Mandatory Sequence	A	Qualifier
		Non-repeatable		-
		General Information		

Format: 4!c[/4!c] **Mandatory**

Usage: This field identifies a new order to buy or sell.

B - FX Order Details - mandatory, non repeatable - FXORDER

:22H:	Indicator	Mandatory Sequence	B	Qualifier
		Non-repeatable		BUSE
		FX Order		

Format: 4!c//4!c **Mandatory**

Usage: This field specifies whether the message relates to the sale or purchase of financial instruments and must contain one of the following codes BUYI / SELL.

:98C:	Date/Time	Mandatory Sequence	B	Qualifier
		Non-repeatable		ORDR
		FX Order		

Format: :4!c//8n6!n **Mandatory**

Usage: This indicates the date and time of the order.

:98A:	Date	Mandatory Sequence	B	Qualifier
		Non-repeatable		RVAL
		FX Order		

Format: :4!c//8!n **Mandatory**

Usage: This field is used to indicate the requested value date.

:19B:	**Order Amount**	**Mandatory Sequence** **Non-repeatable** **FX Order**	**B**	**Qualifier** ORDR

Format: :4!c//3!a15d   **Mandatory**

Usage: This field is used to indicate the cash amount to be bought or sold.

:11A:	**Counter Currency**	**Mandatory Sequence** **Non-repeatable** **FX Order**	**B**	**Qualifier** CNTR

Format: :4!c//3!a   **Mandatory**

Usage: This field is used to indicate the counter currency to buy or sell in relation to the trade.

B1 - FX Order Party - mandatory, non repeatable - ORDRPRTY

:97A:	**Safekeeping Account**	**Mandatory Subsequence** **Non-repeatable** **Order Party**	**B1**	**Qualifier** SAFE

Format: :97A::4!c//35x   **Mandatory**

Field purpose: This field specifies the client's account with Clearstream or LuxCSD that is to be used to execute the instruction.

Usage: Option A must be used with account number.

Cash instructions

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3. Cash statements and reports

You can receive standard Clearstream Banking reports related to cash transactions via Swift The reports are provided via the standard Swift statement message types, in the corresponding ISO/Swift format.

The following table lists the Clearstream Banking cash statements and reports available via Swift:

Swift message	Clearstream Banking report	Page
MT900/910	Debit/Credit Confirmation	**3–900/910–1**
MT940	Money Suspense Report	**3–940–SU–1**
MT940	Money Suspense for Value Today Report	**3–940–VT–1**
MT940	T2S Dedicated Cash Account Statement	**3–940–DCA–1**
MT942	Interim Money Suspense Report	**3–942–1**
MT950	Cash Balances	**3–950–CB–1**
MT950	Money Statement	**3–950–MS–1**

General information

All information in these messages conforms to Swift syntax and content requirements, as specified in the following sections of the Swift User Handbook:

- Standards - General Field Definitions;
- Standards - General Information;
- Standards - Category 9.

Detailed Clearstream Banking field specifications are provided separately for each of the above reports.

Cash statements and reports

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MT900/910 - Confirmation of Debit/Credit

The MT900/910 Confirmation of Debit/Credit reports will be available during the continuous settlement processing runs and after the end of day processing.

Timing

The timing of Clearstream Banking's Confirmation of Debit/Credit reports is as follows:

All times given are Central European Time.

Report content

Clients can choose to receive the MT900 Confirmation of Debit only, the MT910 Confirmation of Credit only, or both. Clients can also choose to receive the report for all currency movements or for currency movements in specific currencies only.

The report will contain sets of instructions depending on the client's further specification of one or more of the following types:

Type	Content of reports
1	Confirmation for cash instructions originated by the client.
2	Confirmation for cash instructions originated by Clearstream Banking.
3	Confirmation for securities instructions originated by the client.
4	Confirmation for securities instructions originated by Clearstream Banking.

No transactions to report

If there is no Debit/Credit Confirmation to report, no MT900/910 is provided.

Cash statements and reports

MT900/910 - Confirmation of Debit Report

The following table lists the fields in a Confirmation of Debit Report via MT900:

Tag	Field name	Content/options	Page
:20:	Transaction Reference Number	16x	3–900/910–2
:21:	Related Reference	16x	3–900/910–2
:25:	Account Identification	35x	3–900/910–2
:32A:	Value Date, Currency Code, Amount	6!n3!a15d	3–900/910–3
:52a:	Ordering Institution	Option A or D	3–900/910–3
:72:	Sender to Receiver Information	6*35x	3–900/910–3

MT900 - Field specifications for the Confirmation of Debit Report

MT900 contains data fields for the Confirmation of Debit Report as described below.

:20: Transaction Reference Number

Format: 16x

Field purpose: This field contains the 7-digit numeric Transaction Reference Number assigned by Clearstream Banking, followed by a slash "/" and the Clearstream Banking instruction type code (that is, 90, 9X, 9E, 41 or 61).

Example: :20:4567891/90

:21: Related Reference

Format: 16x

Field purpose: This field contains the client's Transaction Reference Number as provided in the original instruction to Clearstream Banking.

Example: :21:ABCD1234EFGH5678

:25: Account Identification

Format: 35x

CBL usage: This field contains the account number in Clearstream Banking of the client for whom the message is sent. Note that the account number is not preceded by a slash character.

Example: :25:12345

:32A: Value date, Currency Code, Amount

Format:	6!n3!a15d
CBL usage:	Details of the transaction. This field has 3 subfields:

- Subfield 1 contains the Value Date in ISO format YYMMDD.
- Subfield 2 contains the ISO currency code.
- Subfield 3 contains the amount.

Example:	:32A:250604EUR100000,

:52a: Ordering Institution

Format:	Option D only
Field purpose:	This field is optional and can contain the name of the ordering institution.
CBL usage:	The content of this field depends on the cause of the debit, as follows:

- If the debit results from a withdrawal of funds (client instruction type 90), this field contains the account number and name of the client.
- If this debit results from a book-entry transfer of funds (instruction type 9X or 9E), this field contains the account number and name of the counterparty.

:72: Sender to Receiver Information

Format:	6*35x
CBL usage:	This optional field can be used to include the timestamp, preceded by the code word "/PDAT/", in the form CCYYMMDDHHMMSS.

The optional "O" wording lines will be the final information in this field, preceded by the code word "/REC/". If the information is longer than the 30 characters available in the first line, the information is carried over into additional lines, each of which starts with a double slash "//" followed by up to 33 characters.

Example:	:72:/PDAT/20250407105300 /REC/OPTIONAL WORDING FROM LINE O //CONTINUATION OF OPTIONAL WORDING

Cash statements and reports

MT900/910 - Confirmation of Credit Report

The following table lists the fields in a Confirmation of Credit Report via MT910:

Tag	Field name	Content/options	Page
:20:	Transaction Reference Number	16x	3–900/910–4
:21:	Related Reference	16x	3–900/910–4
:25:	Account Identification	35x	3–900/910–5
:32A:	Value Date, Currency Code, Amount	6!n3!a15d	3–900/910–5
:52a:	Ordering Institution	Option A or D	3–900/910–5
:72:	Sender to Receiver Information	6*35x	3–900/910–6

MT910 - Field specifications for the Confirmation of Credit Report

MT910 contains data fields for the Confirmation of Credit Report as described below.

:20:   Transaction Reference Number

Format: 16x

Field purpose: This field contains the 7-digit numeric Transaction Reference Number assigned by Clearstream Banking, followed by a slash "/" and the Clearstream Banking instruction type code (that is, 10, 51, 8A or 8M).

Example: :20:4567891/10

:21:   Related Reference

Format: 16x

Field purpose: This field contains the client's Transaction Reference Number as provided in the original instruction to Clearstream Banking.

If the credit results from a credit from the Clearstream Banking cash correspondent bank that has not been pre-advised (that is, there is no corresponding client instruction), this field normally references field :21: of the cash credit from the cash correspondent bank. If this information is not available, the code word "NONREF" is sent.

If this credit results from a book-entry transfer of funds (instruction type 9X or 9E), this field reports the Transaction Reference Number of the counterparty. If this information is not available, the Transaction Reference Number from field :20: is provided.

Example: :21:ABCD1234EFGH5678

:25:	Account Identification

Format:	35x
CBL usage:	This field contains the account number in Clearstream Banking of the client for whom the message is sent. The account number is **not** preceded by a slash character.
Example:	:25:12345

:32A:	Value date, Currency Code, Amount

Format:	6!n3!a15d
CBL usage:	Details of the transaction. This field has 3 subfields:

- Subfield 1 contains the Value Date in ISO format YYMMDD.
- Subfield 2 contains the ISO currency code.
- Subfield 3 contains the amount.

Example:	:32A:250604EUR100000,

:52a:	Ordering Institution

Format:	Option D only
Field purpose:	This field is optional and can contain the name of the ordering institution.
CBL usage:	The content of this field depends on the cause of the credit, as follows:

- If the credit results from a pre-advice of entry of funds (client instruction type 10), this field contains the account number and name of the client.
- If the credit results from an entry of funds that was not pre-advised (that is, there is no client instruction), this field contains the account number and name of the ordering client as indicated by the cash correspondent bank.
- If this credit results from a book-entry transfer of funds (instruction type 9X), this field contains the name of the counterparty.
- In all other cases, this field contains the code word "UNKNOWN".

Cash statements and reports

:72:	Sender to Receiver Information

Format: 6*35x

CBL usage: This optional field can include the timestamp, finality of payment indicator and optional wording.

When implemented in a real-time environment, the timestamp will be the first information in this field, preceded by the code word "/PDAT/", in the form CCYYMMDDHHMMSS.

If the underlying credit to the account is unconfirmed, the finality of payment indicator is present as the first information in this field (second, if the timestamp is implemented), preceded by the code word "/REC/", in the form "SUBJECT TO SETTLEMENT". Otherwise, this indicator is not present.

The optional "O" wording lines will be the final information in this field, preceded by the code word "/REC/". If the information is longer than the 30 characters available in the first line, the information is carried over into additional lines, each of which starts with a double slash "//" followed by up to 33 characters.

For South Korea, this field includes the code word "/REC/", followed by:

(R)RVP - Reservation transfer (USD)

- KRW/USD reservation
- KRW amount of the domestic RVP instruction
- Client reference of the domestic RVP instruction

(D)DVP - Reservation transfer (KRW)

- KRW/USD reservation
- Client reference of the domestic RVP instruction

(R)RVP - Reservation reversal transfer (KRW)

- KRW/USD reservation reversal
- Client reference of the domestic RVP instruction

(D)DVP - Reservation reversal transfer (USD)

- KRW/USD reservation reversal
- KRW amount of the domestic RVP instruction
- Client reference of the domestic RVP instruction

(R)RVP - Release FX DVP transfer (KRW)

- KRW/USD reservation
- KRW amount of the domestic DVP instruction
- Client reference of the domestic DVP instruction

(D)DVP - Release FX DVP transfer (USD)

- KRW/USD reservation
- Client reference of the domestic DVP instruction

Example:
```
:72:/PDAT/20250407105300
/REC/SUBJECT TO SETTLEMENT
/REC/OPTIONAL WORDING FROM LINE O
//CONTINUATION OF OPTIONAL WORDING
```

MT940 - Money Suspense report

Availability and timing

The MT940 Money Suspense report is available, in Complete form only, multiple times intraday and once after DTP, either Daily, Weekly or Monthly.

Report structure

This message is divided into four sequences (A, B, C and D).

Sequence A   Sequence A contains report header information:

- The Clearstream Banking report reference;
- The account number that is the subject of the report, and the currency code;
- The statement number;
- The opening balance in the specified currency.

Sequence B   Sequence B is a repeatable sequence, each repetition of which contains the details of each transaction within the specified currency, and the closing balance of all recorded items in that currency (that is, the balance of all cash transactions and cash countervalue of against payment securities transactions in Suspense, except cancellations.

Sequence C   Sequence C is included only in the last MT940 for the account and provides both the closing balance and the Anticipated Net Balance on the date of the report.

Sequence D   Sequence D is a repeatable sequence, included only in the last MT940 for the account, each repetition of which contains the Forward Available Balance for a specified projected value date, whenever there is movement anticipated on the account. This can be repeated no more than five times.

The number of transactions contained in a single message is limited only by the number of characters allowed in a Swift message. If a single message is not sufficient for all the Money Suspense report transactions for an account, the report consists of two or more messages.

Report content

The Money Suspense report lists all pending cash instructions as well as all cash countervalues of against payment securities instructions that are reported in the Statement of Pending Transactions. It includes the following information:

- The opening and closing balance of booked funds;
- All cash countervalues on pending against payment securities transactions;
- All pending cash transactions;
- All unconfirmed funds;
- Anticipated net balances;
- "Cancelled funds" (which are reported but not included in the balances).

The Money Suspense report is sent only when there are transactions in Suspense. One report is sent per currency, per account.

Cash statements and reports

No transactions to report

If there are no transactions in Suspense to report, no MT940 message is sent.

MT940 - Overview

The following table lists the fields in a Money Suspense Report via MT940:

Sequence	Tag	Field name	Content/options	Page
A	**Mandatory Sequence**			
	:20:	Transaction Reference Number	4!n1!a4!n4!a/2!n	3–940–3
	:25:	Account Identification	35x	3–940–3
	:28C:	Statement Number and Sequence Number	5n[/5n]	3–940–3
	:60a:	Opening Balance	Option F or M	3–940–3
B	**Optional Repeatable Sequence**			
	:61:	Statement Line	6!n[4!n]2a[1!a]15d1!a3!c16x[//16x][/34x]	3–940–4
	:86:	Information to Account Owner	6*65x	3–940–5
C	**Mandatory Sequence**			
	:62a:	Closing Balance	Option F or M	3–940–5
	:64:	Anticipated Net Balance	1!a6!n3!a15d	3–940–6
D	**Optional Repeatable Sequence[a]**			
	:65:	Forward Available Balance	1!a6!n3!a15d	3–940–6

a. Repeatable up to 5 times.

MT940 - Field specifications

MT940 contains data fields for the Money Suspense report as described below.

<u>A</u> - mandatory, non-repeatable

:20:	Transaction Reference Number	Mandatory Sequence Non-repeatable	A

Format: 4!n1!a4!n4!a/2!n

CBL usage: This field contains the CBL reference assigned to the statement, in five subfields:

- Subfield 1 has the business date of the report in the format MMDD.
- Subfield 2 has one of the following codes to identify the report:
  - I Intraday;
  - D Daily (available after the daytime processing);
  - W Weekly (available after the daytime processing);
  - M Monthly (available after the daytime processing).
- Subfield 3 has the time of the report in the format HHMM.
- Subfield 4 has the code word "COMP" to indicate complete mode.
- Subfield 5 has a 2-digit sequential number (including leading zero), incremented by 1 for each currency reported.

:25:	Account Identification	Mandatory Sequence Non-repeatable	A

Format: 35x

CBL usage: This field contains the client's 5-digit CBL account number followed by a hyphen "-" and the three-character ISO currency code of the report.

:28C:	Statement Number and Sequence Number	Mandatory Sequence Non-repeatable	A

Format: 5n/5n

CBL usage: This field contains the statement number, followed by a slash "/", followed by the appropriate page number.

:60a:	Opening Balance	Mandatory Sequence Non-repeatable	A

Format: :60F:1!a6!n3!a15d   :60M:1!a6!n3!a15d

CBL usage: This field gives details of the opening balance, which comprises funds booked to the account that is the subject of the report. Option F is used for first opening balance only. Option M is used for each intermediate balance and is a direct copy of the value in field :62a: (that is, :62M:) of the preceding MT940 in this series for the account.

- Subfield 1 indicates whether the balance is in credit ("C") or debit ("D").
- Subfield 2 has the current business date, in ISO date format YYMMDD.
- Subfield 3 has the ISO currency code of the currency of the balance.
- Subfield 4 has the numeric amount of the opening balance in that currency.

Cash statements and reports

B - optional, repeatable

:61:	Statement Line	Optional Sequence Repeatable	B

Format:

```
6!n4!n1!a[1!a]15d1!a3!a16x[//16x]
[/34x]
```

CBL usage: This field is repeated for every transaction reported, and contains the details of the statement in nine subfields:

- Subfield 1 has a value date, in ISO date format YYMMDD.

  - If the requested settlement date or value date is later than the report date, this subfield contains the requested settlement date or value date.

  - If settlement date or value date given by the client is on or before report date for a Euroclear counterparty, this subfield contains the date of the next business day after report date.

  - If settlement date or value date is on or before report date for a non-Euroclear counterparty, this subfield contains the report date in the Intraday Money Suspense Reports, and the date of the next business day after report date in the End-of-day Money Suspense Report.

- Subfield 2 has the entry date, in the format MMDD.

- Subfield 3 has a code word to indicate credit ("C") or debit ("D")

- Subfield 4 has one of the following codes to indicate the daytime filter setting:

A	included in both processings, according to a standing instruction
D	flagged for inclusion in the daytime processing
N	flagged for exclusion from the daytime processing

  If this subfield is not present, the client's account is operated in the mandatory settlement period only (the default option).

- Subfield 5 has the numeric amount.

- Subfield 6 has "N" (for client's transaction) or "F" (for a CBL transaction), with one of the following code words:

CHG	charges and other expenses
CMI	cash related item - cash management item (Realignment)
CMP	compensation claims
CPN	securities related item - coupon payments
DIV	securities related item -dividends / warrants
EXT	cash related item - external transfer of funds for own account
INT	cash related item - debit / credit interest (cash balance)
LDP	loan deposit
MSC	miscellaneous
NWI	securities related item - new issues distribution
RED	securities related item - redemption /withdrawal
SEC	securities instruction
SLE	securities related item - securities lending related
SUB	securities related item - subscription
TAX	securities related item - withholding tax payment
TCM	securities related item - triparty collateral management
TRA	cash related item - internal transfer of funds between own accounts
TRF	other cash transaction
VES	related to Clearstream Funds Net

- Subfield 7 has the account owner's Transaction Reference Number (up to 16 characters). In the case of an internally generated transaction, this field contains the code word "NONREF".

- Subfield 8 contains the CBL 7-digit transaction reference, the ISIN or the Common Code.
- Subfield 9 contains either:
  - CBL 5-digit counterparty account number followed by a hyphen "-", and the counterparty abbreviation up to 8 characters; or
  - BIC code in 11 positions; or
  - Local code preceded by the DSS between single slash characters '/' (for example, /DTCYID/385), /SICV/030); or
  - The ISIN and instruction reference, for Italian tax purposes.

This may be followed by a slash character "/" and one of the following code words to indicate the type of transaction:

DTCY	for DTC confirmation
EXCO	for Eurex cash collateral
EXNO	for Eurex exercise
SENO	for German Stock Exchange trade
SEPD	for German Stock Exchange trade with partial delivery

followed by the CBL instruction type identifier.

:86:	**Information to Account Owner**	**Optional Sequence Repeatable**	**B**

Format: 6*65x

CBL usage: This field contains the 7-digit number assigned by Clearstream Banking to the instruction, followed by one slash "/" and the instruction type.

The other lines give the status(es) of each transaction preceded by its respective timestamp.

Example: :86:20010429121530/SETT//PENF/PENF//MONY

C - mandatory, non-repeatable

:62a:	**Closing Balance**	**Mandatory Sequence Non-repeatable**	**C**

Format: :62F:1!a6!n3!a15d   :62M:1!a6!n3!a15d

CBL usage: This field gives details of the closing balance of all recorded items for the account that is the subject of the report. Option F is used for the last closing balance; option M for each intermediate closing balance.

- Subfield 1 indicates whether the balance is in credit ("C") or debit ("D").
- Subfield 2 has the current business date, in ISO date format YYMMDD.
- Subfield 3 has the ISO currency code for the currency of the account.
- Subfield 4 has the numeric amount of the closing balance in that currency.

Cash statements and reports

:64:	Anticipated Net Balance	Mandatory Sequence Non-repeatable	C

Format: 1!a6!n3!a15d

CBL usage: This field gives details of the Anticipated Net Balance on report date for the account that is the subject of the report. This balance is the sum of the balance specified in field :60a: of the first MT940 of the series (that is, :60F:), plus/minus any credits/debits specified in field :61:, except for items relating to cancellations.

- Subfield 1 has a code word to indicate the balance as is credit ("C") or debit ("D").
- Subfield 2 has the date, in ISO date format YYMMDD.

  For the Intraday Money Suspense Report, this is the report date. For the End-of-Day Money Suspense Report, this is the next business day after the report date.

- Subfield 3 has the ISO currency code for the currency of the account.
- Subfield 4 has the numeric amount of the Anticipated Net Balance in that currency.

D - optional, repeatable up to five times

:65:	Forward Available Balance	Optional Sequence Repeatable	D

Format: 1!a6!n3!a15d

CBL usage: This field is used only in the last MT940 of the series, and gives details of the Anticipated Net Balance for the value date specified in this field. This field can be repeated for the next five business days.

- Subfield 1 indicates whether the balance is in credit ("C") or debit ("D").
- Subfield 2 has the value date, in ISO date format YYMMDD.
- Subfield 3 has the ISO currency code for the currency of the account.
- Subfield 4 has the numeric amount of the Anticipated Net Balance in that currency for that date.

There is a maximum of five fields :65:. Thus, the Anticipated Net Balance can be specified for the succeeding five value dates.

Example of an MT940 Money Suspense report

```
:20: 0424I2230COMP/01
:25: 12345-EUR
:28C:00012/00032
:60M:C050426EUR86284369,81
:61: 2504290423CA5121,29NSECREF123//00XLZS0048VQCAI
87179-BANCAINT
:86: 5P06138/51
20050426171702/SETT//PENF/PENF//LACK
:61: 2504290423D5990000,00NSECREF456//00XLZS00C642CAI
C3566-CITIBANK
:86: 0005218/61
20050426170153/XSET//PEND/PEND//CYCL
:62F:250425EUR80299491,10
:64: 250429EUR87744901,43
:65: 250502EUR83516409,49
:65: 250503EUR83506194,98
:65: 250504EUR80299491,10
```

MT940 - Money Suspense for Value Today report

Availability and timing

The MT940 Money Suspense for Value Today report is available, in Complete form only, multiple times intraday.

Report structure

This message is divided into four sequences (A, B, C and D).

Sequence A   Sequence A contains report header information:

- The Clearstream Banking report reference;
- The account number that is the subject of the report, and the currency code;
- The statement number;
- The opening balance in the specified currency.

Sequence B   Sequence B is a repeatable sequence, each repetition of which contains the details of each transaction within the specified currency, and the closing balance of all recorded items in that currency (that is, the balance of all cash transactions and cash countervalue of against payment securities transactions in Suspense, except cancellations.

Sequence C   Sequence C is included only in the last MT940 for the account and provides the closing balance and the Anticipated Net Balance on the date of the report.

Sequence D   Sequence D is present only once.

The number of transactions is limited only by the number of characters allowed in a Swift message. If one message is not sufficient for all Money Suspense for Value Today report transactions for an account, the report consists of two or more messages.

Report content

The Money Suspense for Value Today report includes the following information:

- The opening and closing balance of booked funds;
- All cash countervalues on pending against payment securities transactions with requested settlement date less than or equal to report date;
- All pending cash transactions with expected settlement date less than or equal to report date;
- All unconfirmed funds with expected settlement date less than or equal to report date;
- Anticipated net balances;
- "Cancelled funds" (which are reported but not included in the balances).

If there are no transactions in Suspense, the Money Suspense for Value Today report is sent with sequences A and C only. One report is sent per currency, per account.

Cash statements and reports

MT940 - Overview

The following table lists the fields in a Money Suspense Report via MT940:

Sequence	Tag	Field name	Content/options	Page
A	**Mandatory Sequence**			
	:20:	Transaction Reference Number	4!n1!a4!n4!a/2!n	3–940–3
	:25:	Account Identification	35x	3–940–3
	:28C:	Statement Number and Sequence Number	5n[/5n]	3–940–3
	:60a:	Opening Balance	Option F or M	3–940–3
B	**Optional Repeatable Sequence**			
	:61:	Statement Line	6!n[4!n]2a[1!a]15d1!a3!c16x[//16x][/34x]	3–940–4
	:86:	Information to Account Owner	6*65x	3–940–5
C	**Mandatory Sequence**			
	:62a:	Closing Balance	Option F or M	3–940–5
	:64:	Anticipated Net Balance	1!a6!n3!a15d	3–940–6
D	**Optional Sequence**			
	:65:	Forward Available Balance	1!a6!n3!a15d	3–940–6

MT940 - Money Suspense for Value Today report

MT940 - Field specifications

MT940 contains data fields for the Money Suspense for Value Today report as described below.

<u>A</u> - mandatory, non-repeatable

:20:	**Transaction Reference Number**	Mandatory Sequence Non-repeatable	A

Format: 4!n1!a4!n4!a/2!n

CBL usage: This field contains the CBL reference assigned to the statement in five subfields:

- Subfield 1 has the business date of the report in the format MMDD.
- Subfield 2 has the following code to identify the report:

  I   Intraday.

- Subfield 3 has the time of the report in the format HHMM.
- Subfield 4 has the code word "MSVT" to indicate Money Suspense Value Today.
- Subfield 5 has a 2-digit sequential number (including leading zero), incremented by 1 for each currency reported.

:25:	**Account Identification**	Mandatory Sequence Non-repeatable	A

Format: 35x

CBL usage: This field contains the client's 5-digit CBL account number followed by a hyphen "-" and the three-character ISO currency code of the report.

:28C:	**Statement Number and Sequence Number**	Mandatory Sequence Non-repeatable	A

Format: 5n/5n

CBL usage: This field contains the statement number, followed by a slash "/", followed by the appropriate page number.

:60a:	**Opening Balance**	Mandatory Sequence Non-repeatable	A

Format: :60F:1!a6!n3!a15d   :60M:1!a6!n3!a15d

CBL usage: This field gives details of the opening balance, which comprises funds booked to the account that is the subject of the report. Option F is used for first opening balance only. Option M is used for each intermediate balance and is a direct copy of the value in field <u>:62a:</u> (that is, :62M:) of the preceding MT940 in this series for the account.

- Subfield 1 indicates whether the balance is in credit ("C") or debit ("D").
- Subfield 2 has the current business date, in ISO date format YYMMDD.
- Subfield 3 has the ISO currency code of the currency of the balance.
- Subfield 4 has the numeric amount of the opening balance in that currency.

Cash statements and reports

B - optional, repeatable

:61:	Statement Line	Optional Sequence Repeatable	B

Format:
```
6!n4!n1!a[1!a]15d1!a3!a16x[//16x]
[/34x]
```

CBL usage: This field is repeated for every transaction reported, and contains the details of the statement in nine subfields:

- Subfield 1 has a value date, in ISO date format YYMMDD.

  - If settlement date or value date given by the client is on or before report date for a Euroclear counterparty, this subfield contains the date of the next business day after report date.

  - If settlement date or value date is on or before report date for a non-Euroclear counterparty, this subfield contains the report date.

- Subfield 2 has the entry date, in the format MMDD.

- Subfield 3 has a code word to indicate credit ("C") or debit ("D").

- Subfield 4 has one of the following codes to indicate the daytime filter setting:

A	included in both processings, according to a standing instruction
D	flagged for inclusion in the daytime processing
N	flagged for exclusion from the daytime processing

  If this subfield is not present, the client's account is operated in the mandatory settlement period only (the default option).

- Subfield 5 has the numeric amount.

- Subfield 6 has "N" (for client's transaction) or "F" (for a CBL transaction), with one of the following code words:

CHG	charges and other expenses
CMI	cash related item - cash management item (Realignment)
CMP	compensation claims
CPN	securities related item - coupon payments
DIV	securities related item -dividends / warrants
EXT	cash related item - external transfer of funds for own account
INT	cash related item - debit / credit interest (cash balance)
LDP	loan deposit
MSC	miscellaneous
NWI	securities related item - new issues distribution
RED	securities related item - redemption /withdrawal
SEC	securities instruction
SLE	securities related item - securities lending related
SUB	securities related item - subscription
TAX	securities related item - withholding tax payment
TCM	securities related item - triparty collateral management
TRA	cash related item - internal transfer of funds between own accounts
TRF	other cash transaction
VES	related to Clearstream Funds Net

- Subfield 7 has the account owner's Transaction Reference Number (up to 16 characters). In the case of an internally generated transaction, this field contains the code word "NONREF".

- Subfield 8 contains the CBL 7-digit transaction reference, the ISIN or the Common Code.

- Subfield 9 contains either:
  - CBL 5-digit counterparty account number followed by a hyphen "-", and the counterparty abbreviation up to 8 characters; or
  - BIC code in 11 positions; or
  - Local code preceded by the DSS between single slash characters '/' (for example, /DTCYID/385), /SICV/030); or
  - The ISIN and instruction reference, for Italian tax purposes.

This may be followed by a slash character "/" and one of the following code words to indicate the type of transaction:

DTCY   for DTC confirmation
EXCO   for Eurex cash collateral
EXNO   for Eurex exercise
SENO   for German Stock Exchange trade
SEPD   for German Stock Exchange trade with partial delivery

followed by the CBL instruction type identifier.

:86:	Information to Account Owner	Optional Sequence Repeatable	B

Format: 6*65x

CBL usage: This field contains the requested settlement date or the value date, followed by one slash "/" and the instruction type.

The other lines give the status(es) of each transaction preceded by its respective timestamp.

Example: :86:20250429121530/SETT//PENF/PENF//MONY

C - mandatory, non-repeatable

:62a:	Closing Balance	Mandatory Sequence Non-repeatable	C

Format: :62F:1!a6!n3!a15d   :62M:1!a6!n3!a15d

CBL usage: This field gives details of the closing balance of all recorded items for the account that is the subject of the report. Option F is used for the last closing balance; option M for each intermediate closing balance.

- Subfield 1 indicates whether the balance is in credit ("C") or debit ("D").
- Subfield 2 has the current business date, in ISO date format YYMMDD.
- Subfield 3 has the ISO currency code for the currency of the account.
- Subfield 4 has the numeric amount of the closing balance in that currency.

Cash statements and reports

		Mandatory Sequence Non-repeatable	C
:64:	**Anticipated Net Balance**		

Format: 1!a6!n3!a15d

CBL usage: This field gives details of the Anticipated Net Balance on report date for the account that is the subject of the report. This balance is the sum of the balance specified in field :60a: of the first MT940 of the series (that is, :60F:), plus/minus any credits/debits specified in field :61:, except for items relating to cancellations.

- Subfield 1 has a code word to indicate the balance as is credit ("C") or debit ("D").
- Subfield 2 has the report date, in ISO date format YYMMDD.
- Subfield 3 has the ISO currency code for the currency of the account.
- Subfield 4 has the numeric amount of the Anticipated Net Balance in that currency.

D - optional, non-repeatable

		Optional Sequence Repeatable	D
:65:	**Forward Available Balance**		

Format: 1!a6!n3!a15d

CBL usage: This field is used only in the last MT940 of the series, and gives details of the Anticipated Net Balance for the value date specified in this field. This field is present for the next business day only.

- Subfield 1 indicates whether the balance is in credit ("C") or debit ("D").
- Subfield 2 has the value date, in ISO date format YYMMDD.
- Subfield 3 has the ISO currency code for the currency of the account.
- Subfield 4 has the numeric amount of the Anticipated Net Balance in that currency for that date.

Example of an MT940 Money Suspense for Value Today report

Including transactions in Suspense

```
:20: 0424I2230MSVT/01
:25: 12345-AUD
:28C:00010/00001
:60F:D050818AUD18837462,48
:61: 0508190818D4148104,11NSEC0E91787//0E91787
94539-RBCEUROP
:86: 050818/41CE
20050926144347/MTCH//MACH
20050926144347/IPRC//PACK
:61: 0508190815D5164327,95NSECFISS648545//0E48545
94539-RBCEUROP
:86: 050818/41CE
20050815140802/MTCH//NMAT/NMAT//CMIS
20050815140802/IPRC//PACK
:61: 0508180815C28825461,96NTRFFISS649121//4173501
:86: 050818/10
20050815212927/SETT//PEND/PEND/CEDE/UNCF
20050815144800/IPRC//PACK
:62F:C050818AUD675567,42
:64: C050818AUD9987999,48
:65: C050819AUD675567,42
```

MT940 - Money Suspense for Value Today report

Not including transactions in Suspense

```
:20: 0424I2230MSVT/01
:25: 12345-SEK
:28C:00010/00001
:60F:D050818SEK628,15
:62F:D050818SEK628,15
```

Cash statements and reports

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MT940 - T2S Dedicated Cash Account Statement

Availability and timing

The MT940 T2S Dedicated Cash Account Statement is sent to clients whenever the T2S camt.053 Statement of Account is received.

Clients define the frequency of the report when they subscribe to the camt.053 Statement of Account with their central bank, either at a fixed time or when a T2S event occurs.

Report structure

This message is divided into three sequences (A, B, and C).

Sequence A   Sequence A contains report header information:

- The T2S Business Message Identifier;
- The T2S report reference;
- The T2S Dedicated Cash Account (DCA) number that is the subject of the report, and the currency code;
- The statement number;
- The opening balance in the specified currency.

Sequence B   Sequence B is a repeatable sequence, each repetition of which contains the details of each transaction within the specified currency, and the closing balance of all recorded items in that currency (that is, the balance of all cash transactions and cash countervalue of against payment securities transactions).

Sequence C   Sequence C is included in each MT940 for the account and provides the closing balance on the date of the report. If there are multiple pages, the closing balance mentioned in the first MT940 will be equal to the opening balance of the second MT940.

The number of transactions contained in a single message is limited only by the number of characters allowed in a Swift message. If a single message is not sufficient for all the transactions for an account, the report consists of two or more messages.

Report content

The T2S Dedicated Cash Account Statement is the conversion of the T2S message camt.053 - Statement of Account into ISO 15022 format and includes the following information:

- The opening and closing balance;
- Information about booked entries;
- Underlying details of transactions;
- Cash available on the T2S DCA.

One report is sent per DCA.

Cash statements and reports

No transactions to report

If there are no transactions to report, the T2S Dedicated Cash Account Statement is still sent, provided that the statement is received from T2S.

MT940 - Overview

The following table lists the fields in a T2S Dedicated Cash Account Statement via MT940:

Sequence	Tag	Field name	Content/options	Page
A	**Mandatory Sequence**			
	:20:	Transaction Reference Number	16x	3–940–3
	:21:	Related Reference	16x	3–940–3
	:25:	Account Identification	35x	3–940–3
	:28C:	Statement Number and Sequence Number	5n[/5n]	3–940–3
	:60a:	Opening Balance	Option F or M	3–940–3
B	**Optional Repeatable Sequence**			
	:61:	Statement Line	6!n[4!n]2a[1!a]15d1!a3!c16x[//16x][/34x]	3–940–4
	:86:	Information to Account Owner	6*65x	3–940–4
C	**Mandatory Sequence**			
	:62a:	Closing Balance	Option F or M	3–940–5

MT940 - T2S Dedicated Cash Account Statement

MT940 - Field specifications

MT940 contains data fields for the T2S Dedicated Cash Account Statement as described below.

A - mandatory, non-repeatable

:20:   **Transaction Reference Number**

| Mandatory Sequence A |
| Non-repeatable |

Format: 16x

Usage: This field contains the T2S Business Message Identifier assigned to the statement.

:21:   **Related Reference**

| Mandatory Sequence A |
| Non-repeatable |

Format: 16x

Usage: This field contains the message reference that is included in the camt.053 under Message Identification.

:25:   **Account Identification**

| Mandatory Sequence A |
| Non-repeatable |

Format: 35x

Usage: This field contains the T2S DCA number.

:28C: **Statement Number and Sequence Number**

| Mandatory Sequence A |
| Non-repeatable |

Format: 5n/5n

Usage: This field contains the statement number, followed by a slash "/", followed by the appropriate page number.

:60a: **Opening Balance**

| Mandatory Sequence A |
| Non-repeatable |

Format: :60F:1!a6!n3!a15d   :60M:1!a6!n3!a15d

Usage: This field gives details of the opening balance, which comprises funds booked to the account that is the subject of the report. Option F is used for first opening balance only (always zero). Option M is used for each intermediate balance and is a direct copy of the value in field :62a: (that is, :62M:) of the preceding MT940 in this series for the account.

- Subfield 1 indicates whether the balance is in credit ("C") or debit ("D").
- Subfield 2 has the current business date, in ISO date format YYMMDD.
- Subfield 3 has the ISO currency code of the currency of the balance.
- Subfield 4 has the numeric amount of the opening balance in that currency.

Cash statements and reports

B - optional, repeatable

:61:	Statement Line	Optional Sequence Repeatable	B

Format: `6!n[4!n]2a[1!a]15d1!a3!c16x[//16x]`
`[34x]`

CBL/CBF usage: This field is repeated for every transaction reported, and contains the details of the statement in seven subfields:

- Subfield 1 has a value date, in ISO date format YYMMDD.
- Subfield 2 has the entry date, in the format MMDD.
- Subfield 3 has a code word to indicate credit ("C") or debit ("D").
- Subfield 4 has the numeric amount.
- Subfield 5 has "S", with one of the following code numbers:

202	Liquidity credit
204	for all other cases

- Subfield 6 has the new entry reference (up to 16 characters). If longer than 16 characters, the reference reported in this field is truncated and the full reference reported in field :86: Information to Account Owner.
- Subfield 7 contains the Transaction ID.

:86:	Information to Account Owner	Optional Sequence Repeatable	B

Format: `6*65x`

CBL/CBF usage: This field contains the references that are given by the various involved parties:

- Instruction Identification
- Clearing System Reference
- Account Owner Transaction Identification
- Account Servicer Transaction Identification
- Market Infrastructure Transaction Identification
- Processing Identification
- Tax ID

Note: All of these references might not be present for each instruction. Please refer to Swift MyStandards for the usage guidelines of the camt.053 message.

If the reference contained in Subfield 6 of field :61: is truncated it will be reported here as a full reference.

C - mandatory, non-repeatable

:62a:	Closing Balance	Mandatory Sequence Non-repeatable	C

Format: :62F:1!a6!n3!a15d   :62M:1!a6!n3!a15d

CBL usage: This field gives details of the closing balance of all recorded items for the account that is the subject of the report. Option F is used for the last closing balance of the day (always zero); option M for each intermediate closing balance.

- Subfield 1 indicates whether the balance is in credit ("C") or debit ("D").
- Subfield 2 has the current business date, in ISO date format YYMMDD.
- Subfield 3 has the ISO currency code for the currency of the account.
- Subfield 4 has the numeric amount of the closing balance in that currency.

Cash statements and reports

Example of an MT940 T2S Dedicated Cash Account Statement

```
:20:1440764150
:21:20170126CA000009
:25:CLUEURABCDLULLXXX01
:28C:00001/00001
:60F:C170126EUR0,00
:61:1701260126D744400,27S204170126001//0000000652597768
    12345678000/132612
:61:1701260126D1012786,93S204170126002//0000000652437261
    12345678000/075228
:61:1701260126D47244994,40S204170126003//0000000652591218
    12345678000/130816
:61:1701260126D79442452,46S204170126004//0000000652505270
    12345678000/095311
:61:1701260126D85981649,92S204170126005//0000000652373601
    12345678000/061307
:61:1701260126D118490887,45S204170126006//0000000652474621
    12345678000/085311
:61:1701260126D885551937,25S2020000000000100437//0000000652373604
    12345678000/061531
:61:1701260126C971533587,17S204170126007//0000000652373408
    12345678000/193055
:61:1701260126C1044394116,44S204170126008//0000000652406884
    12345678000/071216
:61:170126  0126D1918274126,55S204170126009//0000000652518288
    12345678000/101858
:61:1701260126D2396807125,64S2020000000000100480//0000000652598471
    12345678000/132837
:61:1701260126C3517622657,26S204170126//0000000652509650
    12345678000/100225
:62F:C170126EUR0,00
```

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Cash statements and reports

MT942 - Interim Money Suspense report

Availability and timing

The MT942 Interim Money Suspense report is available in Delta form only multiple times intraday and once after DTP.

Report content

The Interim Money Suspense report contains new transactions and those transactions that are already in Suspense and whose status has changed since the last Money Suspense or Interim Money Suspense report.

The MT942 Interim Money Suspense report contains pure cash transactions and cash countervalues of against payment securities transactions. It reports the matching status of every transaction listed and, where appropriate, the processing status based on the previous processing cycle.

No transactions to report

If there are no outstanding transactions to report, no MT942 message is sent.

MT942 - Overview

The following table lists the fields in an Interim Money Suspense Report via MT942:

Sequence	Tag	Field name	Content/options	Page
A Mandatory Sequence				
	:20:	Transaction Reference Number	4!n1!a4!n4!a/2!n	3–942–2
	:25:	Account Identification	35x	3–942–2
	:28C:	Statement Number and Sequence Number	5n/5n	3–942–2
	:34F:	Floor Limit Indicator	3!a[1!a]15d	3–942–2
	:13D:	Date/Time Indicator	10!n	3–942–2
B Optional Repeatable Sequence				
	:61:	Statement Line	6!n[4!n]2a[1!a]15d1!a3!c16x[//16x][/34x]	3–942–3
	:86:	Information to Account Owner	6*65x	3–942–4

Cash statements and reports

MT942 - Field specifications

MT942 contains data fields for the Interim Money Suspense Report as described below.

A - mandatory, non-repeatable

:20:	Transaction Reference Number	Mandatory Sequence Non-repeatable	A

Format: `4!n1!a4!n4!a/2!n`

CBL usage: This field contains the CBL reference assigned to the statement in five subfields:

- Subfield 1 has the business date of the report in the format MMDD.
- Subfield 2 has one of the following codes to identify the report:
  - I   Intraday;
  - D   Daily (available after the daytime processing).
- Subfield 3 has the time of the report in the format HHMM.
- Subfield 4 has one of the following code words to identify the mode of the report:
  - COMP   Complete;
  - DELT   Delta.
- Subfield 5 has a 2-digit sequential number (including leading zero), incremented by 1 for each currency reported.

:25:	Account Identification	Mandatory Sequence Non-repeatable	A

Format: `35x`

CBL usage: This field contains the client's 5-digit CBL account number followed by a hyphen "-" and the three-character ISO currency code of the report.

:28C:	Statement Number and Sequence Number	Mandatory Sequence Non-repeatable	A

Format: `5n/5n`

CBL usage: This field contains the statement number, followed by a slash "/", followed by the appropriate page number.

:34F:	Floor Limit Indicator	Mandatory Sequence Non-repeatable	A

Format: `3!a[1!a]15d`

CBL usage: This field contains the value "USD0,", irrespective of the currency of the report.

:13D:	Date and Time Indicator	Mandatory Sequence Non-repeatable	A

Format: `10!n`

CBL usage: This field contains the date and time, in ISO date/time format YYMMDDHHMM (with time zone "+100") up to which the report covers cash in Suspense.

B - optional, repeatable

:61:	Statement Line	Mandatory Sequence Repeatable	B

Format:
```
6!n4!n1!a[1!a]15d1!a3!a16x[//16x]
[/34x]
```

CBL usage: This field is repeated for every transaction reported, and contains the details of the statement in nine subfields:

- Subfield 1 has the value date, in ISO date format YYMMDD.

  - If settlement date or value date given by the client is on or before report date for a Euroclear counterparty, this subfield contains the date of the next business day after the report date.

  - If settlement date or value date is on or before report date for a non-Euroclear counterparty, this subfield contains the report date in the Intraday Interim Money Suspense Report, and the date of the next business day after report date in the End-of-day Interim Money Suspense Report.

- Subfield 2 has the entry date, in the format MMDD.

- Subfield 3 has a code word to indicate credit ("C") or debit ("D")

- Subfield 4 has one of the following codes to indicate the daytime filter setting:

A	included in both processings, according to a standing instruction
D	flagged for inclusion in the daytime processing
N	flagged for exclusion from the daytime processing

  If this subfield is not present, the client's account is operated in the mandatory settlement period only (the default option).

- Subfield 5 has the numeric amount.

- Subfield 6 has "N" (for a client's transaction) or "F" (for a CBL transaction), with one of the following code words:

CHG	charges and other expenses
CMI	cash related item - cash management item (Realignment)
CMP	compensation claims
CPN	securities related item - coupon payments
DIV	securities related item -dividends / warrants
EXT	cash related item - external transfer of funds for own account
INT	interest
LDP	loan deposit
MSC	miscellaneous
NWI	securities related item - new issues distribution
RED	securities related item - redemption /withdrawal
SEC	securities instruction
SLE	securities related item - securities lending related
SUB	securities related item - subscription
TAX	securities related item - withholding tax payment
TCM	securities related item - triparty collateral management
TRA	cash related item - internal transfer of funds between own accounts
TRF	other cash transaction
VES	related to Clearstream Funds Net

- Subfield 7 has the account owner's Transaction Reference Number (up to 16 characters). In the case of an internally generated transaction, this field contains the code word "NONREF".

- Subfield 8 contains the CBL 7-digit transaction reference, the ISIN or the Common Code.

Cash statements and reports

- Subfield 9 contains either:
    - CBL 5-digit counterparty account number followed by a hyphen "-", and the counterparty abbreviation up to 8 characters; or
    - BIC code in 11 positions; or
    - Local code preceded by the DSS between single slash characters '/' (for example, /DTCYID/385), /SICV/030); or
    - The ISIN and instruction reference, for Italian tax purposes.

This may be followed by a slash character "/" and one of the following code words to indicate the type of transaction:

DTCY   for DTC confirmation
EXCO   for Eurex cash collateral
EXNO   for Eurex exercise
SENO   for German Stock Exchange trade
SEPD   for German Stock Exchange trade with partial delivery

followed by the CBL instruction type identifier.

:86:	Information to Account Owner	Mandatory Sequence Repeatable	B

Format: `6*65x`

CBL usage: This field contains the 7-digit number assigned by Clearstream Banking to the instruction, followed by one slash "/" and the instruction type.

The other lines give the status(es) of each transaction preceded by its respective timestamp.

Example: `:86:20050429121530/SETT//PENF/PENF//MONY`

Examples of MT942 Interim Money Suspense reports

One status

```
:20: 0424I2230COMP/01
:25: 12345-EUR
:28C:00022/00019
:13D:0504290013+0100
:61: 0504290425CA100666,93NSECREF324285206619//00XLZS00ACDBCAI
17477-POPCOMIN
:86: V806619/51
20050425190726/MTCH//NMAT/NMAT//BATC
:61: 0504290425CA20103,86NSECREF323767806455//00XLZS00AEGCCAI
17477-POPCOMIN
:86: VI06455/51
20050425205052/MTCH//NMAT/NMAT//BATC
:61: 0504260424C7207,59NTRF0005126//0005126
:86: 0005126/10
20020425222858/SETT//PEND/PEND/CEDE/UNCF
:61: 0504260424C4498,98NSEC0005113//00XLZS006FXBCAI
S0030-BNPPARIS
:86: 0005113/8M
20050426023738/SETT//PEND/PEND//NARR/PROVISIONED-UCF
:61: 0504260423C14611,22NTRF0005069//0005069
:86: 0005069/10
20050425183033/SETT//PENF/PENF/CEDE/UNCF
:61: 0504260422DA1018687,12NSECDSD321761405866//00XLZS000XFVCAI
83440-TULTOKYO
:86: E605866/41
20050426023738/SETT//PENF/PENF//CLAC
:61: 0504260422DA830242,46NSECDSD322078005964//00XLZS000UV3CAI
76401-LEONARDO
:86: U405964/41
20050426023738/SETT//PENF/PENF//CLAC
```

All statuses

```
:20: 0424I2230COMP/01
:25: 12345-EUR
:28C:00004/00001
:34F:USD0,
:13D:0504250013+0100
:61: 0504250425D299490,NSEC1214910//00RKDB000CALCAI
94301-CREDITAL
:86: 1214910/41CE
20050425143418/MTCH//NMAT
20050425143418/IPRC/CEDE/SECS
:61: 0204250424C299700,NSEC1213690//00RKDB000C9ICAI
93832-ERNST
:86: 1213690/51CE
20050425143416/MTCH//NMAT
20050425143416/IPRC/CEDE/SECS
:61: 0504250525D4771,99NSEC1226620//00RKDB000J7PCAI
94285-CSFBZCH
:86: 1226620/41CE
20050425161908/SETT//PEND/PEND//FUTU
20050425161907/MTCH//MACH
20050425161907/IPRC//PACK
```

Cash statements and reports

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Cash statements and reports

MT950 - Cash Balance report

Availability and timing

The MT950 Cash Balance report is available in Complete and Delta forms multiple times intraday and once after DTP, either Daily, Weekly, Monthly, Quarterly or Yearly, in Complete form only.

Report content

Complete reports

Clients can choose to report all or specified currencies open on the account, with the additional option to exclude currencies for which the balance is zero. A zero balance will nevertheless be reported if it became zero since the last report.

Delta reports

Clients can choose to report all or specified currencies open on the account. A zero balance will not be reported unless it became zero since the last Complete or Delta report.

No balances to report

A Cash Balances report will not be sent if all the specified currencies have a zero balance when you have opted not to receive zero balances and if there are no movements since the last report.

MT950 - Overview (Cash Balance report)

The following table lists the fields in a Cash Balance Report via MT950:

Sequence	Tag	Field name	Content/options	Page
A	**Mandatory Sequence**			
	:20:	Transaction Reference Number	4!n1!a4!n4!a/2!n	3-950-CB-2
	:25:	Account Identification	35x	3-950-CB-2
	:28C:	Statement Number and Sequence Number	5n[/5n]	3-950-CB-2
	:60a:	Opening Balance	Option F or M	3-950-CB-2
B	**Optional Sequence (NOT REPORTED)**			
C	**Mandatory Sequence**			
	:62a:	Closing Balance	Option F or M	3-950-CB-3

Cash statements and reports

MT950 - Field specifications (Cash Balance report)

MT950 contains data fields for a Cash Balance Report as described below.

A - mandatory, non-repeatable

:20:	Transaction Reference Number	Mandatory Sequence Non-repeatable	A

Format: 4!n1!a4!n4!a/2!n

CBL usage: This field contains the CBL reference assigned to the statement in five subfields:

- Subfield 1 has the business date of the report in the format MMDD.
- Subfield 2 has one of the following codes to identify the report:
  - I   Intraday;
  - D   Daily (available after the daytime processing);
  - W   Weekly (available after the daytime processing);
  - M   Monthly (available after the daytime processing);
  - Q   Quarterly (available after the daytime processing);
  - Y   Yearly (available after the daytime processing).
- Subfield 3 has the time of the report in the format HHMM.
- Subfield 4 has one of the following code words to identify the mode of the report:
  - COMP   Complete;
  - DELT   Delta.
- Subfield 5 contains all zeroes.

:25:	Account Identification	Mandatory Sequence Non-repeatable	A

Format: 35x

CBL usage: This field contains the client's 5-digit CBL account number followed by a hyphen "-" and the three-character ISO currency code of the report.

:28C:	Statement Number and Sequence Number	Mandatory Sequence Non-repeatable	A

Format: 5n/5n

CBL usage: This field contains the value "00000/00001".

:60a:	Opening Balance	Mandatory Sequence Non-repeatable	A

Format: :60F:1!a6!n3!a15d

CBL usage: This field gives details of the opening balance of all funds booked to the account that is the subject of the report. Option F is always used.

- Subfield 1 indicates whether the balance is in credit ("C") or debit ("D").
- Subfield 2 has the current date, in ISO date format YYMMDD.
- Subfield 3 has the ISO currency code for the currency of the balance.
- Subfield 4 has the numeric amount of the opening balance in that currency.

C - mandatory, non-repeatable

:62a:	Closing Balance	Mandatory Sequence Non-repeatable	C

Format: `:62F:1!a6!n3!a15d`

CBL usage: This field gives same information as the opening balance. Option F is always used.

Example of an MT950 Cash Balance report

```
:20: 0424I2230COMP/01
:25: 12345-EUR
:28C:00000/00001
:60F:C050426EUR15203342,23
:62F:C050426EUR15203342,23
```

Cash statements and reports

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MT950 - Money Statement report

Availability and timing

The MT950 Money Statement report is available in Complete and Delta forms multiple times intraday and once after DTP, either Daily, Weekly or Monthly in Complete form only.

Report content

Complete reports

Clients can choose to report all or specified currencies open on the account, with the additional option to exclude currencies for which the balance is zero (unless the balance was impacted by movements since the last report). The report also includes non-zero balances in currencies for which there have been no movements since the last report.

Delta reports

Clients can choose to report all or specified currencies open on the account. A zero balance will not be reported unless it became zero since the last Complete or Delta report. Currencies with non-zero balances are only reported if there have been movements since the last Complete or Delta report.

No transactions to report

A Complete Money Statement report will not be sent if all the specified currencies have a zero balance when you have opted not to receive zero balances and if there are no movements since the last report.

A Delta Money Statement report will not be sent if there are no movements in any of the specified currencies.

MT950 - Overview (Money Statement report)

The following table lists the fields in a Money Statement via MT950:

Sequence	Tag	Field name	Content/options	Page
A	**Mandatory Sequence**			
	:20:	Transaction Reference Number	4!n1!a4!n4!a/2!n	3–950–MS–2
	:25:	Account Identification	35x	3–950–MS–2
	:28C:	Statement Number and Sequence Number	5n/5n	3–950–MS–2
	:60a:	Opening Balance	Option F or M	3–950–MS–3
B	**Optional Repeatable Sequence**			
	:61:	Statement Line	6!n[4!n]2a[1!a]15d1!a3!c16x[//16x][/34x]	3–950–MS–3
C	**Mandatory Sequence**			
	:62a:	Closing Balance	Option F or M	3–950–MS–7

Cash statements and reports

MT950 - Field specifications (Money Statement report)

MT950 contains data fields for the Money Statement Report as described below.

<u>A</u> - mandatory, non-repeatable

:20:	Transaction Reference Number	Mandatory Sequence Non-repeatable	A

Format: `4!n1!a4!n4!a/2!n`

CBL usage: This field contains the CBL reference assigned to the statement in five subfields:

- Subfield 1 has the business date of the report in the format MMDD.
- Subfield 2 has one of the following codes to identify the report:

I	Intraday;
D	Daily (available after the daytime processing);
W	Weekly (available after the daytime processing);
M	Monthly (available after the daytime processing).

- Subfield 3 has the time of the report in the format HHMM.
- Subfield 4 has one of the following code words to identify the mode of the report:

COMP	Complete;
DELT	Delta.

- Subfield 5 has a 2-digit sequential number (including leading zero), incremented by 1 for each currency reported.

:25:	Account Identification	Mandatory Sequence Non-repeatable	A

Format: `35x`

CBL usage: This field contains the client's 5-digit CBL account number followed by a hyphen "-" and the three-character ISO currency code of the report.

:28C:	Statement Number and Sequence Number	Mandatory Sequence Non-repeatable	A

Format: `5n/5n`

CBL usage: This field contains the statement number, followed by a slash "/", followed by the appropriate page number. The page number identifies this instance of an MT950 in the sequence used to transmit the report.

:60a:	Opening Balance	Mandatory Sequence Non-repeatable	A

Format: `F:1!a6!n3!a15d    M:1!a6!n3!a15d`

CBL usage: This field gives details of the opening balance of all funds booked to the account that is the subject of the report.

Option F is used for the first opening balance only. Option M is used for each intermediate balance and is a direct copy of the value in field :62a: (that is, :62M:) of the preceding MT950 in this series for the account.

- Subfield 1 indicates whether the balance is in credit ("C") or debit ("D").
- Subfield 2 has the date, in ISO date format YYMMDD, of the last statement.
- Subfield 3 has the ISO currency code for the currency of the account.
- Subfield 4 has the numeric amount of the opening balance in that currency.

B - optional, repeatable

:61:	Statement Line	Optional Sequence Repeatable	B

Format: `6!n[4!n]2a[1!a]15d1!a3!a16x[//16x]`
`[/34x]`

CBL usage: This field is repeated for every transaction reported, and contains the details of the statement in nine subfields:

- Subfield 1 has the value date, in ISO date format YYMMDD.
- Subfield 2 has the entry date, in the format MMDD.
- Subfield 3 has a code word to indicate credit ("C") or debit ("D").
- Subfield 4 is not used.
- Subfield 5 has the numeric amount booked on the account.
- Subfields 6-9 vary according to the type of transaction (see below).

For against payment securities transactions:

Subfield 6	Has "N" for a client-initiated transaction or "F" for a CBL-initiated transaction, followed by "SEC".
Subfield 7	Has the account owner's Sender's Reference or "NONREF" on non-client-initiated transactions.
Subfield 8	Contains the CBL 7-digit transaction reference, the ISIN or the Common Code.

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Subfield 9   Contains either:

- CBL 5-digit counterparty account number followed by a hyphen "-", and the counterparty abbreviation up to 8 characters; or
- CBL 5-digit counterparty account number followed by a space, and "RVP" or "DVP", for South Korean FX instructions linked to automatic reservation; or
- BIC code in 11 positions; or
- Local code preceded by the DSS between single slash characters '/' (for example, /DTCYID/385), /SICV/030); or
- The ISIN and instruction reference, for Italian tax purposes.

This may be followed by a slash character "/" and one of the following code words to indicate the type of transaction:

DTCY   for DTC confirmation
EXCO   for Eurex cash collateral
EXNO   for Eurex exercise
SENO   for German Stock Exchange trade
SEPD   for German Stock Exchange trade with partial delivery

followed by the CBL instruction type identifier.

For custody transactions:

Subfield 6   Has the code word "FTRF".

Subfield 7   Has "NONREF", a hyphen "-" and the 8-character event code word (for example, INTRCRED).

Subfield 8   Has the CBL 7-digit transaction reference. This may be followed by a space, followed by "TRF" and the transfer account number.

Subfield 9   Has the following:
- ISIN or Common Code in 12 positions, followed by a space; and
- "QTY", followed by a space; and
- Quantity, using a period '.' as thousand separator; and
- First characters of the literal "SUBJECT TO CONFIRMATION" or "TRF ACC xxxxx" until limit of 34x is reached.

For client-instructed FX transactions:

Subfield 6   Has the code word "NFEX".

Subfield 7   Has "NONREF", a hyphen "-" and the code word "FX9E".

Subfield 8   Has the CBL 7-digit transaction reference starting with "FX".

Subfield 9   Has the following:
- "S" for sell or "B" for buy, followed by a space; and
- Currency to sell, followed by a slash character "/"; and
- Currency to buy, followed by a space; and
- FX rate; and
- Narrative from client instruction until limit of 34x is reached.

For FX included in against payment securities instructions:

Subfield 6   Has the code word "FFEX".

Subfield 7   Has "NONREF", a hyphen "-" and the code word "SETT".

Subfield 8   Has the CBL 7-digit transaction reference starting with "FX".

Subfield 9   Has the following:
- "S" for sell or "B" for buy, followed by a space; and
- Currency to sell, followed by a slash character "/"; and
- Currency to buy, followed by a space; and
- FX rate; and
- CBL 7-digit transaction reference of securities transaction.

For standing FX instructions for custody proceeds:

Subfield 6   Has the code word "FFEX".

Subfield 7	Has "NONREF", a hyphen "-" and the and CBL 7-digit transaction reference of the custody transaction.
Subfield 8	Has the CBL 7-digit transaction reference starting with "FX".
Subfield 9	Has the following:

- "S" for sell or "B" for buy, followed by a space; and
- Currency to sell, followed by a slash character "/"; and
- Currency to buy, followed by a space; and
- FX rate; and
- ISIN.

For standing FX instructions for interest charges:

Subfield 6	Has the code word "FFEX".
Subfield 7	Has "NONREF", a hyphen "-" and the code word "INTC".
Subfield 8	Has the CBL 7-digit transaction reference starting with "FX".
Subfield 9	Has the following:

- "S" for sell or "B" for buy, followed by a space; and
- Currency to sell, followed by a slash character "/"; and
- Currency to buy, followed by a space; and
- FX rate; and
- CBL 7-digit transaction reference of interest charges transaction starting with "INT".

For standing FX instructions for monthly fees:

Subfield 6	Has the code word "FFEX".
Subfield 7	Has "NONREF", a hyphen "-" and the code word "MFEE".
Subfield 8	Has the CBL 7-digit transaction reference starting with "FX".
Subfield 9	Has the following:

- "S" for sell or "B" for buy, followed by a space; and
- Currency to sell, followed by a slash character "/"; and
- Currency to buy, followed by a space; and
- FX rate; and
- CBL 7-digit transaction reference of monthly fees transaction starting with "FL".

For client cash withdrawal and pre-advice transactions:

Subfield 6	Has the code word "NTRF".
Subfield 7	Has the account owner's Transaction Reference Number up to 16 characters.
Subfield 8	Has the CBL 7-digit transaction reference.
Subfield 9	Has the first 34 characters of narrative received on the client instruction.

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For other non–client-initiated debit/credit entries:

Subfield 6   Has one of the following code words:

CHG	charges and other expenses
CMI	cash related item - cash management item (Realignment)
CMP	compensation claims
CPN	securities related item - coupon payments
DIV	securities related item -dividends / warrants
EXT	cash related item - external transfer of funds for own account
INT	cash related item - debit / credit interest (cash balance)
LDP	loan deposit
MSC	miscellaneous
NWI	securities related item - new issues distribution
RED	securities related item - redemption /withdrawal
SEC	securities instruction
SLE	securities related item - securities lending related
SUB	securities related item - subscription
TAX	securities related item - withholding tax payment
TCM	securities related item - triparty collateral management
TRA	cash related item - internal transfer of funds between own accounts
TRF	other cash transaction
VES	related to Clearstream Funds Net

Subfield 7   Has the code word "NONREF".

Subfield 8   Has the CBL 7-digit transaction reference.

Subfield 9   Has additional information.

C - mandatory, non-repeatable

:62a:	Closing Balance	Mandatory Sequence Non-repeatable	C

Format: F:1!a6!n3!a15d   M:1!a6!n3!a15d

CBL usage: This field gives details of the closing balance of all recorded items for the account that is the subject of the report. Option F is used for the last closing balance; option M for each intermediate closing balance.

- Subfield 1 indicates whether the balance is in credit ("C") or debit ("D").
- Subfield 2 contains the current date, in ISO date format YYMMDD.
- Subfield 3 contains the ISO currency code for the currency of the balance.
- Subfield 4 contains the numeric amount of the closing balance in that currency.

Example of an MT950 Money Statement

```
:20: 0424I2230COMP/01
:25: 12345-USD
:28C:00076/00001
:60F:050117     C USD      1067839,76
:61: 050118 0118D          85000,00  NSEC BT00063047A77157//WG77157
                                           91770-MELLONBK 41CE
:61: 050118 0118D           1476,37  FFEX NONREF-MFEE//FX02567
                                           B EUR/USD 1.3238 FL51619
:61: 050118 0118D            334,66  NTRF OP-AS050117-02AL//7071601
                                           BOOK TRANSFER (82944) IFO/MONTHLY
:61: 050117 0118C          22342,02  FTRF NONREF-INTRCRED//C181097
                                           000020561432 QTY 2.843.000 SUBJECT
:62F:050118     C USD      1003370,75
```

Cash statements and reports

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Cash statements and reports

4. Clearing and settlement instructions

This chapter describes the formats and procedures for sending the following:

- Transaction processing commands to Clearstream Banking via MT530 to request modification of settlement instructions previously sent via MT54x (MT540, MT541, MT542 or MT543) messages;

- Free of payment transfers and internal and external receipt and delivery instructions, free of and against payment, to Clearstream Banking via MT54x messages.

All information in these messages conforms to Swift syntax and content requirements, as specified in the Swift User Handbook.

Messages and Clearstream Banking instructions

The following table shows the relationship between the Swift messages and Clearstream Banking instructions.

Swift message	Type	Clearstream Banking instructions	Page
MT530 Transaction Processing Command			**4–530–PC–1**
MT530 Transaction Processing Command for buy-in execution modification			**4–530–BI–1**
MT540 Receive free	**4F**	Receipt of securities from Clearstream Banking or Euroclear	**4–540–RF–1**
	6F	Receipt of securities from outside Clearstream Banking and Euroclear	
MT541 Receive against payment	**41**	Receipt of securities	**4–541–RAP–1**
	61	Receipt of securities from outside Clearstream Banking and Euroclear	
MT542 Deliver free	**31**	Transfer of securities between client accounts	**4–542–31–1**
	5F	Delivery of securities from Clearstream Banking or Euroclear	**4–542–DF–1**
	81	Delivery of securities outside Clearstream Banking and Euroclear	
	8D	Delivery of securities outside Clearstream Banking and Euroclear	
MT543 Deliver against payment	**51**	Delivery of securities	**4–543–DAP–1**
	8A	Delivery of securities outside Clearstream Banking and Euroclear	
	8M	Delivery of securities outside Clearstream Banking and Euroclear	

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MT530 - Transaction Processing Command

Transaction processing commands can be sent to instruct Clearstream Banking to modify, prior to actual settlement, a previously sent MT54x instruction.

In the context of CBL, a single MT530 message can include details of several modification requests but can be applied to only one original instruction.

CBL applies the modification request immediately upon receipt and ignores any effective date in the future supplied in the message.

MT530 - Overview

The following table lists the fields in a Transaction Processing Command via MT530.

Note: In the following table: M = Mandatory, O = Optional, CM = CBL Mandatory, C = Conditional.

Sequence	M/O	Tag	Field name	Content/Options	Qualifier	Page
A	**Mandatory Sequence - General Information**					
	M	:16R:	Start of Block	GENL		
	M	:20C:	Sender's Reference	:4!c//16x	SEME	4–530–PC–2
	M	:23G:	Function of the Message	4!c[/4!c]	NEWM	4–530–PC–2
	O	:95P:	Account Owner	:4!c//4!a2!a2!c[3!c]	ACOW	4–530–PC–2
	M	:97a:	Safekeeping Account	Option A or B	SAFE	4–530–PC–2
	M	:16S:	End of Block	GENL		
End of Sequence A - General Information						
B	**Mandatory Repeatable Sequence - Request Details**					
	M	:16R:	Start of Block	REQD		
	M	:20C:	Previous Reference	:4!c//16x	PREV	4–530–PC–2
	M	:22F:	Action Indicator	:4!c/[8c]/4!c	-	4–530–PC–3
B1	**Optional Repeatable Subsequence - Linkages**					
	M	:16R:	Start of Block	LINK		
	O	:13B:	Linked Message	:4!c/[8c]/30x	LINK	4–530–PC–3
	M	:16S:	End of Block	LINK		
End of Subsequence B1 - Linkages						
	M	:16S:	End of Block	REQD		
End of Sequence B - Request Details						
C	**Mandatory Repeatable Sequence - Additional Information**					
	M	:16R:	Start of Block	ADDINFO		
	O	:35B:	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	-	4–530–PC–4
	O	:36B:	Quantity of Financial Instrument	:4!c//4!c/15d	SETT	4–530–PC–4
	M	:16S:	End of Block	ADDINFO		
End of Sequence C - Additional Information						

Clearing and settlement instructions

MT530 - Field specifications

MT530 contains data fields for Transaction Processing Commands as described below.

A - General Information - mandatory, non-repeatable - GENL

:20C:	Sender's Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier SEME

Format: `:4!c//16x`   **Mandatory**

Usage: This field must be unique for each instruction sent to Clearstream Banking.

:23G:	Function of the Message	Mandatory Sequence A Non-repeatable General Information	Qualifier -

Format: `4!c[/4!c]`   **Mandatory**

Usage: This field must contain the NEWM code word.

:95P:	Account Owner	Mandatory Sequence A Non-repeatable General Information	Qualifier ACOW

Format: `:4!c//4!a2!a2!c[3!c]`   **Optional**

CBF usage: The qualifier ACOW indicates the owner of the reference used in Sequence B. This field must be provided, if the reference owner is different from the sender BIC:

:97a:	Safekeeping Account	Mandatory Sequence A Non-repeatable General Information	Qualifier SAFE

Format: `:97A::4!c//35x`   **Mandatory**

Field purpose: This field specifies the client's account with Clearstream or LuxCSD that is to be used to execute the instruction.

Usage: Option A must be used with account number.

B - Request Details - mandatory, repeatable - REQD

:20C:	Previous Reference	Mandatory Sequence B Repeatable Request Details	Qualifier PREV

Format: `:4!c//16x`   **Mandatory**

Usage: This field must contain the reference of the original instruction to be modified.

:22F:	Action Indicator	Mandatory Sequence Repeatable Request Details	B	Qualifier See description

Format: `:4!c/[8c]/4!c`   **Optional**

Qualifiers: The following qualifiers are accepted by CBL:

CONP	To retain a failed instruction that is due to expire
RTGS	Whether settlement is to be executed through an RTGS system

The following qualifiers are accepted by CBL, CBF and LuxCSD:

PRIR	To raise the execution priority of the instruction
SETT	Whether the instruction is to be presented for settlement
PRTL	Whether partial settlement is allowed

CBL usage: Qualifier/code word combinations are used to specify actions as follows:

:CONP//YCON	To confirm an instruction in Suspense (after receiving a cancellation or confirmation request for items held in Suspense for 45 days since the requested settlement date).
:RTGS//YRTG	To include the instruction in the optional settlement period. The :RTGS// setting is validated for internal and Bridge transactions.

Usage: Qualifier/code word combinations are used to specify actions as follows:

:PRIR//0001	To give high priority to the instruction.
:PRTL/COEX/PARC	
	To flag an against payment instruction for partial settlement with cash threshold.
:PRTL/COEX/PARQ	
	To flag an instruction for partial settlement with quantity threshold
:PRTL//NPAR	Partial settlement is not allowed.
:PRTL//PART	Partial settlement is allowed.
:SETT//NPRE	To withhold the instruction from settlement (hold).
:SETT//YPRE	To present the instruction for settlement (release).

CBF usage: Qualifier/code word combinations are used to specify actions as follows:

:PRIR//0003	To give high priority to the instruction.
:PRIR//0004	To give normal priority to the instruction.

B1 - Linkages - optional, repeatable - LINK

:13B:	Linked message	Optional Subsequence Repeatable Linkages	B1	Qualifier LINK

Format: `:4!c/[8c]/30x`   **Optional**

CBF usage: This field contains the BIC of the party owning the reference.

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C - Additional Information - mandatory, repeatable - ADDINFO

:35B:	Identification of Financial Instrument

Mandatory Sequence	C
Repeatable	
Additional Information	

Qualifier
–

Format: `[ISIN1!e12!c]`   **Optional**
                 `[4*35x]`

Field purpose: This field is mandatory for all transaction processing commands and specifies the financial instrument to which the instruction applies.

CBL usage: Clients must use either the ISIN or the Common Code of the financial instrument.

If the ISIN is used: Subfield 1 must contain the code word "ISIN" followed by the ISIN. Subfield 2 is optional. If present, CBL ignores it for the purpose of processing the instruction.

Examples: `:35B:ISIN XS0026044626`   `:35B:ISIN CA683078BR91`
                  `ONTARIO HYDRO 12,50 82-2002`

If the Common Code is used: Subfield 1 must not be used. Subfield 2 must contain "/XS/", followed by the Common Code of 7-9 numeric characters on the first line. CBL ignores any further information in this subfield.

Examples: `:35B:/XS/009662713`   `:35B:/XS/9662713`

:36B:	Quantity of Financial Instrument to be Settled

Mandatory Sequence	C
Repeatable	
Additional Information	

Qualifier
SETT

Format: `:4!c//4!c/15d`   **Optional**

Field purpose: This field specifies the nominal value for bonds and the number of units for shares, rights, warrants and gold. The quantity in this field is the amount for full or partial release.

Usage: Subfield 2 must contain one of the following code words as indicated:

FAMT	For bonds
UNIT	For shares, warrants, rights and gold.

Subfield 3 must contain 1-13 numeric characters (**not** 15), plus the decimal comma.

MT530 - Transaction Processing Command for Buy-in execution notification

Following CSDR phase 6, an adaptation of the MT530 is made in order to transmit the information related to the execution of a buy-in along the settlement chain from the buying trading party or CCP up to the (I)CSD that is to be notified of the buy-in execution results according to the CSDR requirements.

For this purpose, a special-use MT530 message dedicated for buy-in information is to be used.

MT530 Buy-in - Overview

The following table lists the fields in a Transaction Processing Command for Buy-in via MT530.

Note: In the following table: M = Mandatory, O = Optional, CM = CBL Mandatory, C = Conditional.

Sequence	M/O	Tag	Field name	Content/Options	Qualifier	Page
A **Mandatory Sequence - General Information**						
	M	:16R:	Start of Block	GENL		
	M	:20C:	Sender's Reference	:4!c//16x	SEME	4–530–BI–2
	M	:23G:	Function of the Message	4!c[/4!c]	NEWM	4–530–BI–2
	O	:95P:	Account Owner	:4!c//4!a2!a2!c[3!c]	ACOW	4–530–BI–2
	M	:97a:	Safekeeping Account	Option A or B	SAFE	4–530–BI–2
	M	:16S:	End of Block	GENL		
End of Sequence A - General Information						
B **Mandatory Repeatable Sequence - Request Details**						
	M	:16R:	Start of Block	REQD		
	M	:20C:	Previous Reference	:4!c//16x	PREV	4–530–BI–2
	M	:22F:	Indicator	:4!c/[8c]/4!c	-	4–530–BI–3
	M	:16S:	End of Block	REQD		
End of Sequence B - Request Details						
C **Optional Repeatable Sequence - Additional Information**						
	M	:16R:	Start of Block	ADDINFO		
	CM	:35B:	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	-	4–530–BI–3
	CM	:36B:	Quantity of Financial Instrument	:4!c//4!c/15d	SETT	4–530–BI–4
	O	:90A:	Buy-in Price	Option A or B	BYIY	4–530–BI–4
	O	:19A:	Cash compensation amount	:4!c//[N]3!a15d	BCAM	4–530–BI–4
	O	:98A:	Buy-in effective Date	:4!c//8!n	EFFD	4–530–BI–4
	M	:16S:	End of Block	ADDINFO		
End of Sequence C - Additional Information						

Clearing and settlement instructions

MT530 - Field specifications

MT530 contains data fields for Transaction Processing Commands.

A - General Information - mandatory, non-repeatable - GENL

:20C:	Sender's Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier SEME

Format: :4!c//16x **Mandatory**

Usage: This field must be unique for each instruction sent to Clearstream Banking.

:23G:	Function of the Message	Mandatory Sequence A Non-repeatable General Information	Qualifier -

Format: 4!c[/4!c] **Mandatory**

Usage: This field must contain the NEWM code word.

:95P:	Account Owner	Mandatory Sequence A Non-repeatable General Information	Qualifier ACOW

Format: :4!c//4!a2!a2!c[3!c] **Optional**

CBF usage: The qualifier ACOW indicates the owner of the reference used in Sequence B. This field must be provided, if the reference owner is different from the sender BIC.

:97a:	Safekeeping Account	Mandatory Sequence A Non-repeatable General Information	Qualifier SAFE

Format: :97A::4!c//35x **Mandatory**

Field purpose: This field specifies the client's account with Clearstream or LuxCSD that is to be used to execute the instruction.

Usage: Option A must be used with account number.

B - Request Details - mandatory, repeatable - REQD

:20C:	Previous Reference	Mandatory Sequence B Repeatable Request Details	Qualifier PREV

Format: :4!c//16x **Mandatory**

Usage: This field must contain the reference of the original instruction to be modified.

MT530 - Transaction Processing Command for Buy-in execution

:22F:	Indicator	Mandatory Sequence B Repeatable Request Details	Qualifier See description

Format: :4!c/[8c]/4!c   **Optional**

Qualifiers: The following qualifiers are accepted for buy-ins:

    BYIY - Buy-in Indicator: To specify the state of the buy-in transaction.

    BDEF - Buy-in Deferral Indicator: To specify whether the buy-in transaction was deferred or not.

Usage: In each occurrence of sequence B, all qualifiers of field 22F are optional, but at least one qualifier must be present.

Usage for buy-in: Qualifier/code word combinations are used to specify actions as follows:

BYIY//BSSN	buy-in unsuccessful
BYIY//BSSP	buy-in partially successful
BYIY//BSSY	successful
BDEF//DEFN	buy-in is not deferred
BDEF//DEFY	buy-in is deferred

Usage for buy-in deferral:

C - Additional Information - optional, repeatable - ADDINFO

:35B:	Identification of Financial Instrument	Optional Sequence C Repeatable Additional Information	Qualifier –

Format: [ISIN1!e12!c]   **Mandatory**
    [4*35x]

Field purpose: This field is mandatory for all transaction processing commands and specifies the financial instrument to which the instruction applies.

CBL usage: Clients must use either the ISIN or the Common Code of the financial instrument.

If the ISIN is used: Subfield 1 must contain the code word "ISIN" followed by the ISIN. Subfield 2 is optional. If present, CBL ignores it for the purpose of processing the instruction.

Examples: :35B:ISIN XS0026044626   :35B:ISIN CA683078BR91
                                     ONTARIO HYDRO 12,50 82-2002

If the Common Code is used: Subfield 1 must not be used. Subfield 2 must contain "/XS/", followed by the Common Code of 7-9 numeric characters on the first line. CBL ignores any further information in this subfield.

Examples: :35B:/XS/009662713   :35B:/XS/9662713

Clearing and settlement instructions

:36B:	Quantity of Financial Instrument to be Settled	Optional Sequence Repeatable Additional Information	C	Qualifier SETT

Format: :4!c//4!c/15d **Mandatory**

Field purpose: This field specifies the nominal value for bonds and the number of units for shares, rights, warrants and gold. The quantity in this field is the amount for full or partial release.

Usage: Subfield 2 must contain one of the following code words as indicated:

FAMT   For bonds
UNIT   For shares, warrants, rights and gold.

Subfield 3 must contain 1-13 numeric characters (**not** 15), plus the decimal comma.

:90A:	Buy-in Price	Optional Sequence Repeatable Additional Information	C	Qualifier BYIY

Format: :4!c//4!c/15d **Optional**

Field purpose: This field specifies the price of the traded financial instrument in the buy-in transaction.

Usage: In option A, Percentage Type Code with the following codes:

DISC   Discount price expressed as the number of percentage points below par, for example, a discount price of 2% equals a price of 98 when par is 100.

PRCT   Percentage price expressed as a percentage of par.

PREM   Premium price expressed as the number of percentage points above par, for example, a premium price of 2% equals a price of 102 when par is 100.

YIEL   Yield Price expressed as a yield.

In option B, Amount Type Code with the following codes:

ACTU   Actual price expressed as an amount of currency per unit or per share.

DISC   Discount price expressed as a discount amount.

PREM   Premium price expressed as a premium.

:19A:	Cash Compensation Amount	Optional Sequence Repeatable Additional Information	C	Qualifier BCAM

Format: :4!c//4!c/15d **Optional**

Field purpose: This field specifies the amount of money that has to be paid by the failing trading party in the event of an ultimately unsuccessful or partially successful buy-in transaction.

:98A:	Buy-in effective date	Optional Sequence Repeatable Additional Information	C	Qualifier EFFD

Format: :4!c//8!n **Optional**

Usage: This field contains the date on which the buy-in transaction has been executed.

If the buy-in has been executed with multiple transactions, the settlement date of the buy-in reported in the MT530 is the date of the last buy-in transaction.

MT540 - Receive free instructions (types 4F, 6F)

Receive free instructions (types 4F, 6F) can be sent to instruct Clearstream Banking to receive securities free of payment from a Clearstream Banking, Euroclear or domestic counterparty.

MT540 - Overview

The following table lists the fields in a Receive free (RF) securities instruction via MT540.

Note: In the following table: M = Mandatory, O = Optional, CM = CBL Mandatory, C = Conditional.

	Sequence	M/O	Tag	Field name	Content/Options	Qualifier	Page
A	**Mandatory Sequence - General Information**						
		M	:16R:	Start of Block	GENL		
		M	:20C:	Sender's Reference	:4!c//16x	SEME	4-540-RF-3
		M	:23G:	Function of the Message	4!c[/4!c]	-	4-540-RF-3
		O	:99B:	Current Settlement Instruction Number	:4!c//3!n	SETT	4-540-RF-3
		O	:99B:	Total of Linked Settlement Instructions	:4!c//3!n	TOSE	4-540-RF-3
	A1	**Optional Repeatable Subsequence - Linkages**					
		M	:16R:	Start of Block	LINK		
		O	:22F:	Linkage Type Indicator	:4!c/[8c]/4!c	LINK	4-540-RF-4
		O	:13B:	Linked Message	:4!c/[8c]/30x	LINK	4-540-RF-4
		O	:20C:	Common Trade Reference	:4!c//16x	COMM	4-540-RF-4
(1)		M	:20C:	Pool Reference	:4!c//16x	POOL	4-540-RF-5
(2)		M	:20C:	Previous Reference	:4!c//16x	PREV	4-540-RF-5
		O	:20A:	Deal Reference	Option C or U	TRRF	4-540-RF-5
		M	:16S:	End of Block	LINK		
	End of Subsequence A1 - Linkages						
		M	:16S:	End of Block	GENL		
	End of Sequence A - General Information						
B	**Mandatory Sequence - Trade Details**						
		M	:16R:	Start of Block	TRADDET		
		O	:94H:	Place of Clearing	:4!a2!a2!c[3!c]	CLEA	4-540-RF-5
		O	:94B:	Place of Trade	:4!c/[8c]/4!c[/30x]	TRAD	4-540-RF-5
		M	:98a:	Settlement Date/Time	Option A, B or C	SETT	4-540-RF-6
		O	:94L:	Place of Clearing	:4!c//18!c2!n	CLEA	4-540-RF-5
		O	:94L:	Place of Trade	:4!c//18!c2!n	TRAD	4-540-RF-6
		M	:98a:	Trade Date/Time	Option A, B or C	TRAD	4-540-RF-6
		O	:90a:	Deal Price	Option A or B	DEAL	4-540-RF-7
		M	:35B:	Identification of Financial Instrument	[ISIN1!e12!c][4*35x]	-	4-540-RF-8
	B1	**Optional Subsequence - Financial Instrument Attributes (NOT PROCESSED)**					
		O	:22F:	Priority Indicator	:4!c/[8c]/4!c	PRIR	4-540-RF-8
		O	:22F:	Processing Indicator	:4!c/[8c]/4!c	PROC	4-540-RF-8
		O	:22F:	Trade Transaction Condition Indicator	:4!c/[8c]/4!c	TTCO	4-540-RF-9

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Sequence	M/O	Tag	Field name	Content/Options	Qualifier	Page
	O	:25D:	Matching Status	:4!c/[8c]/4!c	MTCH	4–540–RF–9
	O	:70E:	Settlement Instruction Processing Narrative	:4!c//10*35x	SPRO	4–540–RF–10
	M	:16S:	End of Block	TRADDET		
End of Sequence B - Trade Details						
C	**Mandatory Sequence - Financial Instrument/Account**					
	M	:16R:	Start of Block	FIAC		
	M	:36B:	Quantity of Financial Instrument	:4!c//4!c/15d	SETT	4–540–RF–11
	O	:97a:	Cash Account	Option A or E	CASH	4–540–RF–11
	M	:97A:	Safekeeping Account	:97A::4!c//35x	SAFE	4–540–RF–11
	C	:94a:	Place of Safekeeping	Option B or F	SAFE	4–540–RF–11
	M	:16S:	End of Block	FIAC		
End of Sequence C - Financial Instrument/Account						
D	**Optional Sequence - Repo Details (NOT PROCESSED)**					
E	**Mandatory Sequence - Settlement Details**					
	M	:16R:	Start of Block	SETDET		
	O	:22F:	Beneficial Ownership Override Indicator	:4!c/[8c]/4!c	BENE	4–540–RF–11
	O	:22F:	Registration Indicator	:4!c/[8c]/4!c	REGT	4–540–RF–12
	O	:22F:	Securities Real Time Gross Settlement Override Indicator	:4!c/[8c]/4!c	RTGS	4–540–RF–12
	M	:22F:	Type of Settlement Transaction	:4!c/[8c]/4!c	SETR	4–540–RF–12
	O	:22F:	Stamp Duty Exemption Indicator	:4!c/[8c]/4!c	STAM	4–540–RF–13
	O	:22F:	Settlement Transaction Condition	:4!c/[8c]/4!c	STCO	4–540–RF–13
	O	:22F:	Party Capacity Indicator	:4!c/[8c]/4!c	TRCA	4–540–RF–13
E1	**Mandatory Repeatable Subsequence - Settlement Parties**					
	M	:16R:	Start of Block	SETPRTY		
(1)	M	:95a:	Place of Settlement	Option C, P or Q	PSET	4–540–RF–14
(2)	M	:95a:	Delivering Agent	Option P, Q or R	DEAG	4–540–RF–14
	O	:97D:	Blockchain Address or Wallet	:4!c/[8c]/140x	BCAW	4–540–RF–14
	O	:97a:	Safekeeping Account	Option A or B	SAFE	4–540–RF–15
(3)	O	:95a:	Seller	Option P, Q or R	SELL	4–540–RF–15
	O	:97a:	Safekeeping Account	Option A or B	SAFE	4–540–RF–15
	O	:70E:	Declaration Details	:4!c//10*35x	DECL	4–540–RF–15
	O	:70D:	Registration Details	:4!c//6*35x	REGI	4–540–RF–16
	O	:70C:	Party Contact Narrative	:4!c//4*35x	PACO	4–540–RF–16
	M	:16S:	End of Block	SETPRTY		
End of Subsequence E1 - Settlement Parties						
E2	**Optional Repeatable Subsequence - Cash Parties (NOT PROCESSED)**					
E3	**Optional Repeatable Subsequence - Amounts (NOT PROCESSED)**					
	M	:16S:	End of Block	SETDET		
End of Sequence E - Settlement Details						
F	**Optional Repeatable Sequence - Other Parties (NOT PROCESSED)**					

MT540 - Receive free instructions (types 4F, 6F)

MT540 - Field specifications

MT540 contains data fields for Receive free instructions (types 4F, 6F) as described below.

A - General Information - mandatory, non-repeatable - GENL

:20C:	Sender's Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier SEME

Format: :4!c//16x   **Mandatory**

CBL usage: This field must be unique for each instruction sent to Clearstream Banking.

:23G:	Function of the Message	Mandatory Sequence A Non-repeatable General Information	Qualifier -

Format: 4!c[/4!c]   **Mandatory**

CBL usage: The following functions are accepted by CBL:

CANC	to be used on a cancellation request
NEWM	to be used on a new instruction
PREA	to be used to put a new or pending instruction on hold

Note: If you are putting a pending instruction on hold, field :20C::PREV// in subsequence A1 Linkages must contain the reference of the instruction to be put on hold.

:99B:	Current Settlement Instruction Number	Mandatory Sequence A Non-repeatable General Information	Qualifier SETT

Format: :4!c//3!n   **Optional**

Field purpose: This field contains the sequential number of the instruction in a range of linked settlement instructions.

This field must be specified when the sender wants to indicate that this settlement instruction is linked to one or more settlement instructions.

CBF usage: This field must be used for instruction linkage. If field :99B::TOSE is present, field :99B::SETT must be present.

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:99B:	Total of Linked Settlement Instructions	Mandatory Sequence Non-repeatable General Information	A	Qualifier TOSE

Format: :4!c//3!n **Optional**

Field purpose: This field contains the total number of settlement instructions that are linked together.

CBF usage: This field must be used for instruction linkage. If field :99B::SETT is present, field :99B::TOSE must be present.

Note: This field is not mandatory in T2S with a pair of instructions. If an already matched instruction is part of a pool, field :99B::TOSE must be multiplied by 2 for this instruction.

A1 - Linkages - optional, repeatable - LINK

The linkage subsequence is required on cancellation requests, on domestic back-to-back and repo transactions, when changing the priority or processing filter code or when confirming an instruction that has been in Suspense for more than 45 days. It may also be used to indicate the common reference. In all other cases, this subsequence is ignored.

:22F:	Linkage Type Indicator	Optional Subsequence Repeatable Linkages	A1	Qualifier LINK

Format: :4!c/[8c]/4!c **Optional**

Field purpose: This field specifies when the instruction is to be executed relative to a linked instruction.

CBF/LuxCSD Usage: The following indicators are accepted by CBF and LuxCSD:

AFTE   Indicates that the message is to be processed after the linked message.

BEFO   Indicates that the message is to be processed before the linked message.

INFO   Indicates that the messages are linked for information purposes only.

WITH   Indicates that the message is to be processed with the linked message.

:13B:	Linked Message	Optional Subsequence Repeatable Linkages	A1	Qualifier LINK

Format: :4!c/[8c]/30x **Optional**

Field purpose: This field contains the message type number/message identifier of the message referenced in the linkage sequence.

Usage: This field contains the BIC of the party owning the reference with the BIC11. It must be provided, if the sender is different from the reference owner of the linked reference.

:20C:	Common Trade Reference	Optional Subsequence Repeatable Linkages	A1	Qualifier COMM

Format: :4!c//16x **Optional**

Usage: Clients can use this optional matching criteria in their internal settlement instructions to avoid crossmatching.

This field must match when provided by both counterparties.

MT540 - Receive free instructions (types 4F, 6F)

:20C:	Pool Reference	Optional Subsequence A1 Repeatable Linkages (1)	Qualifier POOL

Format: :4!c//16x   **Mandatory**

CBL usage: For domestic back-to-back and repo transactions, this field must be present on both instructions and must contain the same unique pool reference.

:20C:	Previous Reference	Optional Subsequence A1 Repeatable Linkages (2)	Qualifier PREV

Format: :4!c//16x   **Mandatory**

CBL usage: This field must contain the reference of the original instruction to be cancelled, modified, put on hold or release (if pending) or confirmed.

CBF/LuxCSD usage: This field must contain the reference of the original instruction to be cancelled.

:20A:	Deal Reference	Mandatory Subsequence A1 Repeatable Linkages	Qualifier TRRF

Format: ::20C::4!c//16x :20U::4!c//52x   **Mandatory**

Usage: This field contains the deal reference as received in the original instruction.

B - Trade Details - mandatory, non-repeatable - TRADDET

:94H:	Place of Clearing	Mandatory Sequence B Non-repeatable Trade Details	Qualifier CLEA

Format: :4!a2!a2!c[3!c]   **Optional**

Field purpose: Place at which the trade is cleared

:94B:	Place of Trade	Mandatory Sequence B Non-repeatable Trade Details	Qualifier TRAD

Format: :4!c/[8c]/4!c[/30x]   **Optional**

Usage: If present, this field must contain one of the following indicators:

EXCH	Stock exchange
OTCO	Over the counter
PRIM	Primary market
SECM	Secondary market
VARI	Various

:94L:	Place of Clearing	Mandatory Sequence B Non-repeatable Trade Details	Qualifier CLEA

Format: 4!c//18!c2!n   **Optional**

CBL usage: Clients can input up to two places of clearing. Field must not be present more than twice in the sequence.

Clearing and settlement instructions

:94L:	Place of Trade	Mandatory Sequence B Non-repeatable Trade Details	Qualifier TRAD

Format: :4!c//18!c2!n   **Optional**

CBL usage: Clients can input up to two places of trade. Field must not be present more than twice in the sequence.

:98a:	Settlement Date/Time	Mandatory Sequence B Non-repeatable Trade Details	Qualifier SETT

Format: :98A::4!c//8!n   :98C::4!c//8!n6!n   **Mandatory**

CBL usage: CBL accepts options A and C but ignores the time for matching and settlement purposes. CBL accepts dates within the following range from the date the instruction is sent:

364 calendar days after the settlement date
400 calendar days before the settlement date

:98a:	Trade Date/Time	Mandatory Sequence B Non-repeatable Trade Details	Qualifier TRAD

Format: :98A::4!c//8!n   :98C::4!c//8!n6!n   **Mandatory**

Usage: If present, this field must be prior to or equal to the settlement date. Clearstream accepts both option A and option C but ignores the time for the purpose of matching and settlement.

:90a:	Deal Price	Mandatory Sequence B Non-repeatable Trade Details	Qualifier DEAL

Format: :90A::4!c//4!c/[N]15d   :90B::4!c//4!c/3!a15d   **CBL**   **Conditional**

CBL usage: For instructions with a Euroclear counterparty, the deal price can be supplied only if the trade date in field :98a: is also present.

Option A must be used when the price is represented as a percentage and option B when the price is represented as an actual amount.

The format must be 1-8 numeric characters followed by the mandatory decimal separator, followed by 0-6 decimal positions.

The sign "N" can only be present in option A if the Percentage Type Code is YIEL, and must be present when the price is negative. It cannot be present if the price is zero.

Examples: :90A::DEAL//PRCT/99,123456   :90B::DEAL//ACTU/EUR12345678,

Usage: In option A, Percentage Type Code with the following codes:

DISC	Discount price expressed as the number of percentage points below par, for example, a discount price of 2% equals a price of 98 when par is 100.
NEGA	Negative Actual Amount. Price must be interpreted as a negative amount of currency per unit or per share.
PRCT	Percentage price expressed as a percentage of par.
PREM	Premium price expressed as the number of percentage points above par, for example, a premium price of 2% equals a price of 102 when par is 100.
YIEL	Yield Price expressed as a yield.

In option B, Amount Type Code must contain one of the following codes:

ACTU	Actual Amount Price expressed as an amount of currency per unit or per share.
DISC	Discount Price expressed as a discount amount.
NEGA	Negative Actual Amount. Price must be interpreted as a negative amount of currency per unit or per share.
PREM	Premium Price expressed as a premium.

Clearing and settlement instructions

:35B:	Identification of Financial Instrument	Mandatory Sequence B Non-repeatable Trade Details	Qualifier –

Format: `[ISIN1!e12!c]`   **Mandatory**
              `[4*35x]`

Field purpose: This field is mandatory for all securities instructions and specifies the financial instrument to which the instruction applies.

CBL usage: Clients must use either the ISIN or the Common Code of the financial instrument.

If the ISIN is used: Subfield 1 must contain the code word "ISIN" followed by the ISIN. Subfield 2 is optional. If present, CBL ignores it for the purpose of processing the instruction.

Field :94a: must also be present for securities listed on other than the home market (see "" on page 4-2).

Examples: `:35B:ISIN XS0026044626`   `:35B:ISIN CA683078BR91`
                                           `ONTARIO HYDRO 12,50 82-2002`

If the Common Code is used: Subfield 1 must not be used. Subfield 2 must contain "/XS/", followed by the Common Code of 7-9 numeric characters on the first line. CBL ignores any further information in this subfield.

Examples: `:35B:/XS/009662713`   `:35B:/XS/9662713`

:22F:	Priority Indicator	Mandatory Sequence B Non-repeatable Trade Details	Qualifier PRIR

Format: `:4!c/[8c]/4!c`   **Optional**

Field purpose: This field specifies the priority the client wants to attach to the instruction.

CBL usage: This field must contain one of the following values:

0001	High Priority
0002	Normal Priority

If this field is not present, CBL applies the default value for Normal priority.

CBF usage: This field must contain one of the following values:

0003	High Priority
0004	Normal Priority

If this field is not present, CBF applies the default value for Normal priority.

:22F:	Processing Indicator	Mandatory Sequence B Non-repeatable Trade Details	Qualifier PROC

Format: `:4!c/[8c]/4!c`   **Optional**

Field purpose: This field specifies additional information relative to the processing of the trade.

:22F:	Trade Transaction Condition Indicator	Mandatory Sequence B Non-repeatable Trade Details	Qualifier TTCO

Format: `:4!c/[8c]/4!c`   **Optional**

CBL usage: This field can contain the following indicators:

GTDL	to indicate whether the trade is executed with Guaranteed Delivery.
CCPN	to indicate trade is cum coupon. Additional matching field in T2S and ignored in all other cases.
XCPN	to indicate trade is ex coupon. Additional matching field in T2S and ignored in all other cases.

:25D:	Matching Status	Mandatory Sequence B Non-repeatable Trade Details	Qualifier MTCH

Format: `:4!c/[8c]/4!c`   **Optional**

Field purpose: This field provides the matching status of the instruction at the time the settlement instruction was sent.

CBF usage: When used with the code MACH, this field indicates that this instruction has been matched. Delivery and receipt instructions are sent together for settlement to T2S.

Clearing and settlement instructions

:70E:	Settlement Instruction Processing Narrative	Mandatory Sequence B Non-repeatable Trade Details	Qualifier SPRO

Format: :4!c//10*35x **Optional**

CBL/LuxCSD usage: The following code words can be used in this field:

/ADDNRTG/	To add or change the optional settlement flag of a previously sent instruction to exclude the instruction from the optional settlement period.
/ADDPRTY/	To add or change the priority of a previously sent instruction. The new priority is indicated in field :22F: (Priority Indicator).
/ADDYRTG/	To add or change the optional settlement flag of a previously sent instruction to include the instruction in the optional settlement period.
/CONFIRM/	To confirm an instruction in Suspense (after receiving a cancellation or confirmation request for items held in Suspense for 45 days since the requested settlement date).
/HOLD/	To put on hold a new or pending instruction. This code word must be used for this effect when :23:NEWM or 23G:PREA is used in sequence A General Information. If you are putting a pending instruction on hold, field :20C::PREV// in subsequence A1 Linkages must contain the reference of the instruction to be put on hold. **Note:** The "hold" only prevents the settlement, but matching can still take place. The "hold" cannot be used for external settlement once the instruction has been released for settlement on the domestic market.
/RELEASE/	To release a new or pending instruction. This code word must be used for this effect when :23:NEWM is used in sequence A General Information and field :20C::PREV// in subsequence A1 Linkages must contain the reference of the instruction to be released.
/TAX/	Followed by the tax identification number (TIN), to identify instructions related to exempt omnibus beneficial owner accounts and to securities subject to the withholding tax system applicable as of 1 January 1997. If present, it must be in the first line of the narrative.

This field may be required for some domestic links. For details specific to each country, please refer to the Market Guide.

Example: :70E::SPRO///ADDNRTG/

C - Financial Instrument/Account - mandatory, non-repeatable - FIAC

:36B:	Quantity of Financial Instrument to be Settled	Mandatory Sequence C Non-repeatable Financial Instrument/Account	Qualifier SETT

Format: `:4!c//4!c/15d` **Mandatory**

Field purpose: This field specifies the nominal value for bonds and the number of units for shares, rights, warrants and gold.

CBL usage: Subfield 2 must contain one of the following code words as indicated:

FAMT   for bonds
UNIT   for shares, warrants, rights and gold.

Subfield 3 must contain 1-13 numeric characters (**not** 15), plus the decimal comma.

:97a:	Cash Account	Mandatory Sequence C Non-repeatable Financial Instrument/Account	Qualifier CASH

Format: `:97A::4!c//35x`   `:97E::4!c//34x` **Optional**

Field purpose: This field indicates the account in which cash is maintained.

CBF usage: The 34-digit Dedicated Cash Account (DCA) can be used.

:97A:	Safekeeping Account	Mandatory Sequence C Non-repeatable Financial Instrument/Account	Qualifier SAFE

Format: `:97A::4!c//35x` **Mandatory**

Field purpose: This field specifies the client account that is to be used to execute the instruction.

CBL usage: Option A must be used with your five-digit CBL account number.

CBF usage: Option A must be used with your eight-digit CBF account number.

:94a:	Place of Safekeeping	Mandatory Sequence C Non-repeatable Financial Instrument/Account	Qualifier SAFE

Format: `:94F::4!c//4!c/4!a2!a2!a[3!c]` **Conditional**

CBL usage: This field must be present when an ISIN is used in field :35B: for a security listed on other than the home market (see "" on page 4-2). This field is not required when a Common Code is used in field :35B:.

E - Settlement Details - mandatory, non-repeatable - SETDET

:22F:	Beneficial Ownership Override Indicator	Mandatory Sequence E Non-repeatable Settlement Details	Qualifier BENE

Format: `:4!c/[8c]/4!c` **Optional**

CBL usage: Transactions are, by default, considered to entail a change in beneficial ownership. If there is no change in beneficial ownership, this field must contain the code word "NBEN".

This field is required on some domestic markets. For details specific to each country, please refer to the Market Guide.

Clearing and settlement instructions

:22F:	Registration Indicator	Mandatory Sequence Non-repeatable Settlement Details	E	Qualifier REGT

Format: `:4!c/[8c]/4!c` **Optional**

Indicators:
NREG   hold the securities in street name
YREG   register the securities on receipt

CBL usage: If present, this field indicates whether or not the securities are to be registered on receipt.

This field is required on some domestic markets. For details specific to each country, please refer to the Market Guide.

:22F:	Real Time Gross Settlement Override Indicator	Mandatory Sequence Non-repeatable Settlement Details	E	Qualifier RTGS

Format: `:4!c/[8c]/4!c` **Optional**

Indicators:
NRTG   transaction is for settlement in the mandatory settlement period only
YRTG   transaction is eligible for mandatory and optional settlement periods

CBL usage: This field can contain one of the above indicators and is validated for internal CBL and Bridge transactions.

This field is required on some domestic markets. For details specific to each country, please refer to the Market Guide.

:22F:	Type of Settlement Transaction	Mandatory Sequence Non-repeatable Settlement Details	E	Qualifier SETR

Format: `:4!c/[8c]/4!c` **Mandatory**

Field purpose: This field specifies the type of settlement transaction.

Usage: For a transaction that relates to a buy-in following a delivery transaction failure, this field must contain BYIY.

For transactions resulting from a market or reverse market claim, this field must contain CLAI. This code indicates that the instruction is generated by Clearstream on behalf of the client.

For a cash movement resulting from a change in traded interest pursuant to a coupon rather than adjustment, this field must contain INTT.

For the redemption leg of an investment fund switch settlement instruction, this field must contain SWIF.

For the subscription leg of an investment fund switch settlement instruction, this field must contain SWIT.

CBL usage: For domestic back-to-back transactions, this field must contain the code word TURN.

For investment fund subscription settlement instructions, this field must contain SUBS.
For investment fund redemption settlement instructions, this field must contain REDM.

On internal and Bridge instructions all other transaction types are accepted but ignored for processing.

On domestic instructions all other transaction types are accepted and on some markets specific indicators are required, please refer to the Market Guide for more details.

:22F:	Stamp Duty Exemption Indicator	Mandatory Sequence Non-repeatable Settlement Details	E	Qualifier STAM

Format:	`:4!c/[8c]/4!c`	**Optional**

CBL usage: This field is required on some domestic markets to indicate the stamp duty status to be applied. For details specific to each country, please refer to the Market Guide.

:22F:	Settlement Transaction Condition	Mandatory Sequence Non-repeatable Settlement Details	E	Qualifier STCO

Format:	`:4!c/[8c]/4!c`	**Optional**

Usage: This field is required in the cases indicated by the following code words:

BPSS REGL/BSSP	to indicate the instruction was created as a result of a partial successful buy-in
COEX/PARC	to flag against payment instruction for partial settlement with cash threshold.
COEX/PARQ	to flag instruction for partial settlement with quantity threshold.
NOMC	to opt-out of market claims and transformations. Additional matching field in T2S and ignored in all other cases.
NPAR	to exclude instruction from partial settlement. Ignored in all other cases.
PART	to indicate that partial settlement is allowed.
TRAN	to indicate that the transaction is from a transformation.

CBL usage: This field is required in the cases indicated by the following code words:

CEDE/IREL	to flag a domestic transaction for immediate release.
PHYS	for physical domestic transactions. For details specific to each country, please refer to the Market Guide.

CBF/LuxCSD usage: This field is required in the case indicated by the following code words:

COEX/ADEA	to accept after the regular settlement deadline.
COEX/PRCY	to flag only if T2S counterleg is put on Party Hold.
NACT	to indicate that the transaction is not for accounting.

:22F:	Party Capacity Indicator	Mandatory Sequence Non-repeatable Settlement Details	E	Qualifier TRCA

Format:	`:4!c/[8c]/4!c`	**Optional**

Field purpose: This field is used to specify the client's role in the transaction.

CBL usage: If present, this field must contain one of the following code words:

CUST	The client is acting as Custodian.
SAGE	The client is acting as Agent.
SPRI	The client is acting as Principal.

Clearing and settlement instructions

E1 - Settlement Parties - mandatory, repeatable - SETPRTY

The Settlement Parties subsequence is used for different purposes and can be present more than once in the same message. The fields and qualifiers will vary depending on the party, as described below.

The E1 - Settlement Parties subsequence has three possible repetitions, as follows:

1. To provide details of the place of settlement. (:95a:)

2. To provide details of the delivering agent. (:95a:, :97a:)

3. To provide details of the seller. (:95a:, :97a:)

:95a:	Place of Settlement	Mandatory Subsequence Repeatable Settlement Parties	E1 (1)	Qualifier PSET

Format: `:95P::4!c//4!a2!a2!c[3!c]` **Mandatory**

Field purpose: This field specifies the Place of Settlement.

CBL usage: For instructions with another CBL participant, this field must contain "CEDELULL[XXX]".

For instructions with a Euroclear participant, this field must contain "MGTCBEBEECL" or "MGTCBEBE[XXX]".

For instructions with a domestic counterparty, please refer to the Market Guide.

All other fields in the sequence are ignored.

:95a:	Delivering Agent	Mandatory Subsequence Repeatable Settlement Parties	E1 (2)	Qualifier DEAG

Format: `:95P::4!c//4!a2!a2!c[3!c]`   `:95Q::4!c//4*35x`   `:95R::4!c/8c/34x`   **Mandatory**

Field purpose: This field specifies the Delivering Agent.

CBL usage: For Internal and Bridge instructions, this field must contain one of the following:

- Option P with your counterparty's BIC; or
- Option Q with your counterparty's name; or
- Option R with one of the following:
  - For instructions with another CBL participant: your counterparty's CBL account with Data Source Scheme "CEDE".
  - For instructions with a Euroclear participant: your counterparty's Euroclear account with Data Source Scheme "ECLR".

For instructions with a domestic counterparty, please refer to the Market Guide.

CBF usage: If option R is used, this field must contain your counterparty's CBF account with Data Source Scheme "DAKV".

:97D:	Blockchain Address or Wallet	Mandatory Subsequence Repeatable Settlement Parties	E1 (2)	Qualifier BCAW

Format: `:97D::4!c/[8c]/140x` **Optional**

Field purpose: This field specifies the Blockchain address or Wallet where the digital assets are maintained (This is the equivalent of safekeeping account for digital assets).

:97a: **Safekeeping Account**	**Mandatory Subsequence** E1 **Repeatable** **Settlement Parties** **(2)**	**Qualifier** SAFE

Format: :97A::4!c//35x **Optional**

Field purpose: This field specifies the Delivering Agent's account with the Place of Settlement specified in field :95a: (Place of Settlement).

CBL usage: Option A must be used. For Internal and Bridge instructions, the content of this field depends on the content of field :95a: (Delivering Agent), as follows:

- If field :95a: contains your counterparty's BIC (option P) or name (option Q), this field must contain your counterparty's CBL or Euroclear account.
- If field :95a: contains your counterparty's CBL or Euroclear account (option R), this field is ignored.

For instructions with a domestic counterparty, please refer to the Market Guide.

All other fields in the sequence are ignored.

CBF usage: This field can be used if field :95P::DEAG is present.

:95a: **Seller**	**Mandatory Subsequence** E1 **Repeatable** **Settlement Parties** **(3)**	**Qualifier** SELL

Format: :95P::4!c//4!a2!a2!c[3!c]   :95Q::4!c//4*35x   :95R::4!c/8c/34x

Optional

Field purpose: This field can specify the Seller.

CBL usage: For instructions with another CBL participant or with a Euroclear participant, this field can contain the ordering institution if other than your counterparty.

For instructions with a domestic counterparty, please refer to the Market Guide.

:97a: **Safekeeping Account**	**Mandatory Subsequence** E1 **Repeatable** **Settlement Parties** **(3)**	**Qualifier** SAFE

Format: :97A::4!c//35x **Optional**

Field purpose: This field specifies the Seller's account with the Delivering Agent specified in field :95a: (Delivering Agent).

CBL usage: Option A must be used. For Internal and Bridge instructions, this field is optional.

For instructions with a domestic counterparty, please refer to the Market Guide.

All other fields in the sequence are ignored.

:70E: **Declaration Details**	**Mandatory Subsequence** E1 **Repeatable** **Settlement Parties**	**Qualifier** DECL

Format: :4!c//10*35x **Optional**

Field purpose: This field is used to specify the declaration details in relation to a party.

CBF usage: CBF uses this free text field to exchange information specific to CASCADE for which Swift does not provide any fields of its own.

CBF has defined codes (label names) for the structure of the free text field. Their use depends on the type of message in question.

Clearing and settlement instructions

:70D:	Registration Details	Mandatory Subsequence Repeatable Settlement Parties	E1	Qualifier REGI

Format: :4!c//6*35x **Optional**

CBL usage: This field may be required in some domestic markets to indicate registration details. For details specific to each country, please refer to the Market Guide.

:70C:	Party Contact Narrative	Mandatory Subsequence Repeatable Settlement Parties	E1	Qualifier PACO

Format: :4!c//4*35x **Optional**

CBL usage: This field may contain additional information to be conveyed to the counterparty.

MT541 - Receive against payment (types 41, 61)

Receive against payment instructions (types 41, 61) can be sent to instruct Clearstream Banking to receive securities against payment from a Clearstream Banking, Euroclear or domestic counterparty.

Receive against payment instructions can also be used for cash compensation, related tax adjustment or re-instruction following a transformation where the cash delivering party instructs a receive against payment instruction with the securities nominal amount zero.

MT541 - Overview

The following table lists the fields in a Receive against payment (RAP) securities instruction via MT541.

Note: In the following table: M = Mandatory, O = Optional, CM = CBL Mandatory, C = Conditional.

Sequence		M/O	Tag	Field name	Content/Options	Qualifier	Page
A	**Mandatory Sequence - General Information**						
		M	:16R:	Start of Block	GENL		
		M	:20C:	Sender's Reference	:4!c//16x	SEME	4-541-RAP-4
		M	:23G:	Function of the Message	4!c[/4!c]	-	4-541-RAP-4
		O	:99B:	Current Settlement Instruction Number	:4!c//3!n	SETT	4-541-RAP-4
		O	:99B:	Total of Linked Settlement Instructions	:4!c//3!n	TOSE	4-541-RAP-5
	A1	**Optional Repeatable Subsequence - Linkages**					
		M	:16R:	Start of Block	LINK		
		O	:22F:	Linkage Type Indicator	:4!c/[8c]/4!c	LINK	4-541-RAP-5
		O	:13B:	Linked Message	:4!c/[8c]/30x	LINK	4-541-RAP-5
		O	:20C:	Common Trade Reference	:4!c//16x	COMM	4-541-RAP-5
(1)		M	:20C:	Pool Reference	:4!c//16x	POOL	4-541-RAP-6
(2)		M	:20C:	Previous Reference	:4!c//16x	PREV	4-541-RAP-6
		O	:20A:	Deal Reference	Option C or U	TRRF	4-541-RAP-6
		M	:16S:	End of Block	LINK		
	End of Subsequence A1 - Linkages						
		M	:16S:	End of Block	GENL		
End of Sequence A - General Information							
B	**Mandatory Sequence - Trade Details**						
		M	:16R:	Start of Block	TRADDET		
		O	:94H:	Place of Clearing	:4!a2!a2!c[3!c]	CLEA	4-541-RAP-6
		O	:94B:	Place of Trade	:4!c/[8c]/4!c[/30x]	TRAD	4-541-RAP-6
		O	:94L:	Place of Clearing	:4!c//18c2!n	CLEA	4-541-RAP-6
		O	:94L:	Place of Trade	:4!c//18c2!n	TRAD	4-541-RAP-7
		M	:98a:	Settlement Date/Time	Option A, B or C	SETT	4-541-RAP-7
		M	:98a:	Trade Date/Time	Option A, B or C	TRAD	4-541-RAP-7
		O	:90a:	Deal Price	Option A or B	DEAL	4-541-RAP-8
		M	:35B:	Identification of Financial Instrument	[ISIN1!e12!c][4*35x]	-	4-541-RAP-9
	B1	**Optional Subsequence - Financial Instrument Attributes (NOT PROCESSED)**					

Clearing and settlement instructions

Sequence	M/O	Tag	Field name	Content/Options	Qualifier	Page
	O	:22F:	Priority Indicator	:4!c/[8c]/4!c	PRIR	4–541–RAP–9
	O	:22F:	Processing Indicator	:4!c/[8c]/4!c	PROC	4–541–RAP–9
	O	:22F:	Trade Transaction Condition Indicator	:4!c/[8c]/4!c	TTCO	4–541–RAP–10
	O	:11A:	Currency to Sell	:4!c//3!a	FXIS	4–541–RAP–10
	O	:25D:	Matching Status	:4!c/[8c]/4!c	MTCH	4–541–RAP–10
	O	:70E:	Settlement Instruction Processing Narrative	:4!c//10*35x	SPRO	4–541–RAP–11
	M	:16S:	End of Block	TRADDET		

End of Sequence B - Trade Details

C Mandatory Sequence - Financial Instrument/Account

	M	:16R:	Start of Block	FIAC		
	M	:36B:	Quantity of Financial Instrument	:4!c//[N]3!a15d	SETT	4–541–RAP–11
	O	:97a:	Cash Account	Option A or E	CASH	4–541–RAP–12
	M	:97A:	Safekeeping Account	:97A::4!c//35x	SAFE	4–541–RAP–12
	C	:94a:	Place of Safekeeping	Option B or F	SAFE	4–541–RAP–12
	M	:16S:	End of Block	FIAC		

End of Sequence C - Financial Instrument/Account

D Optional Sequence - Two Leg Transaction Details

	M	:16R:	Start of Block	REPO		
	O	:98A:	Closing Date and Time	:4!c//8!n	TERM	4–541–RAP–12
	O	:20C:	Second Leg Reference	:4!c//16x	SECO	4–541–RAP–12
	O	:92A:	Repurchase Rate	:4!c//[N]15d	REPO	4–541–RAP–13
	O	:19A:	Termination Transaction Amount	:4!c//[N]3!a15d	TRTE	4–541–RAP–13
	M	:16S:	End of Block	REPO	REPO	

End of Sequence D - Two Leg Transaction Details

E Mandatory Sequence - Settlement Details

	M	:16R:	Start of Block	SETDET		
	O	:22F:	Beneficial Ownership Override Indicator	:4!c/[8c]/4!c	BENE	4–541–RAP–13
	O	:22F:	Securities Real Time Gross Settlement Override Indicator	:4!c/[8c]/4!c	RTGS	4–541–RAP–13
	M	:22F:	Type of Settlement Transaction	:4!c/[8c]/4!c	SETR	4–541–RAP–14
	O	:22F:	Stamp Duty Exemption Indicator	:4!c/[8c]/4!c	STAM	4–541–RAP–14
	O	:22F:	Settlement Transaction Condition	:4!c/[8c]/4!c	STCO	4–541–RAP–15
	O	:22F:	Party Capacity Indicator	:4!c/[8c]/4!c	TRCA	4–541–RAP–15

E1 Mandatory Repeatable Subsequence - Settlement Parties

		M	:16R:	Start of Block	SETPRTY		
(1)		M	:95a:	Place of Settlement	Option C, P or Q	PSET	4–541–RAP–16
(2)		M	:95a:	Delivering Agent	Option P, Q or R	DEAG	4–541–RAP–16
		O	:97D:	Blockchain Address or Wallet	:4!c/[8c]/140x	BCAW	4–541–RAP–16
		O	:97a:	Safekeeping Account	Option A or B	SAFE	4–541–RAP–17
(3)		O	:95a:	Seller	Option P, Q or R	SELL	4–541–RAP–17
		O	:97a:	Safekeeping Account	Option A or B	SAFE	4–541–RAP–17
		O	:70E:	Declaration Details	:4!c//10*35x	DECL	4–541–RAP–18
		O	:70D:	Registration Details	:4!c//6*35x	REGI	4–541–RAP–18
		O	:70C:	Party Contact Narrative	:4!c//4*35x	PACO	4–541–RAP–18
		M	:16S:	End of Block	SETPRTY		

End of Subsequence E1 - Settlement Parties

E2 Optional Repeatable Subsequence - Cash Parties (NOT PROCESSED)

Sequence M/O		Tag	Field name	Content/Options	Qualifier	Page
E3 Mandatory Repeatable Subsequence - Amounts						
	M	:16R:	Start of Block	AMT		
		:17B:	Research Fee Flag	:4!c//1!a	RSCH	4–541–RAP–18
	O	:19A:	Accrued Interest Amount	:4!c//[N]3!a15d	ACRU	4–541–RAP–18
	O	:19A:	Trade Amount	:4!c//[N]3!a15d	DEAL	4–541–RAP–19
	O	:19A:	Research Fee	:4!c//[N]3!a15d	RSCH	4–541–RAP–19
	M	:19A:	Settlement Amount	:4!c//[N]3!a15d	SETT	4–541–RAP–19
	O	:19A:	Special Concessions Amount	:4!c//[N]3!a15d	SPCN	4–541–RAP–19
	M	:16S:	End of Block	AMT		
End of Subsequence E3 - Amounts						
	M	:16S:	End of Block	SETDET		
End of Sequence E - Settlement Details						
F Optional Repeatable Sequence - Other Parties (NOT PROCESSED)						

Clearing and settlement instructions

MT541 - Field specifications

MT541 contains data fields for Receive against payment instructions (types 41 and 61) as described below.

A - General Information - mandatory, non-repeatable - GENL

:20C:	Sender's Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier SEME

Format: :4!c//16x **Mandatory**

CBL usage: This field must be unique for each instruction sent to Clearstream Banking.

:23G:	Function of the Message	Mandatory Sequence A Non-repeatable General Information	Qualifier -

Format: 4!c[/4!c] **Mandatory**

CBL usage: The following functions are accepted by CBL:

CANC	to be used on a cancellation request
NEWM	to be used on a new instruction
PREA	to be used to put a new or pending instruction on hold

Note: If you are putting a pending instruction on hold, field :20C::PREV// in subsequence A1 Linkages must contain the reference of the instruction to be put on hold.

:99B:	Current Settlement Instruction Number	Mandatory Sequence A Non-repeatable General Information	Qualifier SETT

Format: :4!c//3!n **Optional**

Field purpose: This field contains the sequential number of the instruction in a range of linked settlement instructions.

This field must be specified when the Sender wants to indicate that this settlement instruction is linked to one or more settlement instructions.

CBF usage: This field must be used for instruction linkage. If field :99B::TOSE is present, field :99B::SETT must be present.

:99B:	Total of Linked Settlement Instructions	Mandatory Sequence A Non-repeatable General Information	Qualifier TOSE

Format: :4!c//3!n **Optional**

Field purpose: This field contains the total number of settlement instructions that are linked together.

CBF usage: This field must be used for instruction linkage. If field :99B::SETT is present, field :99B::TOSE must be present.

> **Note:** This field is not mandatory in T2S with a pair of instructions. If an already matched instruction is part of a pool, field :99B::TOSE must be multiplied by 2 for this instruction.

A1 - Linkages - optional, repeatable - LINK

The linkage subsequence is required on cancellation requests, on domestic back-to-back and repo transactions, when changing the priority or processing filter code or when confirming an instruction that has been in Suspense for more than 45 days. It may also be used to indicate the common reference. In all other cases, this subsequence is ignored.

:22F:	Linkage Type Indicator	Optional Subsequence A1 Repeatable Linkages	Qualifier LINK

Format: :4!c/[8c]/4!c **Optional**

Field purpose: This field specifies when the instruction is to be executed relative to a linked instruction.

CBF/LuxCSD usage: The following indicators are accepted by CBF and LuxCSD:

AFTE	Indicates that the message is to be processed after the linked message.
BEFO	Indicates that the message is to be processed before the linked message.
INFO	Indicates that the messages are linked for information purposes only.
WITH	Indicates that the message is to be processed with the linked message.

:13B:	Linked Message	Optional Subsequence A1 Repeatable Linkages	Qualifier LINK

Format: :4!c/[8c]/30x **Optional**

Field purpose: This field contains the message type number/message identifier of the message referenced in the linkage sequence.

CBF usage: This field contains the BIC of the party owning the reference with the BIC11. It must be provided, if the sender is different from the reference owner of the linked reference.

:20C:	Common Trade Reference	Optional Subsequence A1 Repeatable Linkages	Qualifier COMM

Format: :4!c//16x **Optional**

CBL usage: Clients can use this optional matching criteria in their internal settlement instructions to avoid crossmatching.

This field must match when provided by both counterparties.

Clearing and settlement instructions

:20C:	Pool Reference	Optional Subsequence A1 Repeatable Linkages (1)	Qualifier POOL

Format: :4!c//16x **Mandatory**

CBL usage: For domestic back-to-back and repo transactions, this field must be present on both instructions and must contain the same unique pool reference.

:20C:	Previous Reference	Optional Subsequence A1 Repeatable Linkages (2)	Qualifier PREV

Format: :4!c//16x **Mandatory**

CBL usage: This field must contain the reference of the original instruction to be cancelled, modified, put on hold or release (if pending) or confirmed.

CBF/LuxCSD usage: This field must contain the reference of the original instruction to be cancelled.

:20A:	Deal Reference	Mandatory Subsequence A1 Repeatable Linkages	Qualifier TRRF

Format: ::20C::4!c//16x :20U::4!c//52x **Mandatory**

Usage: This field contains the deal reference as received in the original instruction.

B - Trade Details - mandatory, non-repeatable - TRADDET

:94H:	Place of Clearing	Mandatory Sequence B Non-repeatable Trade Details	Qualifier CLEA

Format: :4!a2!a2!c[3!c] **Optional**

Field purpose: Place at which the trade is cleared

:94B:	Place of Trade	Mandatory Sequence B Non-repeatable Trade Details	Qualifier TRAD

Format: :4!c/[8c]/4!c[/30x] **Optional**

Usage: If present, this field must contain one of the following indicators:

EXCH	Stock exchange
OTCO	Over the counter
PRIM	Primary market
SECM	Secondary market
VARI	Various

:94L:	Place of Clearing	Mandatory Sequence B Non-repeatable Trade Details	Qualifier CLEA

Format: 4!c//18!c2!n **Optional**

CBL usage: Clients can input up to two places of clearing. Field must not be present more than twice in the sequence.

:94L:	Place of Trade	Mandatory Sequence B Non-repeatable Trade Details	Qualifier TRAD

Format: :4!c//18!c2!n **Optional**

CBL usage: Clients can input up to two places of trade. Field must not be present more than twice in the sequence.

:98a:	Settlement Date/Time	Mandatory Sequence B Non-repeatable Trade Details	Qualifier SETT

Format: :98A::4!c//8!n   :98C::4!c//8!n6!n   **Mandatory**

CBL usage: CBL accepts both option A and option C but ignores the time for the purpose of matching and settlement. CBL accepts dates within the following range from the date the instruction is sent:

> 364 calendar days after the settlement date
> 400 calendar days before the settlement date

:98a:	Trade Date/Time	Mandatory Sequence B Non-repeatable Trade Details	Qualifier TRAD

Format: :98A::4!c//8!n   :98C::4!c//8!n6!n   Mandatory

Usage: If present, this field must be prior to or equal to the settlement date. Clearstream accepts both option A and option C but ignores the time for the purpose of matching and settlement.

Clearing and settlement instructions

:90a:	Deal Price	Mandatory Sequence B Non-repeatable Trade Details	Qualifier DEAL

Format:	:90A::4!c//4!c/[N]15d	:90B::4!c//4!c/3!a15d	**CBL** **Conditional**

CBL usage: For instructions with a Euroclear counterparty, the deal price can be supplied only if the trade date in field :98a: is also present.

Option A must be used when the price is represented as a percentage and option B when the price is represented as an actual amount.

The format must be 1-8 numeric characters followed by the mandatory decimal separator, followed by 0-6 decimal positions.

The sign "N" can only be present in option A if the Percentage Type Code is YIEL, and must be present when the price is negative. It cannot be present if the price is zero.

Examples: :90A::DEAL//PRCT/99,123456   :90B::DEAL//ACTU/EUR12345678,

Usage: In option A, Percentage Type Code with the following codes:

DISC	Discount price expressed as the number of percentage points below par, for example, a discount price of 2% equals a price of 98 when par is 100.
NEGA	Negative Actual Amount. Price must be interpreted as a negative amount of currency per unit or per share.
PRCT	Percentage price expressed as a percentage of par.
PREM	Premium price expressed as the number of percentage points above par, for example, a premium price of 2% equals a price of 102 when par is 100.
YIEL	Yield Price expressed as a yield.

In option B, Amount Type Code must contain one of the following codes:

ACTU	Actual Amount Price expressed as an amount of currency per unit or per share.
DISC	Discount Price expressed as a discount amount.
NEGA	Negative Actual Amount. Price must be interpreted as a negative amount of currency per unit or per share.
PREM	Premium Price expressed as a premium.

:35B:	Identification of Financial Instrument	Mandatory Sequence B Non-repeatable Trade Details	Qualifier –

Format: `[ISIN1!e12!c]` **Mandatory**
`[4*35x]`

Field purpose: This field is mandatory for all securities instructions and specifies the financial instrument to which the instruction applies.

CBL usage: Clients must use either the ISIN or the Common Code of the financial instrument.

If the ISIN is used: Subfield 1 must contain the code word "ISIN" followed by the ISIN.

Subfield 2 is optional. If present, CBL ignores it for the purpose of processing the instruction.

Field :94a: must also be present for securities listed on other than the home market (see "" on page 4-2).

Examples:
```
:35B:ISIN XS0026044626    :35B:ISIN CA683078BR91
                          ONTARIO HYDRO 12,50 82-2002
```

If the Common Code is used: Subfield 1 must not be used.

Subfield 2 must contain "/XS/", followed by the Common Code of 7-9 numeric characters on the first line. CBL ignores any further information in this subfield.

Examples:
```
:35B:/XS/009662713    :35B:/XS/9662713
```

:22F:	Priority Indicator	Mandatory Sequence B Non-repeatable Trade Details	Qualifier PRIR

Format: `:4!c/[8c]/4!c` **Optional**

Field purpose: This field specifies the priority the client wants to attach to the instruction.

CBL usage: This field must contain one of the following values:

0001	High Priority
0002	Normal Priority

If this field is not present, CBL applies the default value for Normal priority.

CBF usage: This field must contain one of the following values:

0003	High Priority
0004	Normal Priority

If this field is not present, CBF applies the default value for Normal priority.

:22F:	Processing Indicator	Mandatory Sequence B Non-repeatable Trade Details	Qualifier PROC

Format: `:4!c/[8c]/4!c` **Optional**

Field purpose: This field specifies additional information relative to the processing of the trade.

Clearing and settlement instructions

:22F:	Trade Transaction Condition Indicator	Mandatory Sequence B Non-repeatable Trade Details	Qualifier TTCO

Format: :4!c/[8c]/4!c **Optional**

CBL usage: This field can contain the following indicators:

GTDL   to indicate whether the trade is executed with Guaranteed Delivery.

CCPN   to indicate trade is cum coupon. Additional matching field in T2S and ignored in all other cases.

XCPN   to indicate trade is ex coupon. Additional matching field in T2S and ignored in all other cases.

:11A:	Currency to Sell	Mandatory Sequence B Non-repeatable Trade Details	Qualifier FXIS

Format: :4!c//3!a **Optional**

CBL usage: This field can be used to instruct CBL to execute a foreign exchange.

If present, it must contain the ISO currency code of the currency to sell in order to obtain the funds required to cover the transaction.

:25D:	Matching Status	Mandatory Sequence B Non-repeatable Trade Details	Qualifier MTCH

Format: :4!c/[8c]/4!c **Optional**

Field purpose: This field provides the matching status of the instruction at the time the settlement instruction was sent.

CBF usage: When used with the code MACH, this field indicates that this instruction has been matched. Delivery and receipt instructions are sent together for settlement to T2S.

:70E:	Settlement Instruction Processing Narrative	Mandatory Sequence B Non-repeatable Trade Details	Qualifier SPRO

Format: `:4!c//10*35x` **Optional**

CBL/LuxCSD usage: The following code words can be used in this field:

/ADDNRTG/	To add or change the optional settlement flag of a previously sent instruction to exclude the instruction from the optional settlement period.
/ADDPRTY/	To add or change the priority of a previously sent instruction. The new priority is indicated in field :22F: (Priority Indicator).
/ADDYRTG/	To add or change the optional settlement flag of a previously sent instruction to include the instruction in the optional settlement period.
/CONFIRM/	To confirm an instruction in Suspense (after receiving a cancellation or confirmation request for items held in Suspense for 45 days since the requested settlement date).
/HOLD/	To put on hold a pending instruction. This code word must be used for this effect when :23:NEWM is used in sequence A General Information. If you are putting a pending instruction on hold, field :20C::PREV// in subsequence A1 Linkages must contain the reference of the instruction to be put on hold.
/RELEASE/	To release a new or pending instruction. This code word must be used for this effect when :23:NEWM is used in sequence A General Information and field :20C::PREV// in subsequence A1 Linkages must contain the reference of the instruction to be released.
/TAX/	Followed by the tax identification number (TIN), to identify instructions related to exempt omnibus beneficial owner accounts and to securities subject to the withholding tax system applicable as of 1 January 1997. If present, it must be in the first line of the narrative.

This field may be required for some domestic links. For details specific to each country, please refer to the Market Guide.

Example: `:70E::SPRO///ADDNRTG/`

C - Financial Instrument/Account - mandatory, non-repeatable - FIAC

:36B:	Quantity of Financial Instrument to be Settled	Mandatory Sequence C Non-repeatable Financial Instrument/Account	Qualifier SETT

Format: `:4!c//4!c/15d` **Mandatory**

Field purpose: This field specifies the nominal value for bonds and the number of units for shares, rights, warrants and gold.

CBL usage: Subfield 2 must contain one of the following code words as indicated:

FAMT for bonds
UNIT for shares, warrants, rights and gold.

Subfield 3 must contain 1-13 numeric characters (**not** 15), plus the decimal comma.

Clearing and settlement instructions

:97a:	Cash Account	Mandatory Sequence C Non-repeatable Financial Instrument/Account	Qualifier CASH

        Format: `:97A::4!c//35x`   `:97E::4!c//34x` **Optional**

Field purpose: This field indicates the account in which cash is maintained.

    CBF usage: The 34-digit Dedicated Cash Account (DCA) can be used.

:97A:	Safekeeping Account	Mandatory Sequence C Non-repeatable Financial Instrument/Account	Qualifier SAFE

        Format: `:97A::4!c//35x`   **Mandatory**

Field purpose: This field specifies the client account to be used to execute the instruction.

    CBL usage: Option A must be used, with your five-digit CBL account number.

    CBF usage: Option A must be used with your eight-digit CBF account number.

:94a:	Place of Safekeeping	Mandatory Sequence C Non-repeatable Financial Instrument/Account	Qualifier SAFE

        Format: `:94F::4!c//4!c/4!a2!a2!a[3!c]` **Conditional**

    CBL usage: This field must be present when an ISIN is used in field :35B: for a security listed on other than the home market (see "" on page 4-2). This field is not required when a Common Code is used in field :35B:.

D - Two Leg Transaction Details - optional, - REPO

:98A:	Closing Date	Optional Sequence D Non-repeatable Two Leg Transaction Details	Qualifier TERM

        Format: `:4!c/8!n` **Optional**

    CBL usage: This field contains the closing date/time or maturity date/time of the transaction.

                 This field is required on some domestic markets. For details specific to each country, please refer to the Market Guide.

:20C:	Second Leg Reference	Optional Sequence D Non-repeatable Two Leg Transaction Details	Qualifier SECO

        Format: `:4!c/16x` **Optional**

    CBL usage: This field specifies the reference of the second leg of the transaction.

                 This field is required on some domestic markets. For details specific to each country, please refer to the Market Guide.

:92A:	Repurchase Rate	Optional Sequence D Non-repeatable Two Leg Transaction Details	Qualifier REPO

Format: :4!c/[8c]/4!c   **Optional**

CBL usage: This field specifies the repurchase rate used to calculate the repurchase amount.

This field is required on some domestic markets. For details specific to each country, please refer to the Market Guide.

:19A:	Termination Transaction Amount	Optional Sequence D Non-repeatable Two Leg Transaction Details	Qualifier TRTE

Format: :4!c/[8c]/4!c   **Optional**

CBL usage: This field specifies the total amount of money to be settled to terminate the transaction.

This field is required on some domestic markets. For details specific to each country, please refer to the Market Guide.

E - Settlement Details - mandatory, non-repeatable - SETDET

:22F:	Beneficial Ownership Override Indicator	Mandatory Sequence E Non-repeatable Settlement Details	Qualifier BENE

Format: :4!c/[8c]/4!c   **Optional**

CBL usage: Transactions are, by default, considered to entail a change in beneficial ownership. If there is no change in beneficial ownership, this field must contain the code word "NBEN".

This field is required on some domestic markets. For details specific to each country, please refer to the Market Guide.

:22F:	Real Time Gross Settlement Override Indicator	Mandatory Sequence E Non-repeatable Settlement Details	Qualifier RTGS

Format: :4!c/[8c]/4!c   **Optional**

Indicators: NRTG   transaction is for settlement in the mandatory settlement period only
                YRTG   transaction is eligible for mandatory and optional settlement periods

CBL usage: This field can contain one of these indicators and is validated for internal and Bridge transactions.

This field is required on some domestic markets. For details specific to each country, please refer to the Market Guide.

Clearing and settlement instructions

:22F:	Type of Settlement Transaction	Mandatory Sequence E Non-repeatable Settlement Details	Qualifier SETR

Format: `:4!c/[8c]/4!c`   **Mandatory**

Field purpose: This field specifies the type of settlement transaction.

Usage: For transactions resulting from a market or reverse market claim, this field must contain CLAI.This code indicates that the instruction is generated by Clearstream on behalf of the client.

For a transaction that relates to a buy-in following a delivery transaction failure, this field must contain BYIY.

For a cash movement resulting from a change in traded interest pursuant to a coupon rather than adjustment, this field must contain INTT.

For the redemption leg of an investment fund switch settlement instruction, this field must contain SWIF.

For the subscription leg of an investment fund switch settlement instruction, this field must contain SWIT.

CBL usage: For domestic back-to-back transactions, this field must contain the code word TURN.

For investment fund subscription settlement instructions, this field must contain SUBS.

For investment fund redemption settlement instructions, this field must contain REDM.

For repurchase agreement and reverse repurchase agreement transactions, this field must contain RVPO.

On internal and Bridge instructions all other transaction types are accepted but ignored for processing.

On domestic instructions all other transaction types are accepted and on some markets specific indicators are required, please refer to the Market Guide for more details.

:22F:	Stamp Duty Exemption Indicator	Mandatory Sequence E Non-repeatable Settlement Details	Qualifier STAM

Format: `:4!c/[8c]/4!c`   **Optional**

CBL usage: This field is required on some domestic markets to indicate the stamp duty status to be applied. For details specific to each country, please refer to the Market Guide.

:22F:	Settlement Transaction Condition	Mandatory Sequence E Non-repeatable Settlement Details	Qualifier STCO

Format: :4!c/[8c]/4!c **Optional**

Usage: This field is required in the cases indicated by the following code words:

BPSS REGL/BSSP	to indicate the instruction was created as a result of a partial successful buy-in
COEX/PARC	to flag against payment instruction for partial settlement with cash threshold.
COEX/PARQ	to flag instruction for partial settlement with quantity threshold.
NOMC	to opt-out of market claims and transformations. Additional matching field in T2S and ignored in all other cases.
NPAR	to exclude instruction from partial settlement. Ignored in all other cases.
PART	to indicate that partial settlement is allowed.
TRAN	to indicate that the transaction is from a transformation.

CBL usage: This field is required in the cases indicated by the following code words:

CEDE/IREL	to flag a domestic transaction for immediate release.
PHYS	for physical domestic transactions. For details specific to each country, please refer to the Market Guide.

CBF/LuxCSD usage: This field is required in the case indicated by the following code words:

COEX/ADEA	to accept after the regular settlement deadline.
COEX/PRCY	to flag only if T2S counterleg is put on Party Hold.
NACT	to indicate that the transaction is not for accounting.

:22F:	Party Capacity Indicator	Mandatory Sequence E Non-repeatable Settlement Details	Qualifier TRCA

Format: :4!c/[8c]/4!c **Optional**

Field purpose: This field is used to specify the client's role in the transaction.

CBL usage: If present, this field must contain one of the following code words:

CUST	The client is acting as Custodian.
SAGE	The client is acting as Agent.
SPRI	The client is acting as Principal.

Clearing and settlement instructions

E1 - Settlement Parties - mandatory, repeatable - SETPRTY

The Settlement Parties subsequence is used for different purposes and can be present more than once in the same message. The fields and qualifiers will vary depending on the party, as described below.

The E1 - Settlement Parties subsequence has three possible repetitions, as follows:

1. To provide details of the place of settlement. (:95a:)

2. To provide details of the delivering agent. (:95a:, :97a:)

3. To provide details of the seller. (:95a:, :97a:)

:95a:	Place of Settlement	Mandatory Subsequence Repeatable Settlement Parties	E1 (1)	Qualifier PSET

Format: :95P::4!c//4!a2!a2!c[3!c]   **Mandatory**

Field purpose: This field specifies the Place of Settlement.

CBL usage: For instructions with another CBL participant, this field must contain "CEDELULL[XXX]".

For instructions with a Euroclear participant, this field must contain "MGTCBEBEECL" or "MGTCBEBE[XXX]".

For instructions with a domestic counterparty, please refer to the Market Guide.

All other fields in the sequence are ignored.

:95a:	Delivering Agent	Mandatory Subsequence Repeatable Settlement Parties	E1 (2)	Qualifier DEAG

Format: :95P::4!c//4!a2!a2!c[3!c]   :95Q::4!c//4*35x   :95R::4!c/8c/34x
                                                                        Mandatory

Field purpose: This field specifies the Delivering Agent.

CBL usage: For Internal and Bridge instructions, this field must contain one of the following:

- Option P with your counterparty's BIC; or
- Option Q with your counterparty's name; or
- Option R with one of the following:
  - For instructions with another CBL participant: your counterparty's CBL account with Data Source Scheme "CEDE".
  - For instructions with a Euroclear participant: your counterparty's Euroclear account with Data Source Scheme "ECLR".

For instructions with a domestic counterparty, please refer to the Market Guide.

CBF usage: If option R is used, this field must contain your counterparty's CBF account with Data Source Scheme "DAKV".

:97D:	Blockchain Address or Wallet	Mandatory Subsequence Repeatable Settlement Parties	E1 (2)	Qualifier BCAW

Format: :97D::4!c/[8c]/140x   **Optional**

Field purpose: This field specifies the Blockchain address or Wallet where the digital assets are maintained (This is the equivalent of safekeeping account for digital assets).

:97a:	Safekeeping Account	Mandatory Subsequence	E1	Qualifier
		Repeatable		SAFE
		Settlement Parties	(2)	

Format: `:97A::4!c//35x` **Optional**

Field purpose: This field specifies the Delivering Agent's account with the Place of Settlement specified in field :95a: (Place of Settlement).

CBL usage: Option A must be used. For Internal and Bridge instructions, the content of this field depends on the content of field :95a: (Delivering Agent), as follows:

- If field :95a: contains your counterparty's BIC (option P) or name (option Q), this field must contain your counterparty's CBL or Euroclear account.
- If field :95a: contains your counterparty's CBL or Euroclear account (option R), this field is ignored.

For instructions with a domestic counterparty, please refer to the Market Guide.

All other fields in the sequence are ignored.

CBF usage: This field can be used if field :95P::DEAG is present.

:95a:	Seller	Mandatory Subsequence	E1	Qualifier
		Repeatable		SELL
		Settlement Parties	(3)	

Format: `:95P::4!c//4!a2!a2!c[3!c]`   `:95Q::4!c//4*35x`   `:95R::4!c/8c/34x`
Optional

Field purpose: This field can specify the Seller.

CBL usage: For instructions with another CBL participant or with a Euroclear participant, this field can contain the ordering institution if other than your counterparty.

For instructions with a domestic counterparty, please refer to the Market Guide.

:97a:	Safekeeping Account	Mandatory Subsequence	E1	Qualifier
		Repeatable		SAFE
		Settlement Parties	(3)	

Format: `:97A::4!c//35x` **Optional**

Field purpose: This field specifies the Seller's account with the Delivering Agent specified in field :95a: (Delivering Agent).

CBL usage: Option A must be used. For Internal and Bridge instructions, this field is optional.

For instructions with a domestic counterparty, please refer to the Market Guide.

All other fields in the sequence are ignored.

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:70E:	Declaration Details	Mandatory Subsequence Repeatable Settlement Parties	E1	Qualifier DECL

Format: :4!c//10*35x **Optional**

Field purpose: This field is used to specify the declaration details in relation to a party.

CBF usage: CBF uses this free text field to exchange information specific to CASCADE for which Swift does not provide any fields of its own.

CBF has defined codes (label names) for the structure of the free text field. Their use depends on the type of message in question.

:70D:	Registration Details	Mandatory Subsequence Repeatable Settlement Parties	E1	Qualifier REGI

Format: :4!c//6*35x **Optional**

CBL usage: This field may be required in some domestic markets to indicate registration details. For details specific to each country, please refer to the Market Guide.

:70C:	Party Contact Narrative	Mandatory Subsequence Repeatable Settlement Parties	E1	Qualifier PACO

Format: :4!c//4*35x **Optional**

CBL usage: This field may contain additional information to be conveyed to the counterparty.

E3 - Amounts - mandatory, repeatable - AMT

:17B:	Research Fee Flag	Mandatory Subsequence Repeatable Amounts	E3	Qualifier RSCH

Format: :4!c//1!a **Optional**

Field purpose: This field indicates whether the net proceeds include research fees for the transaction.

CBL usage: Flag is only to be used in a sequence E3 with settlement amount field :19A::SETT//[N]3!a15d as it indicates whether the net proceeds include research fees for the transaction.

:19A:	Accrued Interest Amount	Mandatory Subsequence Repeatable Amounts	E3	Qualifier ACRU

Format: :4!c//[N]3!a15d **Optional**

Field purpose: This field specifies the ISO currency code and the amount of interest that has been accrued in between coupon payment periods.

:19A:	Trade Amount	Mandatory Subsequence Repeatable Amounts	E3	Qualifier DEAL

Format: `:4!c//[N]3!a15d` **Optional**

Field purpose: This field specifies the ISO currency code and the total amount of the deal (the result of the computation of the deal price and the quantity of securities).

CBL usage: This field can contain 1-13 numeric characters, plus the mandatory decimal separator and 0-2 decimal positions.

:19A:	Research Fee	Mandatory Subsequence Repeatable Amounts	E3	Qualifier RSCH

Format: `:4!c//[N]3!a15d` **Optional**

Field purpose: This field specifies the ISO currency code and the charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

:19A:	Settlement Amount	Mandatory Subsequence Repeatable Amounts	E3	Qualifier SETT

Format: `:4!c//[N]3!a15d` **Mandatory**

Field purpose: This field specifies the ISO currency code and total amount of money to be paid in exchange for securities.

CBL usage: The ISO currency code used in this field must be one of the currencies accepted for settlement in CBL. This field contains 1-13 numeric characters, plus the mandatory decimal separator, plus 0-2 decimal positions.

:19A:	Special Concessions Amount	Mandatory Subsequence Repeatable Amounts	E3	Qualifier SPCN

Format: `:4!c//[N]3!a15d` **Optional**

Field purpose: This field specifies the ISO currency code and amount of drawdown or other reduction from or in addition to the deal price.

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MT542 - Deliver free (types 5F, 81, 8D)

Deliver free instructions (types 5F, 81, 8D) can be sent to instruct Clearstream Banking to deliver securities free of payment to a Clearstream Banking, Euroclear or domestic counterparty.

MT542 - Overview

The following table lists the fields in a Deliver free (DF) securities instruction via MT542.

Note: In the following table: M = Mandatory, O = Optional, CM = CBL Mandatory, C = Conditional.

	Sequence	M/O	Tag	Field name	Content/Options	Qualifier	Page
A	**Mandatory Sequence - General Information**						
		M	:16R:	Start of Block	GENL		
		M	:20C:	Sender's Reference	:4!c//16x	SEME	4–542–DF–3
		M	:23G:	Function of the Message	4!c[/4!c]	-	4–542–DF–3
		O	:99B:	Current Settlement Instruction Number	:4!c//3!n	SETT	4–542–DF–3
		O	:99B:	Total of Linked Settlement Instructions	:4!c//3!n	TOSE	4–542–DF–3
	A1	**Optional Repeatable Subsequence - Linkages**					
		M	:16R:	Start of Block	LINK		
		O	:22F:	Linkage Type Indicator	:4!c/[8c]/4!c	LINK	4–542–DF–4
		O	:13B:	Linked Message	:4!c/[8c]/30x	LINK	4–542–DF–4
		O	:20C:	Common Trade Reference	:4!c//16x	COMM	4–542–DF–4
	(1)	M	:20C:	Pool Reference	:4!c//16x	POOL	4–542–DF–4
	(2)	M	:20C:	Previous Reference	:4!c//16x	PREV	4–542–DF–4
		O	:20A:	Deal Reference	Option C or U	TRRF	4–542–DF–5
		M	:16S:	End of Block	LINK		
	End of Subsequence A1 - Linkages						
		M	:16S:	End of Block	GENL		
End of Sequence A - General Information							
B	**Mandatory Sequence - Trade Details**						
		M	:16R:	Start of Block	TRADDET		
		O	:94H:	Place of Clearing	:4!a2!a2!c[3!c]	CLEA	4–542–DF–5
		O	:94B:	Place of Trade	:4!c/[8c]/4!c[/30x]	TRAD	4–542–DF–5
		O	:94L:	Place of Clearing	:4!c//18!c2!n	CLEA	4–542–DF–5
		O	:94L:	Place of Trade	:4!c//18!c2!n	TRAD	4–542–DF–5
		M	:98a:	Settlement Date/Time	Option A, B or C	SETT	4–542–DF–6
		M	:98a:	Trade Date/Time	Option A, B or C	TRAD	4–542–DF–6
		O	:90a:	Deal Price	Option A or B	DEAL	4–542–DF–6
		M	:35B:	Identification of Financial Instrument	[ISIN1!e12!c] [4*35x]	–	4–542–DF–7
	B1	**Optional Subsequence - Financial Instrument Attributes (NOT PROCESSED)**					
		O	:22F:	Priority Indicator	:4!c/[8c]/4!c	PRIR	4–542–DF–7
		O	:22F:	Processing Indicator	:4!c/[8c]/4!c	PROC	4–542–DF–7
		O	:22F:	Trade Transaction Condition Indicator	:4!c/[8c]/4!c	TTCO	4–542–DF–8

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Sequence		M/O	Tag	Field name	Content/Options	Qualifier	Page
		O	:25D:	Matching Status	:4!c/[8c]/4!c	MTCH	4–542–DF–8
		O	:70E:	Settlement Instruction Processing Narrative	:4!c//10*35x	SPRO	4–542–DF–8
		M	:16S:	End of Block	TRADDET		
End of Sequence B - Trade Details							
C	**Mandatory Sequence - Financial Instrument/Account**						
		M	:16R:	Start of Block	FIAC		
		M	:36B:	Quantity of Financial Instrument	:4!c//4!c/15d	SETT	4–542–DF–9
		O	:70D:	Denomination Choice	:4!c//6*35x	DENC	4–542–DF–9
		O	:97a:	Cash Account	Option A or E	CASH	4–542–DF–9
		M	:97A:	Safekeeping Account	:97A::4!c//35x	SAFE	4–542–DF–9
		C	:94a:	Place of Safekeeping	Option B or F	SAFE	4–542–DF–10
		M	:16S:	End of Block	FIAC		
End of Sequence C - Financial Instrument/Account							
D	**Optional Sequence - Repo Details (NOT PROCESSED)**						
E	**Mandatory Sequence - Settlement Details**						
		M	:16R:	Start of Block	SETDET		
		O	:22F:	Beneficial Ownership Override Indicator	:4!c/[8c]/4!c	BENE	4–542–DF–10
		O	:22F:	Registration Indicator	:4!c/[8c]/4!c	REGT	4–542–DF–10
		O	:22F:	Securities Real Time Gross Settlement Override Indicator	:4!c/[8c]/4!c	RTGS	4–542–DF–10
		M	:22F:	Type of Settlement Transaction	:4!c/[8c]/4!c	SETR	4–542–DF–11
		O	:22F:	Stamp Duty Exemption Indicator	:4!c/[8c]/4!c	STAM	4–542–DF–11
		O	:22F:	Settlement Transaction Condition	:4!c/[8c]/4!c	STCO	4–542–DF–12
		O	:22F:	Party Capacity Indicator	:4!c/[8c]/4!c	TRCA	4–542–DF–12
E1	**Mandatory Repeatable Subsequence - Settlement Parties**						
		M	:16R:	Start of Block	SETPRTY		
	(1)	M	:95a:	Place of Settlement	Option C, P or Q	PSET	4–542–DF–13
	(2)	M	:95a:	Receiving Agent	Option P, Q or R	REAG	4–542–DF–13
		O	:97D:	Blockchain Address or Wallet	:4!c/[8c]/140x	BCAW	4–542–DF–13
		O	:97a:	Safekeeping Account	Option A or B	SAFE	4–542–DF–14
	(3)	O	:95a:	Buyer	Option P, Q or R	BUYR	4–542–DF–14
		O	:97a:	Safekeeping Account	Option A or B	SAFE	4–542–DF–14
		O	:70E:	Declaration Details	:4!c//10*35x	DECL	4–542–DF–15
		O	:70D:	Registration Details	:4!c//6*35x	REGI	4–542–DF–15
		O	:70C:	Party Contact Narrative	:4!c//4*35x	PACO	4–542–DF–15
		M	:16S:	End of Block	SETPRTY		
End of Subsequence E1 - Settlement Parties							
E2	**Optional Repeatable Subsequence - Cash Parties (NOT PROCESSED)**						
E3	**Optional Repeatable Subsequence - Amounts (NOT PROCESSED)**						
		M	:16S:	End of Block	SETDET		
End of Sequence E - Settlement Details							
F	**Optional Repeatable Sequence - Other Parties (NOT PROCESSED)**						

MT542 - Field specifications

MT542 contains data fields for Deliver free instructions (types 5F, 81 and 8D) as described below.

A - General Information - mandatory, non-repeatable - GENL

:20C: Sender's Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier SEME

> **Format:** `:4!c//16x`   **Mandatory**

> **CBL usage:** This field must be unique for each instruction sent to Clearstream Banking.

:23G: Function of the Message	Mandatory Sequence A Non-repeatable General Information	Qualifier -

> **Format:** `4!c[/4!c]`   **Mandatory**

> **CBL usage:** The following functions are accepted by CBL:
>
> | | |
> |---|---|
> | CANC | to be used on a cancellation request |
> | NEWM | to be used on a new instruction |
> | PREA | to be used to put a new or pending instruction on hold |
>
> **Note:** If you are putting a pending instruction on hold, field :20C::PREV// in subsequence A1 Linkages must contain the reference of the instruction to be put on hold.

:99B: Current Settlement Instruction Number	Mandatory Sequence A Non-repeatable General Information	Qualifier SETT

> **Format:** `:4!c//3!n`   **Optional**

> **Field purpose:** This field contains the sequential number of the instruction in a range of linked settlement instructions.
>
> This field must be specified when the Sender wants to indicate that this settlement instruction is linked to one or more settlement instructions.

> **CBF usage:** This field must be used for instruction linkage. If field :99B::TOSE is present, field :99B::SETT must be present.

:99B: Total of Linked Settlement Instructions	Mandatory Sequence A Non-repeatable General Information	Qualifier TOSE

> **Format:** `:4!c//3!n`   **Optional**

> **Field purpose:** This field contains the total number of settlement instructions that are linked together.

> **CBF usage:** This field must be used for instruction linkage. If field :99B::SETT is present, field :99B::TOSE must be present.
>
> **Note:** This field is not mandatory in T2S with a pair of instructions. If an already matched instruction is part of a pool, field :99B::TOSE must be multiplied by 2 for this instruction.

A1 - Linkages - optional, repeatable - LINK

The linkage subsequence is required on cancellation requests, on domestic back-to-back and repo transactions, when changing the priority or processing filter code or when confirming an instruction

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that has been in Suspense for more than 45 days. It may also be used to indicate the common reference. In all other cases, this subsequence is ignored.

:22F:	Linkage Type Indicator	Optional Subsequence	A1	Qualifier
		Repeatable		LINK
		Linkages		

Format: `:4!c/[8c]/4!c` **Optional**

Field purpose: This field specifies when the instruction is to be executed relative to a linked instruction.

CBF/LuxCSD usage: The following indicators are accepted by CBF and LuxCSD:

AFTE   Indicates that the message is to be processed after the linked message.

BEFO   Indicates that the message is to be processed before the linked message.

INFO   Indicates that the messages are linked for information purposes only.

WITH   Indicates that the message is to be processed with the linked message.

:13B:	Linked Message	Optional Subsequence	A1	Qualifier
		Repeatable		LINK
		Linkages		

Format: `:4!c/[8c]/30x` **Optional**

Field purpose: This field contains the message type number/message identifier of the message referenced in the linkage sequence.

CBF usage: This field must contain the BIC11 of the party owning the reference, if the sender is different from the reference owner of the linked reference.

:20C:	Common Trade Reference	Optional Subsequence	A1	Qualifier
		Repeatable		COMM
		Linkages		

Format: `:4!c//16x` **Optional**

CBL usage: Clients can use this optional matching criteria in their internal settlement instructions to avoid crossmatching.

This field must match when provided by both counterparties.

:20C:	Pool Reference	Optional Subsequence	A1	Qualifier
		Repeatable		POOL
		Linkages	(1)	

Format: `:4!c//16x` **Mandatory**

CBL usage: For domestic back-to-back and repo transactions, this field must be present on both instructions and must contain the same unique pool reference.

:20C:	Previous Reference	Optional Subsequence Repeatable Linkages	A1 (2)	Qualifier PREV

Format: :4!c//16x **Mandatory**

CBL usage: This field must contain the reference of the original instruction to be cancelled, modified, put on hold or release (if pending) or confirmed.

CBF/LuxCSD usage: This field must contain the reference of the original instruction to be cancelled.

:20A:	Deal Reference	Mandatory Subsequence Repeatable Linkages	A1	Qualifier TRRF

Format: ::20C::4!c//16x :20U::4!c//52x **Mandatory**

Usage: This field contains the deal reference as received in the original instruction.

B - Trade Details - mandatory, non-repeatable - TRADDET

:94H:	Place of Clearing	Mandatory Sequence Non-repeatable Trade Details	B	Qualifier CLEA

Format: :4!a2!a2!c[3!c] **Optional**

Field purpose: Place at which the trade is cleared

:94B:	Place of Trade	Mandatory Sequence Non-repeatable Trade Details	B	Qualifier TRAD

Format: :4!c/[8c]/4!c[/30x] **Optional**

Usage: If present, this field must contain one of the following indicators:

EXCH	Stock exchange
OTCO	Over the counter
PRIM	Primary market
SECM	Secondary market
VARI	Various

:94L:	Place of Clearing	Mandatory Sequence Non-repeatable Trade Details	B	Qualifier CLEA

Format: 4!c//18!c2!n **Optional**

CBL usage: Clients can input up to two places of clearing. Field must not be present more than twice in the sequence.

:94L:	Place of Trade	Mandatory Sequence Non-repeatable Trade Details	B	Qualifier TRAD

Format: :4!c//18!c2!n **Optional**

CBL usage: Clients can input up to two places of trade. Field must not be present more than twice in the sequence.

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:98a:	Settlement Date/Time	Mandatory Sequence B Non-repeatable Trade Details	Qualifier SETT

Format: :98A::4!c//8!n   :98C::4!c//8!n6!n   **Mandatory**

CBL usage: CBL accepts both option A and option C but ignores the time for the purpose of matching and settlement. CBL accepts dates within the following range from the date the instruction is sent:

    364 calendar days after the settlement date
    400 calendar days before the settlement date

:98a:	Trade Date/Time	Mandatory Sequence B Non-repeatable Trade Details	Qualifier TRAD

Format: :98A::4!c//8!n   :98C::4!c//8!n6!n   **Mandatory**

Usage: If present, this field must be prior to or equal to the settlement date. Clearstream accepts both option A and option C but ignores the time for the purpose of matching and settlement.

:90a:	Deal Price	Mandatory Sequence B Non-repeatable Trade Details	Qualifier DEAL

Format: :90A::4!c//4!c/[N]15d   :90B::4!c//4!c/3!a15d   **CBL Conditional**

CBL usage: For instructions with a Euroclear counterparty, the deal price can be supplied only if the trade date in field :98a: is also present.

Option A must be used when the price is represented as a percentage and option B when the price is represented as an actual amount.

The format must be 1-8 numeric characters followed by the mandatory decimal separator, followed by 0-6 decimal positions.

The sign "N" can only be present in option A if the Percentage Type Code is YIEL, and must be present when the price is negative. It cannot be present if the price is zero.

Examples: :90A::DEAL//PRCT/99,123456   :90B::DEAL//ACTU/EUR12345678,

Usage: In option A, Percentage Type Code with the following codes:

DISC	Discount price expressed as the number of percentage points below par, for example, a discount price of 2% equals a price of 98 when par is 100.
NEGA	Negative Actual Amount. Price must be interpreted as a negative amount of currency per unit or per share.
PRCT	Percentage price expressed as a percentage of par.
PREM	Premium price expressed as the number of percentage points above par, for example, a premium price of 2% equals a price of 102 when par is 100.
YIEL	Yield Price expressed as a yield.

In option B, Amount Type Code must contain one of the following codes:

ACTU	Actual Amount Price expressed as an amount of currency per unit or per share.
DISC	Discount Price expressed as a discount amount.
NEGA	Negative Actual Amount. Price must be interpreted as a negative amount of currency per unit or per share.
PREM	Premium Price expressed as a premium.

:35B:	Identification of Financial Instrument	Mandatory Sequence B Non-repeatable Trade Details	Qualifier –

Format: [ISIN1!e12!c]   **Mandatory**
[4*35x]

Field purpose: This field is mandatory for all securities instructions and specifies the financial instrument to which the instruction applies.

CBL usage: Clients must use either the ISIN or the Common Code of the financial instrument.

If the ISIN is used: Subfield 1 must contain the code word "ISIN" followed by the ISIN. Subfield 2 is optional. If present, CBL ignores it for the purpose of processing the instruction.

Field :94a: must also be present for securities listed on other than the home market (see "" on page 4-2).

Examples: :35B:ISIN XS0026044626   :35B:ISIN CA683078BR91
ONTARIO HYDRO 12,50 82-2002

If the Common Code is used: Subfield 1 must not be used. Subfield 2 must contain "/XS/", followed by the Common Code of 7-9 numeric characters on the first line. CBL ignores any further information in this subfield.

Examples: :35B:/XS/009662713   :35B:/XS/9662713

:22F:	Priority Indicator	Mandatory Sequence B Non-repeatable Trade Details (resumed after B1)	Qualifier PRIR

Format: :4!c/[8c]/4!c   **Optional**

Field purpose: This field specifies the priority the client wants to attach to the instruction.

CBL usage: This field must contain one of the following values:

    0001   High Priority
    0002   Normal Priority

If this field is not present, CBL applies the default value "Normal priority".

CBF usage: This field must contain one of the following values:

    0003   High Priority
    0004   Normal Priority

If this field is not present, CBF applies the default value for Normal priority.

:22F:	Processing Indicator	Mandatory Sequence B Non-repeatable Trade Details	Qualifier PROC

Format: :4!c/[8c]/4!c   **Optional**

Field purpose: This field specifies additional information relative to the processing of the trade.

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:22F:	Trade Transaction Condition Indicator	Mandatory Sequence	B	Qualifier
		Non-repeatable		TTCO
		Trade Details		
		(resumed after B1)		

Format: `:4!c/[8c]/4!c` **Optional**

CBL usage: This field can contain the following indicators:

GTDL   to indicate whether the trade is executed with Guaranteed Delivery.

CCPN   to indicate trade is cum coupon. Additional matching field in T2S and ignored in all other cases.

XCPN   to indicate trade is ex coupon. Additional matching field in T2S and ignored in all other cases.

:25D:	Matching Status	Mandatory Sequence	B	Qualifier
		Non-repeatable		MTCH
		Trade Details		

Format: `:4!c/[8c]/4!c` **Optional**

Field purpose: This field provides the matching status of the instruction at the time the settlement instruction was sent.

CBF usage: When used with the code MACH, this field indicates that this instruction has been matched. Delivery and receipt instructions are sent together for settlement to T2S.

:70E:	Settlement Instruction Processing Narrative	Mandatory Sequence	B	Qualifier
		Non-repeatable		SPRO
		Trade Details		
		(resumed after B1)		

Format: `:4!c//10*35x` **Optional**

CBL/LuxCSD usage: The following code words can be used in this field:

/ADDNRTG/	To add or change the optional settlement flag of a previously sent instruction to exclude the instruction from the optional settlement period.
/ADDPRTY/	To add or change the priority of a previously sent instruction. The new priority is indicated in field :22F: (Priority Indicator).
/ADDYRTG/	To add or change the optional settlement flag of a previously sent instruction to include the instruction in the optional settlement period.
/CONFIRM/	To confirm an instruction in Suspense (after receiving a cancellation or confirmation request for items held in Suspense for 45 days since the requested settlement date).
/HOLD/	To put on hold a pending instruction. This code word must be used for this effect when :23:NEWM is used in sequence A General Information. If you are putting a pending instruction on hold, field :20C::PREV// in subsequence A1 Linkages must contain the reference of the instruction to be put on hold.
/RELEASE/	To release a new or pending instruction. This code word must be used for this effect when :23:NEWM is used in sequence A General Information and field :20C::PREV// in subsequence A1 Linkages must contain the reference of the instruction to be released.
/TAX/	Followed by the tax identification number (TIN), to identify instructions related to exempt omnibus beneficial owner accounts and to securities subject to the withholding tax system applicable as of 1 January 1997. If present, it must be in the first line of the narrative.

This field may be required for some domestic links. For details specific to each country, please refer to the Market Guide.

Example: `:70E::SPRO///ADDNRTG/`

C - Financial Instrument/Account - mandatory, non-repeatable - FIAC

| :36B: | Quantity of Financial Instrument to be Settled | Mandatory Sequence C Non-repeatable Financial Instrument/Account | Qualifier SETT |

Format: `:4!c//4!c/15d`   **Mandatory**

Field purpose: This field specifies the nominal value for bonds and the number of units for shares, rights, warrants and gold.

CBL usage: Subfield 2 must contain one of the following code words as indicated:

     FAMT   for bonds
     UNIT   for shares, warrants, rights and gold.

Subfield 3 must contain 1-13 numeric characters (**not** 15), plus the decimal comma.

| :70D: | Denomination Choice | Mandatory Sequence C Non-repeatable Financial Instrument/Account | Qualifier DENC |

Format: `:4!c//6*35x`   **Optional**

Field purpose: This field specifies the denominations to be delivered.

CBL usage: This field can be used on domestic deliveries only. Each requested denomination is represented by a sequence of two components separated by a plus sign (+) in the following format:

     `5n+11n`

where 5n is the number of items and 11n is the nominal value.

Up to twelve denominations can be listed in the six lines available. Where more than one denomination is listed on one line, a colon (:) is used as a separator.

The full expression of a denomination ("5n+11n") must be unbroken on the same line and must not be split over two lines. A separator (:) is not required at a line break.

Examples: `:70D::DENC//4+10000:10+1000`   `:70D::DENC//4+10000`
                                                           `10+1000`

| :97a: | Cash Account | Mandatory Sequence C Non-repeatable Financial Instrument/Account | Qualifier CASH |

Format: `:97A::4!c//35x`   `:97E::4!c//34x` **Optional**

Field purpose: This field indicates the account in which cash is maintained.

CBF usage: The 34-digit Dedicated Cash Account (DCA) can be used.

| :97A: | Safekeeping Account | Mandatory Sequence C Non-repeatable Financial Instrument/Account | Qualifier SAFE |

Format: `:97A::4!c//35x`   **Mandatory**

Field purpose: This field specifies the client account that is to be used to execute the instruction.

CBL usage: Option A must be used, with your five-digit CBL account number.

CBF usage: Option A must be used with your eight-digit CBF account number.

Clearing and settlement instructions

:94a:	**Place of Safekeeping**	**Mandatory Sequence** **C** **Non-repeatable** **Financial Instrument/Account**	**Qualifier** SAFE

Format: :94F::4!c//4!c/4!a2!a2!a[3!c]   **Conditional**

CBL usage: This field must be present when an ISIN is used in field :35B: for a security listed on other than the home market (see "" on page 4-2). This field is not required when a Common Code is used in field :35B:.

E - Settlement Details - mandatory, non-repeatable - SETDET

:22F:	**Beneficial Ownership Override Indicator**	**Mandatory Sequence** **E** **Non-repeatable** **Settlement Details**	**Qualifier** BENE

Format: :4!c/[8c]/4!c   **Optional**

CBL usage: Transactions are, by default, considered to entail a change in beneficial ownership. If there is no change in beneficial ownership, this field must contain the code word "NBEN".

This field is required on some domestic markets. For details specific to each country, please refer to the Market Guide.

:22F:	**Registration Indicator**	**Mandatory Sequence** **E** **Non-repeatable** **Settlement Details**	**Qualifier** REGT

Format: :4!c/[8c]/4!c   **Optional**

Indicators: NREG   hold the securities in street name
                  YREG   register the securities on receipt

CBL usage: If present, this field indicates whether or not the securities are to be registered on receipt.

This field is required on some domestic markets. For details specific to each country, please refer to the Market Guide.

:22F:	**Real Time Gross Settlement Override Indicator**	**Mandatory Sequence** **E** **Non-repeatable** **Settlement Details**	**Qualifier** RTGS

Format: :4!c/[8c]/4!c   **Optional**

Indicators: NRTG   transaction is for settlement in the mandatory settlement period only
                  YRTG   transaction is eligible for mandatory and optional settlement periods

CBL usage: This field can contain one of the above indicators and is validated for internal CBL and Bridge transactions.

This field is required on some domestic markets. For details specific to each country, please refer to the Market Guide.

:22F:	Type of Settlement Transaction	Mandatory Sequence E Non-repeatable Settlement Details	Qualifier SETR

Format: `:4!c/[8c]/4!c` **Mandatory**

Field purpose: This field specifies the type of settlement transaction.

Usage: For a transaction that relates to a buy-in following a delivery transaction failure, this field must contain BYIY.

For transactions resulting from a market or reverse market claim, this field must contain CLAI. This code indicates that the instruction is generated by Clearstream on behalf of the client.

For a cash movement resulting from a change in traded interest pursuant to a coupon rather than adjustment, this field must contain INTT.

For the redemption leg of an investment fund switch settlement instruction, this field must contain SWIF.

For the subscription leg of an investment fund switch settlement instruction, this field must contain SWIT.

CBL usage: For domestic back-to-back transactions, this field must contain the code word "TURN".

For investment fund subscription settlement instructions, this field must contain SUBS.

For investment fund redemption settlement instructions, this field must contain REDM.

On internal and Bridge instructions all other transaction types are accepted but ignored for processing.

On domestic instructions all other transaction types are accepted and on some markets specific indicators are required, please refer to the Market Guide for more details.

:22F:	Stamp Duty Exemption Indicator	Mandatory Sequence E Non-repeatable Settlement Details	Qualifier STAM

Format: `:4!c/[8c]/4!c` **Optional**

CBL usage: This field is required on some domestic markets to indicate the stamp duty status to be applied. For details specific to each country, please refer to the Market Guide.

Clearing and settlement instructions

:22F:	Settlement Transaction Condition	Mandatory Sequence E Non-repeatable Settlement Details	Qualifier STCO

Format: :4!c/[8c]/4!c   **Optional**

Usage: This field is required in the cases indicated by the following code words:

BPSS REGL/BSSP	to indicate the instruction was created as a result of a partial successful buy-in
COEX/PARC	to flag against payment instruction for partial settlement with cash threshold.
COEX/PARQ	to flag T2S instruction for partial settlement with quantity threshold.
NOMC	to opt-out of market claims and transformations. Additional matching field in T2S and ignored in all other cases.
NPAR	to exclude T2S instruction from partial settlement. Ignored in all other cases.
PART	to indicate that partial settlement is allowed.
TRAN	to indicate that the transaction is from a transformation.

CBL usage: This field is required in the cases indicated by the following code words:

CEDE/IREL	to flag a domestic transaction for immediate release.
PHYS	for physical domestic transactions. For details specific to each country, please refer to the Market Guide.

CBF/LuxCSD usage: This field is required in the case indicated by the following code words:

COEX/ADEA	to accept after the regular settlement deadline.
COEX/PRCY	to flag only if T2S counterleg is put on Party Hold.
NACT	to indicate that the transaction is not for accounting.

:22F:	Party Capacity Indicator	Mandatory Sequence E Non-repeatable Settlement Details	Qualifier TRCA

Format: :4!c/[8c]/4!c   **Optional**

Field purpose: This field is used to specify the client's role in the transaction.

CBL usage: If present, this field must contain one of the following code words:

CUST	The client is acting as Custodian.
SAGE	The client is acting as Agent.
SPRI	The client is acting as Principal.

E1 - Settlement Parties - mandatory, repeatable - SETPRTY

The Settlement Parties subsequence is used for different purposes and can be present more than once in the same message. The fields and qualifiers will vary depending on the party, as described below.

The EI - Settlement Parties subsequence has three possible repetitions, as follows:

1. To provide details of the place of settlement. (:95a:)

2. To provide details of the receiving agent. (:95a:, :97a:)

3. To provide details of the buyer. (:95a:, :97a:)

:95a:	Place of Settlement	Mandatory Subsequence Repeatable Settlement Parties	E1 (1)	Qualifier PSET

Format: `:95P::4!c//4!a2!a2!c[3!c]` **Mandatory**

Field purpose: This field specifies the Place of Settlement.

CBL usage: For instructions with another CBL participant, this field must contain "CEDELULL[XXX]".

For instructions with a Euroclear participant, this field must contain "MGTCBEBEECL" or "MGTCBEBE[XXX]".

For instructions with a domestic counterparty, please refer to the Market Guide.

All other fields in the sequence are ignored.

:95a:	Receiving Agent	Mandatory Subsequence Repeatable Settlement Parties	E1 (2)	Qualifier REAG

Format: `:95P::4!c//4!a2!a2!c[3!c]`   `:95Q::4!c//4*35x`   `:95R::4!c/8c/34x` **Mandatory**

Field purpose: This field specifies the Receiving Agent.

CBL usage: For Internal and Bridge instructions, this field must contain one of the following:

- Option P with your counterparty's BIC; or
- Option Q with your counterparty's name; or
- Option R with one of the following:
  - For instructions with another CBL participant: your counterparty's CBL account with Data Source Scheme "CEDE".
  - For instructions with a Euroclear participant: your counterparty's Euroclear account with Data Source Scheme "ECLR".

For instructions with a domestic counterparty, please refer to the Market Guide.

CBF usage: If option R is used, this field must contain your counterparty's CBF account with Data Source Scheme "DAKV".

:97D:	Blockchain Address or Wallet	Mandatory Subsequence Repeatable Settlement Parties	E1 (2)	Qualifier BCAW

Format: `:97D::4!c/[8c]/140x` **Optional**

Field purpose: This field specifies the Blockchain address or Wallet where the digital assets are maintained (This is the equivalent of safekeeping account for digital assets).

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:97a:	Safekeeping Account	Mandatory Subsequence Repeatable Settlement Parties	E1 (2)	Qualifier SAFE

Format: `:97A::4!c//35x`   **Optional**

Field purpose: This field specifies the Receiving Agent's account with the Place of Settlement specified in field :95a: (Place of Settlement).

CBL usage: Option A must be used. For Internal and Bridge instructions, the content of this field depends on the content of field :95a: (Receiving Agent), as follows:

- If field :95a: contains your counterparty's BIC (option P) or name (option Q), this field must contain your counterparty's CBL or Euroclear account.
- If field :95a: contains your counterparty's CBL or Euroclear account (option R), this field is ignored.

For instructions with a domestic counterparty, please refer to the Market Guide.

All other fields in the sequence are ignored.

CBF usage: This field can be used if field :95P::REAG is present.

:95a:	Buyer	Mandatory Subsequence Repeatable Settlement Parties	E1 (3)	Qualifier BUYR

Format: `:95P::4!c//4!a2!a2!c[3!c]`   `:95Q::4!c//4*35x`   `:95R::4!c/8c/34x`

                                                     Optional

Field purpose: This field can specify the Buyer.

CBL usage: For instructions with another CBL participant or with a Euroclear participant, this field can contain the beneficiary institution if other than your counterparty.

For instructions with a domestic counterparty, please refer to the Market Guide.

:97a:	Safekeeping Account	Mandatory Subsequence Repeatable Settlement Parties	E1 (3)	Qualifier SAFE

Format: `:97A::4!c//35x`   **Optional**

Field purpose: This field specifies the Buyer's account with the Receiving Agent specified in field :95a: (Receiving Agent).

CBL usage: Option A must be used. For Internal and Bridge instructions, this field is optional.

For instructions with a domestic counterparty, please refer to the Market Guide.

All other fields in the sequence are ignored.

:70E:	**Declaration Details**	**Mandatory Subsequence** E1 **Repeatable** **Settlement Parties**	**Qualifier** DECL

Format: `:4!c//10*35x` **Optional**

Field purpose: This field is used to specify the declaration details in relation to a party.

CBF usage: CBF uses this free text field to exchange information specific to CASCADE for which Swift does not provide any fields of its own.

CBF has defined codes (label names) for the structure of the free text field. Their use depends on the type of message in question.

:70D:	**Registration Details**	**Mandatory Subsequence** E1 **Repeatable** **Settlement Parties**	**Qualifier** REGI

Format: `:4!c//6*35x` **Optional**

CBL usage: This field may be required in some domestic markets to indicate registration details. For details specific to each country, please refer to the Market Guide.

:70C:	**Party Contact Narrative**	**Mandatory Subsequence** E1 **Repeatable** **Settlement Parties**	**Qualifier** PACO

Format: `:4!c//4*35x` **Optional**

CBL usage: This field may contain additional information to be conveyed to the counterparty.

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MT542 - Transfer securities free (type 31)

The Transfer securities free instruction (type 31) can be used to execute a free of payment transfer of securities between CBL accounts. It is sent by the delivering party and does not require a matching corresponding instruction from the beneficiary.

The use of this instruction type is recommended for transfers of securities **between clients' own accounts only**, although it can also be used to transfer securities to a Euroclear account.

To execute free of payment transfers to internal or bridge counterparties, clients are advised to use matching instructions submitted by the beneficiary and the delivering party respectively.

MT542 - Overview

The following table lists the fields in a Transfer securities free (type 31) instruction via MT542.

Note: In the following table: M = Mandatory, O = Optional, CM = CBL Mandatory, C = Conditional.

	Sequence	M/O	Tag	Field name	Content/Options	Qualifier	Page
A	**Mandatory Sequence - General Information**						
		M	:16R:	Start of Block	GENL		
		M	:20C:	Sender's Reference	:4!c//16x	SEME	4–542–31–3
		M	:23G:	Function of the Message	4!c[/4!c]	–	4–542–31–3
	A1 Optional Repeatable Subsequence - Linkages						
		M	:16R:	Start of Block	LINK		
		O	:20C:	Common Trade Reference	:4!c//16x	COMM	4–542–31–3
		M	:20C:	Previous Reference	:4!c//16x	PREV	4–542–31–3
		O	:20A:	Deal Reference	Option C or U	TRRF	4–542–31–3
		M	:16S:	End of Block	LINK		
	End of Subsequence A1 - Linkages						
		M	:16S:	End of Block	GENL		
End of Sequence A - General Information							
B	**Mandatory Sequence - Trade Details**						
		M	:16R:	Start of Block	TRADDET		
		O	:94H:	Place of Clearing	:4!a2!a2!c[3!c]	CLEA	4–542–31–4
		O	:94B:	Place of Trade	:4!c/[8c]/4!c[/30x]	TRAD	4–542–31–4
		M	:94L:	Place of Clearing	:4!c//18c2!n	CLEA	4–542–31–4
		M	:94L:	Place of Trade	:4!c//18c2!n	TRAD	4–542–31–4
		M	:98a:	Settlement Date/Time	Option A, B or C	SETT	4–542–31–4
		M	:98a:	Trade Date/Time	Option A, B or C	TRAD	4–542–31–4
		O	:90a:	Deal Price	Option A or B	DEAL	4–542–31–5
		M	:35B:	Identification of Financial Instrument	[ISIN1!e12!c][4*35x]	–	4–542–31–5
	B1 Optional Subsequence - Financial Instrument Attributes (NOT PROCESSED)						
		O	:22F:	Priority Indicator	:4!c/[8c]/4!c	PRIR	4–542–31–5
		O	:22F:	Processing Indicator	:4!c/[8c]/4!c	PROC	4–542–31–6

Clearing and settlement instructions

Sequence	M/O	Tag	Field name	Content/Options	Qualifier	Page
	O	:22F:	Trade Transaction Condition Indicator	:4!c/[8c]/4!c	TTCO	4–542–31–6
	O	:70E:	Settlement Instruction Processing Narrative	:4!c//10*35x	SPRO	4–542–31–7
	M	:16S:	End of Block	TRADDET		
End of Sequence B - Trade Details						
C Mandatory Sequence - Financial Instrument/Account						
	M	:16R:	Start of Block	FIAC		
	M	:36B:	Quantity of Financial Instrument	:4!c//4!c/15d	SETT	4–542–31–8
	M	:97A:	Safekeeping Account	:97A::4!c//35x	SAFE	4–542–31–8
	C	:94a:	Place of Safekeeping	Option B or F	SAFE	4–542–31–8
	M	:16S:	End of Block	FIAC		
End of Sequence C - Financial Instrument/Account						
D Optional Sequence - Repo Details (NOT PROCESSED)						
E Mandatory Sequence - Settlement Details						
	M	:16R:	Start of Block	SETDET		
	O	:22F:	Securities Real Time Gross Settlement Override Indicator	:4!c/[8c]/4!c	RTGS	4–542–31–8
	M	:22F:	Type of Settlement Transaction	:4!c/[8c]/4!c	SETR	4–542–31–8
	M	:22F:	Settlement Transaction Condition	:4!c/[8c]/4!c	STCO	4–542–31–9
	O	:22F:	Party Capacity Indicator	:4!c/[8c]/4!c	TRCA	4–542–31–9
E1 Mandatory Repeatable Subsequence - Settlement Parties						
	M	:16R:	Start of Block	SETPRTY		
(1)	M	:95a:	Place of Settlement	Option P only	PSET	4–542–31–9
(2)	M	:95a:	Receiving Agent	Option P, Q or R	REAG	4–542–31–10
	O	:97D:	Blockchain Address or Wallet	:4!c/[8c]/140x	BCAW	4–542–31–10
	O	:97a:	Safekeeping Account	Option A or B	SAFE	4–542–31–10
	O	:70C:	Party Contact Narrative	:4!c//4*35x	PACO	4–542–31–10
	M	:16S:	End of Block	SETPRTY		
End of Subsequence E1 - Settlement Parties						
E2 Optional Repeatable Subsequence - Cash Parties (NOT PROCESSED)						
E3 Optional Repeatable Subsequence - Amounts (NOT PROCESSED)						
	M	:16S:	End of Block	SETDET		
End of Sequence E - Settlement Details						
F Optional Repeatable Sequence - Other Parties (NOT PROCESSED)						

MT542 - Field specifications

MT542 contains data fields for Transfer securities free (between client accounts) instructions (type 31) as described below.

A - General Information - mandatory, non-repeatable - GENL

:20C:	Sender's Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier SEME

Format: :4!c//16x   **Mandatory**

CBL usage: This field must be unique for each instruction sent to Clearstream Banking.

:23G:	Function of the Message	Mandatory Sequence A Non-repeatable General Information	Qualifier -

Format: 4!c[/4!c]   **Mandatory**

CBL usage: The following functions are accepted by CBL:

CANC	to be used on a cancellation request
NEWM	to be used on a new instruction
PREA	to be used to put a new or pending instruction on hold

Note: If you are putting a pending instruction on hold, field :20C::PREV// in subsequence A1 Linkages must contain the reference of the instruction to be put on hold.

A1 - Linkages - optional, repeatable - LINK

The linkage subsequence is required on cancellation requests, when changing the priority or processing filter code or when confirming an instruction that has been in Suspense for more than 45 days. In all other cases, this subsequence is ignored.

:20C:	Common Trade Reference	Optional Subsequence A1 Repeatable Linkages	Qualifier COMM

Format: :4!c//16x   **Optional**

CBL usage: This optional matching field for internal settlement instructions must match when provided by both counterparties. Clients can use this optional matching criteria to avoid cross-matching.

:20C:	Previous Reference	Optional Subsequence A1 Repeatable Linkages	Qualifier PREV

Format: :4!c//16x   **Mandatory**

CBL usage: This field must contain the reference of the original instruction to be cancelled, modified, put on hold or release (if pending) or confirmed.

:20A:	Deal Reference	Mandatory Subsequence A1 Repeatable Linkages	Qualifier TRRF

Format: ::20C::4!c//16x :20U::4!c//52x   **Mandatory**

Usage: This field contains the deal reference as received in the original instruction.

Clearing and settlement instructions

B - Trade Details - mandatory, non-repeatable - TRADDET

:94H:	Place of Clearing	Mandatory Sequence B Non-repeatable Trade Details	Qualifier CLEA

Format: :4!a2!a2!c[3!c]   **Optional**

Field purpose: Place at which the trade is cleared

:94B:	Place of Trade	Mandatory Sequence B Non-repeatable Trade Details	Qualifier TRAD

Format: :4!c/[8c]/4!c[/30x]   **Optional**

Usage: If present, this field must contain one of the following indicators:

EXCH	Stock exchange
OTCO	Over the counter
PRIM	Primary market
SECM	Secondary market
VARI	Various

:94L:	Place of Clearing	Mandatory Sequence B Non-repeatable Trade Details	Qualifier CLEA

Format: 4!c//18!c2!n   **Optional**

CBL usage: Clients can input up to two places of clearing. Field must not be present more than twice in the sequence.

:94L:	Place of Trade	Mandatory Sequence B Non-repeatable Trade Details	Qualifier TRAD

Format: :4!c//18!c2!n   **Optional**

CBL usage: Clients can input up to two places of trade. Field must not be present more than twice in the sequence.

:98a:	Settlement Date/Time	Mandatory Sequence B Non-repeatable Trade Details	Qualifier SETT

Format: :98A::4!c//8!n   :98C::4!c//8!n6!n   **Mandatory**

CBL usage: CBL accepts both option A and option C but ignores the time for the purpose of settlement. CBL accepts dates within the following range from the date the instruction is sent:

364 calendar days after the settlement date
400 calendar days before the settlement date

:98a:	Trade Date/Time	Mandatory Sequence B Non-repeatable Trade Details	Qualifier TRAD

Format: :98A::4!c//8!n   :98C::4!c//8!n6!n   **Mandatory**

Usage: If present, this field must be prior to or equal to the settlement date. Clearstream accepts both option A and option C but ignores the time for the purpose of settlement.

:90a:	Deal Price	Mandatory Sequence B Non-repeatable Trade Details	Qualifier DEAL

Format: `:90A::4!c//4!c/[N]15d`   `:90B::4!c//4!c/3!a15d`   **CBL**   **Conditional**

CBL usage: For instructions with a Euroclear counterparty, the deal price can be supplied only if the trade date in field :98a: is also present.

Option A must be used when the price is represented as a percentage and option B when the price is represented as an actual amount. The format must be 1-8 numeric characters followed by the mandatory decimal separator, followed by 0-6 decimal positions.

The sign "N" can only be present in option A if the Percentage Type Code is YIEL, and must be present when the price is negative. It cannot be present if the price is zero.

Examples: `:90A::DEAL//PRCT/99,123456`   `:90B::DEAL//ACTU/EUR12345678,`

Usage: In option A, Percentage Type Code with the following codes:

DISC	Discount price expressed as the number of percentage points below par, for example, a discount price of 2% equals a price of 98 when par is 100.
NEGA	Negative Actual Amount. Price must be interpreted as a negative amount of currency per unit or per share.
PRCT	Percentage price expressed as a percentage of par.
PREM	Premium price expressed as the number of percentage points above par, for example, a premium price of 2% equals a price of 102 when par is 100.
YIEL	Yield Price expressed as a yield.

In option B, Amount Type Code must contain one of the following codes:

ACTU	Actual Amount Price expressed as an amount of currency per unit or per share.
DISC	Discount Price expressed as a discount amount.
NEGA	Negative Actual Amount. Price must be interpreted as a negative amount of currency per unit or per share.
PREM	Premium Price expressed as a premium.

:35B:	Identification of Financial Instrument	Mandatory Sequence B Non-repeatable Trade Details	Qualifier –

Format: `[ISIN1!e12!c]`   **Mandatory**
               `[4*35x]`

Field purpose: This field is mandatory for all securities instructions and specifies the financial instrument to which the instruction applies.

CBL usage: Clients must use either the ISIN or the Common Code of the financial instrument.

If the ISIN is used: Subfield 1 must contain the code word "ISIN" followed by the ISIN.

Subfield 2 is optional. If present, CBL ignores it for the purpose of processing the instruction.

Field :94a: must also be present for securities listed on other than the home market (see "" on page 4-2).

Examples: `:35B:ISIN XS0026044626`   `:35B:ISIN CA683078BR91`
                                         `ONTARIO HYDRO 12,50 82-2002`

Clearing and settlement instructions

If the Common Code is used: Subfield 1 must not be used.

Subfield 2 must contain "/XS/", followed by the Common Code of 7-9 numeric characters on the first line. CBL ignores any further information in this subfield.

Examples: `:35B:/XS/009662713    :35B:/XS/9662713`

:22F:	Priority Indicator	**Mandatory Sequence** **B** **Non-repeatable** **Trade Details**	**Qualifier** PRIR

Format: `:4!c/[8c]/4!c`   **Optional**

Field purpose: This field specifies the priority the client wants to attach to the instruction.

CBL usage: This field must contain one of the following values:

0001	High Priority
0002	Normal Priority

If this field is not present, CBL applies the default value "Normal priority".

:22F:	Processing Indicator	**Mandatory Sequence** **B** **Non-repeatable** **Trade Details**	**Qualifier** PROC

Format: `:4!c/[8c]/4!c`   **Optional**

Field purpose: This field specifies additional information relative to the processing of the trade.

:22F:	Trade Transaction Condition Indicator	**Mandatory Sequence** **B** **Non-repeatable** **Trade Details**	**Qualifier** TTCO

Format: `:4!c/[8c]/4!c`   **Optional**

CBL usage: This field can contain the following indicators:

GTDL	to indicate whether the trade is executed with Guaranteed Delivery.
CCPN	to indicate trade is cum coupon. Additional matching field in T2S and ignored in all other cases.
XCPN	to indicate trade is ex coupon. Additional matching field in T2S and ignored in all other cases.

:70E:	Settlement Instruction Processing Narrative	Mandatory Sequence B Non-repeatable Trade Details	Qualifier SPRO

Format: `:4!c//10*35x`   **Optional**

CBL/LuxCSD usage: The following code words can be used in this field:

/ADDNRTG/	To add or change the optional settlement flag of a previously sent instruction to exclude the instruction from the optional settlement period.
/ADDPRTY/	To add or change the priority of a previously sent instruction. The new priority is indicated in field :22F: (Priority Indicator).
/ADDYRTG/	To add or change the optional settlement flag of a previously sent instruction to include the instruction in the optional settlement period.
/CONFIRM/	To confirm an instruction in Suspense (after receiving a cancellation or confirmation request for items held in Suspense for 45 days since the requested settlement date).
/HOLD/	To put on hold a pending instruction. This code word must be used for this effect when :23:NEWM is used in sequence A General Information. If you are putting a pending instruction on hold, field :20C::PREV// in subsequence A1 Linkages must contain the reference of the instruction to be put on hold.
/RELEASE/	To release a new or pending instruction. This code word must be used for this effect when :23:NEWM is used in sequence A General Information and field :20C::PREV// in subsequence A1 Linkages must contain the reference of the instruction to be released.
/TAX/	Followed by the tax identification number (TIN), to identify instructions related to exempt omnibus beneficial owner accounts and to securities subject to the withholding tax system applicable as of 1 January 1997. If present, it must be in the first line of the narrative.

Example: `:70E::SPRO///ADDNRTG/`

Clearing and settlement instructions

C - Financial Instrument/Account - mandatory, non-repeatable - FIAC

:36B:	Quantity of Financial Instrument to be Settled

Mandatory Sequence	C
Non-repeatable	
Financial Instrument/Account	

Qualifier
SETT

Format: `:4!c//4!c/15d` **Mandatory**

Field purpose: This field specifies the nominal value for bonds and the number of units for shares, rights, warrants and gold.

CBL usage: Subfield 2 must contain one of the following code words as indicated:

FAMT	for bonds
UNIT	for shares, warrants, rights and gold.

Subfield 3 must contain 1-13 numeric characters (**not** 15), plus the decimal comma.

:97A:	Safekeeping Account

Mandatory Sequence	C
Non-repeatable	
Financial Instrument/Account	

Qualifier
SAFE

Format: `:97A::4!c//35x` **Mandatory**

Field purpose: This field specifies the client 's account with CBL that is to be used to execute the instruction.

CBL usage: Option A must be used, with your five-digit CBL account number.

:94a:	Place of Safekeeping

Mandatory Sequence	C
Non-repeatable	
Financial Instrument/Account	

Qualifier
SAFE

Format: `:94F::4!c//4!c/4!a2!a2!a[3!c]` **Conditional**

CBL usage: This field must be present when an ISIN is used in field :35B: for a security listed on other than the home market (see "" on page 4-2). This field is not required when a Common Code is used in field :35B:.

E - Settlement Details - mandatory, non-repeatable - SETDET

:22F:	Real Time Gross Settlement Override Indicator

Mandatory Sequence	E
Non-repeatable	
Settlement Details	

Qualifier
RTGS

Format: `:4!c/[8c]/4!c` **Optional**

Indicators:

NRTG	Transaction is for settlement in the mandatory settlement period only
YRTG	Transaction is eligible for mandatory and optional settlement periods

CBL usage: This field can contain one of the above indicators and is valid for internal CBL and Bridge transactions.

:22F:	Type of Settlement Transaction

Mandatory Sequence	E
Non-repeatable	
Settlement Details	

Qualifier
SETR

Format: `:4!c/[8c]/4!c` **Mandatory**

Field purpose: This field specifies the type of settlement instruction.

CBL usage: For own account transfer instructions, this field can contain any of the indicator code words that are valid with this qualifier.

:22F:	Settlement Transaction Condition	Mandatory Sequence E Non-repeatable Settlement Details	Qualifier STCO

Format: `:4!c/[8c]/4!c` **Mandatory**

Field purpose: This field is used to indicate that the delivery instruction does not require a matching receipt instruction.

CBL usage: The code word DLWM is used for own account transfer instructions.

CBF/LuxCSD usage: The code word NACT is used to indicate that the transaction is not for accounting.

:22F:	Party Capacity Indicator	Mandatory Sequence E Non-repeatable Settlement Details	Qualifier TRCA

Format: `:4!c/[8c]/4!c` **Optional**

Field purpose: This field is used to specify the client's role in the transaction.

CBL usage: If present, this field must contain one of the following code words:

CUST	The client is acting as Custodian.
SAGE	The client is acting as Agent.
SPRI	The client is acting as Principal.

E1 - Settlement Parties - mandatory, repeatable - SETPRTY

The Settlement Parties subsequence is used for different purposes and can be present more than once in the same message. The fields and qualifiers will vary depending on the party, as described below.

The EI - Settlement Parties subsequence has two possible repetitions, as follows:

1. To provide details of the place of settlement. (:95a:)

2. To provide details of the receiving agent. (:95a:)

:95a:	Place of Settlement	Mandatory Subsequence E1 Repeatable Settlement Parties (1)	Qualifier PSET

Format: `:95P::4!c//4!a2!a2!c[3!c]` **Mandatory**

Field purpose: This field specifies the Place of Settlement.

CBL usage: For instructions with another CBL participant, this field must contain "CEDELULL[XXX]".

For instructions with a Euroclear participant, this field must contain "MGTCBEBEECL" or "MGTCBEBE[XXX]".

All other fields in the sequence are ignored.

Clearing and settlement instructions

:95a:	Receiving Agent	Mandatory Subsequence	E1	Qualifier
		Repeatable		REAG
		Settlement Parties	(2)	

Format:	:95P::4!c//4!a2!a2!c[3!c]	:95Q::4!c//4*35x	:95R::4!c/8c/34x
			Mandatory

Field purpose: This field specifies the Receiving Agent.

CBL usage: This field must contain one of the following:

- Option P with your counterparty's BIC; or
- Option Q with your counterparty's name; or
- Option R with one of the following:
  - For instructions with another CBL participant: your counterparty's CBL account with Data Source Scheme "CEDE".
  - For instructions with a Euroclear participant: your counterparty's Euroclear account with Data Source Scheme "ECLR".

:97D:	Blockchain Address or Wallet	Mandatory Subsequence	E1	Qualifier
		Repeatable		BCAW
		Settlement Parties	(2)	

Format:	:97D::4!c/[8c]/140x	**Optional**

Field purpose: This field specifies the Blockchain address or Wallet where the digital assets are maintained (This is the equivalent of safekeeping account for digital assets).

:97a:	Safekeeping Account	Mandatory Subsequence	E1	Qualifier
		Repeatable		SAFE
		Settlement Parties	(2)	

Format:	:97A::4!c//35x	**Optional**

Field purpose: This field specifies the Receiving Agent's account with the Place of Settlement specified in field :95a: (Place of Settlement).

CBL usage: Option A must be used. The content of this field depends on the content of field :95a: (Receiving Agent), as follows:

- If field :95a: contains your counterparty's BIC (option P) or name (option Q), this field must contain your counterparty's CBL or Euroclear account.
- If field :95a: contains your counterparty's CBL or Euroclear account (option R), this field is ignored.

:70C:	Party Contact Narrative	Mandatory Subsequence	E1	Qualifier
		Repeatable		PACO
		Settlement Parties		

Format:	:4!c//4*35x	**Optional**

CBL usage: This field may contain additional information to be conveyed to the counterparty.

MT543 - Deliver against payment (types 51, 8A, 8M)

Deliver against payment instructions (types 51, 8A, 8M) can be sent to instruct Clearstream Banking to deliver securities against payment to a Clearstream Banking, Euroclear or domestic counterparty.

Deliver against payment instructions can also be used for cash payment instructions for cash compensation, related tax adjustment or re-instruction following a transformation where the cash receiving party instructs a deliver against payment instruction with the securities nominal amount zero.

MT543 - Overview

The following table lists the fields in a Deliver against payment (DAP) securities instruction via MT543.

Note: In the following table: M = Mandatory, O = Optional, CM = CBL Mandatory, C = Conditional.

	Sequence	M/O	Tag	Field name	Content/Options	Qualifier	Page
A	**Mandatory Sequence - General Information**						
		M	:16R:	Start of Block	GENL		
		M	:20C:	Sender's Reference	:4!c//16x	SEME	4–543–DAP–4
		M	:23G:	Function of the Message	4!c[/4!c]	-	4–543–DAP–4
		O	:99B:	Current Settlement Instruction Number	:4!c//3!n	SETT	4–543–DAP–4
		O	:99B:	Total of Linked Settlement Instructions	:4!c//3!n	TOSE	4–543–DAP–5
	A1	**Optional Repeatable Subsequence - Linkages**					
		M	:16R:	Start of Block	LINK		
		O	:22F:	Linkage Type Indicator	:4!c/[8c]/4!c	LINK	4–543–DAP–5
		O	:13B:	Linked Message	:4!c/[8c]/30x	LINK	4–543–DAP–5
		O	:20C:	Common Trade Reference	:4!c//16x	COMM	4–543–DAP–5
(1)		M	:20C:	Pool Reference	:4!c//16x	POOL	4–543–DAP–6
(2)		M	:20C:	Previous Reference	:4!c//16x	PREV	4–543–DAP–6
		O	:20A:	Deal Reference	Option C or U	TRRF	4–543–DAP–6
		M	:16S:	End of Block	LINK		
	End of Subsequence A1 - Linkages						
		M	:16S:	End of Block	GENL		
	End of Sequence A - General Information						
B	**Mandatory Sequence - Trade Details**						
		M	:16R:	Start of Block	TRADDET		
		O	:94H:	Place of Clearing	:4!a2!a2!c[3!c]	CLEA	4–543–DAP–6
		O	:94B:	Place of Trade	:4!c/[8c]/4!c[/30x]	TRAD	4–543–DAP–6
		M	:98a:	Settlement Date/Time	Option A, B or C	SETT	4–543–DAP–7
		O	:94L:	Place of Clearing	:4!c//18!c2!n	CLEA	4–543–DAP–6
		O	:94L:	Place of Trade	:4!c//18!c2!n	TRAD	4–543–DAP–7
		M	:98a:	Trade Date/Time	Option A, B or C	TRAD	4–543–DAP–7
		O	:90a:	Deal Price	Option A or B	DEAL	4–543–DAP–7

Clearing and settlement instructions

Sequence	M/O	Tag	Field name	Content/Options	Qualifier	Page
	M	:35B:	Identification of Financial Instrument	[ISIN1!e12!c] [4*35x]	–	4–543–DAP–8
B1	**Optional Subsequence - Financial Instrument Attributes (NOT PROCESSED)**					
	O	:22F:	Priority Indicator	:4!c/[8c]/4!c	PRIR	4–543–DAP–8
	O	:22F:	Processing Indicator	:4!c/[8c]/4!c	PROC	4–543–DAP–9
	O	:22F:	Trade Transaction Condition Indicator	:4!c/[8c]/4!c	TTCO	4–543–DAP–9
	O	:11A:	Currency to Buy	:4!c//3!a	FXIB	4–543–DAP–9
	O	:25D:	Matching Status	:4!c/[8c]/4!c	MTCH	4–543–DAP–9
	O	:70E:	Settlement Instruction Processing Narrative	:4!c//10*35x	SPRO	4–543–DAP–10
	M	:16S:	End of Block	TRADDET		
End of Sequence B - Trade Details						
C	**Mandatory Sequence - Financial Instrument/Account**					
	M	:16R:	Start of Block	FIAC		
	M	:36B:	Quantity of Financial Instrument	:4!c//4!c/15d	SETT	4–543–DAP–11
	O	:70D:	Denomination Choice	:4!c//6*35x	DENC	4–543–DAP–11
	O	:97a:	Cash Account	:97A::4!c//35x	CASH	4–543–DAP–11
	M	:97A:	Safekeeping Account	:97A::4!c//35x	SAFE	4–543–DAP–11
	C	:94a:	Place of Safekeeping	Option B or F	SAFE	4–543–DAP–12
	M	:16S:	End of Block	FIAC		
End of Sequence C - Financial Instrument/Account						
D	**Optional Sequence - Two Leg Transaction Details**					
	M	:16R:	Start of Block	REPO		
	O	:98A:	Closing Date and Time	:4!c//8!n	TERM	4–543–DAP–13
	O	:20C:	Second Leg Reference	:4!c//16x	SECO	4–543–DAP–13
	O	:92A:	Repurchase Rate	:4!c//[N]15d	REPO	4–543–DAP–13
	O	:19A:	Termination Transaction Amount	:4!c//[N]3!a15d	TRTE	4–543–DAP–14
	M	:16S:	End of Block	REPO	REPO	
End of Sequence D - Two Leg Transaction Details						
E	**Mandatory Sequence - Settlement Details**					
	M	:16R:	Start of Block	SETDET		
	O	:22F:	Beneficial Ownership Override Indicator	:4!c/[8c]/4!c	BENE	4–543–DAP–14
	O	:22F:	Securities Real Time Gross Settlement Override Indicator	:4!c/[8c]/4!c	RTGS	4–543–DAP–14
	M	:22F:	Type of Settlement Transaction	:4!c/[8c]/4!c	SETR	4–543–DAP–15
	O	:22F:	Stamp Duty Exemption Indicator	:4!c/[8c]/4!c	STAM	4–543–DAP–15
	O	:22F:	Settlement Transaction Condition	:4!c/[8c]/4!c	STCO	4–543–DAP–16
	O	:22F:	Party Capacity Indicator	:4!c/[8c]/4!c	TRCA	4–543–DAP–16
E1	**Mandatory Repeatable Subsequence - Settlement Parties**					
	M	:16R:	Start of Block	SETPRTY		
(1)	M	:95a:	Place of Settlement	Option C, P or Q	PSET	4–543–DAP–17
(2)	M	:95a:	Receiving Agent	Option P, Q or R	REAG	4–543–DAP–17
	O	:97D:	Blockchain Address or Wallet	:4!c/[8c]/140x	BCAW	4–543–DAP–17
	O	:97a:	Safekeeping Account	Option A or B	SAFE	4–543–DAP–18
(3)	O	:95a:	Buyer	Option P, Q or R	BUYR	4–543–DAP–18
	O	:97a:	Safekeeping Account	Option A or B	SAFE	4–543–DAP–18
	O	:70E:	Declaration Details	:4!c//10*35x	DECL	4–543–DAP–19
	O	:70D:	Registration Details	:4!c//6*35x	REGI	4–543–DAP–19
	O	:70C:	Party Contact Narrative	:4!c//4*35x	PACO	4–543–DAP–19
	M	:16S:	End of Block	SETPRTY		
End of Subsequence E1 - Settlement Parties						
E2	**Optional Repeatable Subsequence - Cash Parties (NOT PROCESSED)**					

MT543 - Deliver against payment (51, 8A, 8M instructions)

Sequence	M/O	Tag	Field name	Content/Options	Qualifier	Page
E3 **Mandatory Repeatable Subsequence - Amounts**						
	M	:16R:	Start of Block	AMT		
		:17B:	Research Fee Flag	:4!c//1!a	RSCH	4–543–DAP–19
	O	:19A:	Accrued Interest Amount	:4!c//[N]3!a15d	ACRU	4–543–DAP–19
	O	:19A:	Trade Amount	:4!c//[N]3!a15d	DEAL	4–543–DAP–20
	O	:19A:	Research Fee	:4!c//[N]3!a15d	RSCH	4–543–DAP–20
	M	:19A:	Settlement Amount	:4!c//[N]3!a15d	SETT	4–543–DAP–20
	O	:19A:	Special Concessions Amount	:4!c//[N]3!a15d	SPCN	4–543–DAP–20
	M	:16S:	End of Block	AMT		
End of Subsequence E3 - Amounts						
	M	:16S:	End of Block	SETDET		
End of Sequence E - Settlement Details						
F **Optional Repeatable Sequence - Other Parties (NOT PROCESSED)**						

Clearing and settlement instructions

MT543 - Field specifications

MT543 contains data fields for CBL Deliver against payment instructions (types 51, 8A and 8M) as described below.

A - General Information - mandatory, non-repeatable - GENL

:20C:	Sender's Reference	Mandatory Sequence	A	Qualifier
		Non-repeatable General Information		SEME

Format: `:4!c//16x`   **Mandatory**

CBL usage: This field must be unique for each instruction sent to Clearstream Banking.

:23G:	Function of the Message	Mandatory Sequence	A	Qualifier
		Non-repeatable General Information		-

Format: `4!c[/4!c]`   **Mandatory**

CBL usage: The following functions are accepted by CBL:

CANC	to be used on a cancellation request
NEWM	to be used on a new instruction
PREA	to be used to put a new or pending instruction on hold

Note: If you are putting a pending instruction on hold, field :20C::PREV// in subsequence A1 Linkages must contain the reference of the instruction to be put on hold.

:99B:	Current Settlement Instruction Number	Mandatory Sequence	A	Qualifier
		Non-repeatable General Information		SETT

Format: `:4!c//3!n`   **Optional**

Field purpose: This field contains the sequential number of the instruction in a range of linked settlement instructions.

This field must be specified when the Sender wants to indicate that this settlement instruction is linked to one or more settlement instructions.

CBF usage: This field must be used for instruction linkage. If field :99B::TOSE is present, field :99B::SETT must be present.

MT543 - Deliver against payment (51, 8A, 8M instructions)

:99B:	Total of Linked Settlement Instructions	Mandatory Sequence Non-repeatable General Information	A	Qualifier TOSE

Format: :4!c//3!n   **Optional**

Field purpose: This field contains the total number of settlement instructions that are linked together.

CBF usage: This field must be used for instruction linkage. If field :99B::SETT is present, field :99B::TOSE must be present.

> **Note:** This field is not mandatory in T2S with a pair of instructions. If an already matched instruction is part of a pool, field :99B::TOSE must be multiplied by 2 for this instruction.

A1 - Linkages - optional, repeatable - LINK

The linkage subsequence is required on cancellation requests, on domestic back-to-back and repo transactions, when changing the priority or processing filter code or when confirming an instruction that has been in Suspense for more than 45 days. It may also be used to indicate the common reference. In all other cases, this subsequence is ignored.

:22F:	Linkage Type Indicator	Optional Subsequence Repeatable Linkages	A1	Qualifier LINK

Format: :4!c/[8c]/4!c   **Optional**

Field purpose: This field specifies when the instruction is to be executed relative to a linked instruction.

CBF/LuxCSD usage: The following indicators are accepted by CBF and LuxCSD:

AFTE   Indicates that the message is to be processed after the linked message.

BEFO   Indicates that the message is to be processed before the linked message.

INFO   Indicates that the messages are linked for information purposes only.

WITH   Indicates that the message is to be processed with the linked message.

:13B:	Linked Message	Optional Subsequence Repeatable Linkages	A1	Qualifier LINK

Format: :4!c/[8c]/30x   **Optional**

Field purpose: This field contains the message type number/message identifier of the message referenced in the linkage sequence.

CBF usage: This field must contain the BIC11 of the party owning the reference, if the sender is different from the reference owner of the linked reference.

:20C:	Common Trade Reference	Optional Subsequence Repeatable Linkages	A1	Qualifier COMM

Format: :4!c//16x   **Optional**

CBL usage: Clients can use this optional matching criteria in their internal settlement instructions to avoid crossmatching.

This field must match when provided by both counterparties.

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:20C:	Pool Reference	Optional Subsequence	A1	Qualifier
		Repeatable		POOL
		Linkages	(1)	

Format: :4!c//16x **Mandatory**

CBL usage: For domestic back-to-back and repo transactions, this field must be present on both instructions and must contain the same unique pool reference.

:20C:	Previous Reference	Optional Subsequence	A1	Qualifier
		Repeatable		PREV
		Linkages	(2)	

Format: :4!c//16x **Mandatory**

CBL usage: This field must contain the reference of the original instruction to be cancelled, modified, put on hold or release (if pending) or confirmed.

CBF/LuxCSD usage: This field must contain the reference of the original instruction to be cancelled.

:20A:	Deal Reference	Mandatory Subsequence	A1	Qualifier
		Repeatable		TRRF
		Linkages		

Format: ::20C::4!c//16x :20U::4!c//52x **Mandatory**

Usage: This field contains the deal reference as received in the original instruction.

B - Trade Details - mandatory, non-repeatable - TRADDET

:94H:	Place of Clearing	Mandatory Sequence	B	Qualifier
		Non-repeatable		CLEA
		Trade Details		

Format: :4!a2!a2!c[3!c] **Optional**

Field purpose: Place at which the trade is cleared

:94B:	Place of Trade	Mandatory Sequence	B	Qualifier
		Non-repeatable		TRAD
		Trade Details		

Format: :4!c/[8c]/4!c[/30x] **Optional**

Usage: If present, this field must contain one of the following indicators:

EXCH	Stock exchange
OTCO	Over the counter
PRIM	Primary market
SECM	Secondary market
VARI	Various

:94L:	Place of Clearing	Mandatory Sequence	B	Qualifier
		Non-repeatable		CLEA
		Trade Details		

Format: 4!c//18!c2!n **Optional**

CBL usage: Clients can input up to two places of clearing. Field must not be present more than twice in the sequence.

MT543 - Deliver against payment (51, 8A, 8M instructions)

:94L:	Place of Trade	Mandatory Sequence	B	Qualifier
		Non-repeatable		TRAD
		Trade Details		

Format: `:4!c//18!c2!n`   **Optional**

CBL usage: Clients can input up to two places of trade. Field must not be present more than twice in the sequence.

:98a:	Settlement Date/Time	Mandatory Sequence	B	Qualifier
		Non-repeatable		SETT
		Trade Details		

Format: `:98A::4!c//8!n`   `:98C::4!c//8!n6!n`   **Mandatory**

CBL usage: CBL accepts both option A and option C but ignores the time for the purpose of matching and settlement. CBL accepts dates within the following range from the date the instruction is sent:

> 364 calendar days after the settlement date
> 400 calendar days before the settlement date

:98a:	Trade Date/Time	Mandatory Sequence	B	Qualifier
		Non-repeatable		TRAD
		Trade Details		

Format: `:98A::4!c//8!n`   `:98C::4!c//8!n6!n`   **Mandatory**

Usage: If present, this field must be prior to or equal to the settlement date. Clearstream accepts both option A and option C but ignores the time for the purpose of matching and settlement.

:90a:	Deal Price	Mandatory Sequence	B	Qualifier
		Non-repeatable		DEAL
		Trade Details		

Format: `:90A::4!c//4!c/[N]15d`   `:90B::4!c//4!c/3!a15d`   **CBL Conditional**

CBL usage: For instructions with a Euroclear counterparty, the deal price can be supplied only if the trade date in field :98a: is also present.

Option A must be used when the price is represented as a percentage and option B when the price is represented as an actual amount.

The format must be 1-8 numeric characters followed by the mandatory decimal separator, followed by 0-6 decimal positions.

The sign "N" can only be present in option A if the Percentage Type Code is YIEL, and must be present when the price is negative. It cannot be present if the price is zero.

Examples: `:90A::DEAL//PRCT/99,123456`   `:90B::DEAL//ACTU/EUR12345678,`

Usage: In option A, Percentage Type Code with the following codes:

DISC	Discount price expressed as the number of percentage points below par, for example, a discount price of 2% equals a price of 98 when par is 100.
NEGA	Negative Actual Amount. Price must be interpreted as a negative amount of currency per unit or per share.
PRCT	Percentage price expressed as a percentage of par.

PREM	Premium price expressed as the number of percentage points above par, for example, a premium price of 2% equals a price of 102 when par is 100.
YIEL	Yield Price expressed as a yield.

In option B, Amount Type Code must contain one of the following codes:

ACTU	Actual Amount Price expressed as an amount of currency per unit or per share.
DISC	Discount Price expressed as a discount amount.
NEGA	Negative Actual Amount. Price must be interpreted as a negative amount of currency per unit or per share.
PREM	Premium Price expressed as a premium.

:35B:	Identification of Financial Instrument	Mandatory Sequence B Non-repeatable Trade Details	Qualifier –

Format:	[ISIN1!e12!c] **Mandatory** [4*35x]
Field purpose:	This field is mandatory for all securities instructions and specifies the financial instrument to which the instruction applies.
CBL usage:	Clients must use either the ISIN or the Common Code of the financial instrument.
If the ISIN is used:	Subfield 1 must contain the code word "ISIN" followed by the ISIN.
	Subfield 2 is optional. If present, CBL ignores it for the purpose of processing the instruction.
	Field :94a: must also be present for securities listed on other than the home market (see "" on page 4-2).
Examples:	:35B:ISIN XS0026044626 :35B:ISIN CA683078BR91 ONTARIO HYDRO 12,50 82-2002
If the Common Code is used:	Subfield 1 must not be used.
	Subfield 2 must contain "/XS/", followed by the Common Code of 7-9 numeric characters on the first line. CBL ignores any further information in this subfield.
Examples:	:35B:/XS/009662713 :35B:/XS/9662713

:22F:	Priority Indicator	Mandatory Sequence B Non-repeatable Trade Details (resumed after B1)	Qualifier PRIR

Format:	:4!c/[8c]/4!c **Optional**
Field purpose:	This field specifies the priority the client wants to attach to the instruction.
CBL usage:	This field must contain one of the following values:

0001	High Priority
0002	Normal Priority

If this field is not present, CBL applies the default value "Normal priority".

CBF usage:	This field must contain one of the following values:

0003	High Priority
0004	Normal Priority

If this field is not present, CBF applies the default value for Normal priority.

:22F:	Processing Indicator	Mandatory Sequence B Non-repeatable Trade Details	Qualifier PROC

Format: :4!c/[8c]/4!c   **Optional**

Field purpose: This field specifies additional information relative to the processing of the trade.

:22F:	Trade Transaction Condition Indicator	Mandatory Sequence B Non-repeatable Trade Details (resumed after B1)	Qualifier TTCO

Format: :4!c/[8c]/4!c   **Optional**

CBL usage: This field can contain the following indicators:

        GTDL   to indicate whether the trade is executed with Guaranteed Delivery.

        CCPN   to indicate trade is cum coupon. Additional matching field in T2S and ignored in all other cases.

        XCPN   to indicate trade is ex coupon. Additional matching field in T2S and ignored in all other cases.

:11A:	Currency to Buy	Mandatory Sequence B Non-repeatable Trade Details (resumed after B1)	Qualifier FXIB

Format: :4!c//3!a   **Optional**

CBL usage: This field can be used to instruct CBL to execute a foreign exchange.

          If present, it must contain the ISO currency code of the currency into which the proceeds of the transaction are to be converted.

:25D:	Matching Status	Mandatory Sequence B Non-repeatable Trade Details	Qualifier MTCH

Format: :4!c/[8c]/4!c   **Optional**

Field purpose: This field provides the matching status of the instruction at the time the settlement instruction was sent.

CBF usage: When used with the code MACH, this field indicates that this instruction has been matched. Delivery and receipt instructions are sent together for settlement to T2S.

Clearing and settlement instructions

:70E:	Settlement Instruction Processing Narrative	Mandatory Sequence B Non-repeatable Trade Details (resumed after B1)	Qualifier SPRO

Format: :4!c//10*35x **Optional**

CBL/LuxCSD usage: The following code words can be used in this field:

/ADDNRTG/	To add or change the optional settlement flag of a previously sent instruction to exclude the instruction from the optional settlement period.
/ADDPRTY/	To add or change the priority of a previously sent instruction. The new priority is indicated in field :22F: (Priority Indicator).
/ADDYRTG/	To add or change the optional settlement flag of a previously sent instruction to include the instruction in the optional settlement period.
/CONFIRM/	To confirm an instruction in Suspense (after receiving a cancellation or confirmation request for items held in Suspense for 45 days since the requested settlement date).
/HOLD/	To put on hold a pending instruction. This code word must be used for this effect when :23:NEWM is used in sequence A General Information. If you are putting a pending instruction on hold, field :20C::PREV// in subsequence A1 Linkages must contain the reference of the instruction to be put on hold.
/RELEASE/	To release a new or pending instruction. This code word must be used for this effect when :23:NEWM is used in sequence A General Information and field :20C::PREV// in subsequence A1 Linkages must contain the reference of the instruction to be released.
/TAX/	Followed by the tax identification number (TIN), to identify instructions related to exempt omnibus beneficial owner accounts and to securities subject to the withholding tax system applicable as of 1 January 1997. If present, it must be in the first line of the narrative.

This field may be required for some domestic links. For details specific to each country, please refer to the Market Guide.

Example: :70E::SPRO///ADDNRTG/

C - Financial Instrument/Account - mandatory, non-repeatable - FIAC

:36B:	Quantity of Financial Instrument to be Settled	Mandatory Sequence C Non-repeatable Financial Instrument/Account	Qualifier SETT

Format: `:4!c//4!c/15d`   **Mandatory**

Field purpose: This field specifies the nominal value for bonds and the number of units for shares, rights, warrants and gold.

CBL usage: Subfield 2 must contain one of the following code words as indicated:

FAMT   for bonds
UNIT   for shares, warrants, rights and gold.

Subfield 3 must contain 1-13 numeric characters (**not** 15), plus the decimal comma.

:70D:	Denomination Choice	Mandatory Sequence C Non-repeatable Financial Instrument/Account	Qualifier DENC

Format: `:4!c//6*35x`   **Optional**

Field purpose: This field specifies the denominations to be delivered.

CBL usage: This field can be used on domestic deliveries only.

Each requested denomination is represented by a sequence of two components separated by a plus sign (+) in the following format:

`5n+11n`

where 5n is the number of items and 11n is the nominal value.

Up to twelve denominations can be listed in the six lines available. Where more than one denomination is listed on one line, a colon (:) is used as a separator.

The full expression of a denomination ("5n+11n") must be unbroken on the same line and must not be split over two lines. A separator (:) is not required at a line break.

Examples: `:70D::DENC//4+10000:10+1000`   `:70D::DENC//4+10000`
                                                                   `10+1000`

:97a:	Cash Account	Mandatory Sequence C Non-repeatable Financial Instrument/Account	Qualifier CASH

Format: `:97A::4!c//35x`   `:97E::4!c//34x`   **Optional**

Field purpose: This field indicates the account in which cash is maintained.

CBF usage: The 34-digit Dedicated Cash Account (DCA) can be used.

:97A:	Safekeeping Account	Mandatory Sequence C Non-repeatable Financial Instrument/Account	Qualifier SAFE

Format: `:97A::4!c//35x`   **Mandatory**

Field purpose: This field specifies the client account that is to be used to execute the instruction.

CBL usage: Option A must be used, with your five-digit CBL account number.

CBF usage: Option A must be used with your eight-digit CBF account number.

Clearing and settlement instructions

:94a:	Place of Safekeeping	Mandatory Sequence	C	Qualifier
		Non-repeatable Financial Instrument/Account		SAFE

Format: `:94F::4!c//4!c/4!a2!a2!a[3!c]` **Conditional**

CBL usage: This field must be present when an ISIN is used in field :35B: for a security listed on other than the home market (see "" on page 4-2). This field is not required when a Common Code is used in field :35B:.

D - Repo Details - optional, non-repeatable - REPO

:98A:	Closing Date/Time	Optional Sequence	D	Qualifier
		Non-repeatable Repo Details		TERM

Format: `:4!c//8!n` **Optional**

CBL usage: For French domestic repo transactions, this field must contain the repo closing date.

:22F:	Repurchase Type Indicator	Optional Sequence	D	Qualifier
		Non-repeatable Repo Details		REPT

Format: `:4!c/[8c]/4!c` **Optional**

CBL usage: For Belgian and French domestic repo transactions, this field must contain one of the following indicators:

REPC	on the closing leg of a repo
REPO	on the opening leg of a repo

:22F:	Repurchase Rate Type	Optional Sequence	D	Qualifier
		Non-repeatable Repo Details		RERT

Format: `:4!c/[8c]/4!c` **Optional**

CBL usage: For French domestic repo transactions this field must contain one of the following indicators:

FIXE	for fixed rate
VARI	for variable rate

:92C:	Variable Rate Support	Optional Sequence	D	Qualifier
		Non-repeatable Repo Details		VASU

Format: `:4!c/[8c]/24x` **Optional**

CBL usage: For French domestic repo transactions, this field must contain "EONIA" when rate is variable.

:92A:	Repurchase Rate	Optional Sequence	D	Qualifier
		Non-repeatable Repo Details		REPO

Format: `:4!c//[N]15d` **Optional**

CBL usage: For French domestic repo transactions, this field must contain the fixed rate.

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:92A:	Repurchase Spread Rate	Optional Sequence D Non-repeatable Repo Details	Qualifier RSPR

Format: :4!c//[N]15d **Optional**

CBL usage: For French domestic repo transactions, this field must contain the spread when the rate is variable. Use the sign "N" when spread is to be deducted from the index of reference.

:99B:	Repurchase Call Delay	Optional Sequence D Non-repeatable Repo Details	Qualifier CADE

Format: :4!c//3!n **Optional**

CBL usage: For French domestic repo transactions, this field must contain the repurchase call delay. That is, the minimum number of days notice given for terminating the repurchase agreement.

D - Two Leg Transaction Details - optional, - REPO

:98A:	Closing Date	Optional Sequence D Non-repeatable Two Leg Transaction Details	Qualifier TERM

Format: :4!c/8!n **Optional**

CBL usage: This field contains the closing date/time or maturity date/time of the transaction.

This field is required on some domestic markets. For details specific to each country, please refer to the Market Guide.

:20C:	Second Leg Reference	Optional Sequence D Non-repeatable Two Leg Transaction Details	Qualifier SECO

Format: :4!c/16x **Optional**

CBL usage: This field specifies the reference of the second leg of the transaction.

This field is required on some domestic markets. For details specific to each country, please refer to the Market Guide.

:92A:	Repurchase Rate	Optional Sequence D Non-repeatable Two Leg Transaction Details	Qualifier REPO

Format: :4!c/[8c]/4!c **Optional**

CBL usage: This field specifies the repurchase rate used to calculate the repurchase amount.

This field is required on some domestic markets. For details specific to each country, please refer to the Market Guide.

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:19A:	Termination Transaction Amount	Optional Sequence D Non-repeatable Two Leg Transaction Details	Qualifier TRTE

Format: `:4!c/[8c]/4!c`   **Optional**

CBL usage: This field specifies the total amount of money to be settled to terminate the transaction.

            This field is required on some domestic markets. For details specific to each country, please refer to the Market Guide.

E - Settlement Details - mandatory, non-repeatable - SETDET

:22F:	Beneficial Ownership Override Indicator	Mandatory Sequence E Non-repeatable Settlement Details	Qualifier BENE

Format: `:4!c/[8c]/4!c`   **Optional**

CBL usage: Transactions are, by default, considered to entail a change in beneficial ownership. If there is no change in beneficial ownership, this field must contain the code word "NBEN".

            This field is required on some domestic markets. For details specific to each country, please refer to the Market Guide.

:22F:	Real Time Gross Settlement Override Indicator	Mandatory Sequence E Non-repeatable Settlement Details	Qualifier RTGS

Format: `:4!c/[8c]/4!c`   **Optional**

Indicators: NRTG   transaction is for settlement in the mandatory settlement period only

                YRTG   transaction is eligible for mandatory and optional settlement periods

CBL usage: This field can contain one of the above indicators and is validated for internal CBL and Bridge transactions.

            This field is required on some domestic markets. For details specific to each country, please refer to the Market Guide.

:22F:	Type of Settlement Transaction	Mandatory Sequence E Non-repeatable Settlement Details	Qualifier SETR

Format: :4!c/[8c]/4!c **Mandatory**

Field purpose: This field specifies the type of settlement transaction.

Usage: For a transaction that relates to a buy-in following a delivery transaction failure, this field must contain BYIY.

For transactions resulting from a market or reverse market claim, this field must contain CLAI. This code indicates that the instruction is generated by Clearstream on behalf of the client.

For a cash movement resulting from a change in traded interest pursuant to a coupon rather than adjustment, this field must contain INTT.

For the redemption leg of an investment fund switch settlement instruction, this field must contain SWIF.

For the subscription leg of an investment fund switch settlement instruction, this field must contain SWIT.

CBL usage: For domestic back-to-back transactions, this field must contain the code word TURN.

For investment fund subscription settlement instructions, this field must contain SUBS.

For investment fund redemption settlement instructions, this field must contain REDM.

For repurchase agreement and reverse repurchase agreement transactions, this field must contain REPU.

On internal and bridge instructions all other transaction types are accepted but ignored for processing.

On domestic instructions all other transaction types are accepted and on some markets specific indicators are required, please refer to the Market Guide for more details.

:22F:	Stamp Duty Exemption Indicator	Mandatory Sequence E Non-repeatable Settlement Details	Qualifier STAM

Format: :4!c/[8c]/4!c **Optional**

CBL usage: This field is required on some domestic markets to indicate the stamp duty status to be applied. For details specific to each country, please refer to the Market Guide.

Clearing and settlement instructions

:22F:	**Settlement Transaction Condition**	**Mandatory Sequence** **Non-repeatable** **Settlement Details**	**E**	**Qualifier** STCO

Format: :4!c/[8c]/4!c **Optional**

Usage: This field is required in the cases indicated by the following code words:

BPSS REGL/BSSP	to indicate the instruction was created as a result of a partial successful buy-in
COEX/PARC	to flag against payment instruction for partial settlement with cash threshold.
COEX/PARQ	to flag instruction for partial settlement with quantity threshold.
NOMC	to opt-out of market claims and transformations. Additional matching field in T2S and ignored in all other cases.
NPAR	to exclude instruction from partial settlement. Ignored in all other cases.
PART	to indicate that partial settlement is allowed.
TRAN	to indicate that the transaction is from a transformation.

CBL usage: This field is required in the cases indicated by the following code words:

CEDE/IREL	to flag a domestic transaction for immediate release.
PHYS	for physical domestic transactions. For details specific to each country, please refer to the Market Guide.

CBF/LuxCSD usage: This field is required in the case indicated by the following code word:

COEX/ADEA	to accept after the regular settlement deadline.
COEX/PRCY	to flag only if T2S counterleg is put on Party Hold.
NACT	to indicate that the transaction is not for accounting.

:22F:	**Party Capacity Indicator**	**Mandatory Sequence** **Non-repeatable** **Settlement Details**	**E**	**Qualifier** TRCA

Format: :4!c/[8c]/4!c **Optional**

Field purpose: This field is used to specify the client's role in the transaction.

CBL usage: If present, this field must contain one of the following code words:

CUST	The client is acting as Custodian.
SAGE	The client is acting as Agent.
SPRI	The client is acting as Principal.

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E1 - Settlement Parties - mandatory, repeatable - SETPRTY

The Settlement Parties subsequence is used for different purposes and can be present more than once in the same message. The fields and qualifiers will vary depending on the party, as described below.

The EI - Settlement Parties subsequence has three possible repetitions, as follows:

1. To provide details of the place of settlement. (:95a:)
2. To provide details of the receiving agent. (:95a:, :97a:)
3. To provide details of the buyer. (:95a:, :97a:)

:95a:	Place of Settlement	Mandatory Subsequence E1 Repeatable Settlement Parties (1)	Qualifier PSET

Format: `:95P::4!c//4!a2!a2!c[3!c]` **Mandatory**

Field purpose: This field specifies the Place of Settlement.

CBL usage: For instructions with another CBL participant, this field must contain "CEDELULL[XXX]".

For instructions with a Euroclear participant, this field must contain "MGTCBEBEECL" or "MGTCBEBE[XXX]".

For instructions with a domestic counterparty, please refer to the Market Guide.

All other fields in the sequence are ignored.

:95a:	Receiving Agent	Mandatory Subsequence E1 Repeatable Settlement Parties (2)	Qualifier REAG

Format: `:95P::4!c//4!a2!a2!c[3!c]` `:95Q::4!c//4*35x` `:95R::4!c/8c/34x`

Mandatory

Field purpose: This field specifies the Receiving Agent.

CBL usage: For Internal and Bridge instructions, this field must contain one of the following:

- Option P with your counterparty's BIC; or
- Option Q with your counterparty's name; or
- Option R with one of the following:
  - For instructions with another CBL participant: your counterparty's CBL account with Data Source Scheme "CEDE".
  - For instructions with a Euroclear participant: your counterparty's Euroclear account with Data Source Scheme "ECLR".

For instructions with a domestic counterparty, please refer to the Market Guide.

CBF usage: If option R is used, this field must contain your counterparty's CBF account with Data Source Scheme "DAKV".

:97D:	Blockchain Address or Wallet	Mandatory Subsequence E1 Repeatable Settlement Parties (2)	Qualifier BCAW

Format: `:97D::4!c/[8c]/140x` **Optional**

Field purpose: This field specifies the Blockchain address or Wallet where the digital assets are maintained (This is the equivalent of safekeeping account for digital assets).

Clearing and settlement instructions

:97a:	Safekeeping Account	Mandatory Subsequence	E1	Qualifier
		Repeatable		SAFE
		Settlement Parties	(2)	

Format: :97A::4!c//35x   **Optional**

Field purpose: This field specifies the Receiving Agent's account with the Place of Settlement specified in field :95a: (Place of Settlement).

CBL usage: Option A must be used. For Internal and Bridge instructions, the content of this field depends on the content of field :95a: (Receiving Agent), as follows:

- If field :95a: contains your counterparty's BIC (option P or name (option Q), this field must contain your counterparty's CBL or Euroclear account.
- If field :95a: contains your counterparty's CBL or Euroclear account (option R), this field is ignored.

For instructions with a domestic counterparty, please refer to the Market Guide.

All other fields in the sequence are ignored.

CBF usage: This field can be used if field :95P::REAG is present.

:95a:	Buyer	Mandatory Subsequence	E1	Qualifier
		Repeatable		BUYR
		Settlement Parties	(3)	

Format: :95P::4!c//4!a2!a2!c[3!c]   :95Q::4!c//4*35x   :95R::4!c/8c/34x

                                                                    Optional

Field purpose: This field can specify the Buyer.

CBL usage: For instructions with another CBL participant or with a Euroclear participant, this field can contain the beneficiary institution if other than your counterparty.

For instructions with a domestic counterparty, please refer to the Market Guide.

:97a:	Safekeeping Account	Mandatory Subsequence	E1	Qualifier
		Repeatable		SAFE
		Settlement Parties	(3)	

Format: :97A::4!c//35x   **Optional**

Field purpose: This field specifies the Buyer's account with the Receiving Agent specified in field :95a: (Receiving Agent).

CBL usage: Option A must be used. For Internal and Bridge instructions, this field is optional.

For instructions with a domestic counterparty, please refer to the Market Guide.

All other fields in the sequence are ignored.

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:70E:	Declaration Details	Mandatory Subsequence Repeatable Settlement Parties	E1	Qualifier DECL

Format: :4!c//10*35x **Optional**

Field purpose: This field is used to specify the declaration details in relation to a party.

CBF usage: CBF uses this free text field to exchange information specific to CASCADE for which Swift does not provide any fields of its own.

CBF has defined codes (label names) for the structure of the free text field. Their use depends on the type of message in question.

:70D:	Registration Details	Mandatory Subsequence Repeatable Settlement Parties	E1	Qualifier REGI

Format: :4!c//6*35x **Optional**

CBL usage: This field may be required in some domestic markets to indicate registration details. For details specific to each country, please refer to the Market Guide.

:70C:	Party Contact Narrative	Mandatory Subsequence Repeatable Settlement Parties	E1	Qualifier PACO

Format: :4!c//4*35x **Optional**

CBL usage: This field may contain additional information to be conveyed to the counterparty.

E3 - Amounts - mandatory, repeatable - AMT

:17B:	Research Fee Flag	Mandatory Subsequence Repeatable Amounts	E3	Qualifier RSCH

Format: :4!c//1!a **Optional**

Field purpose: This field indicates whether the net proceeds include research fees for the transaction.

CBL usage: Flag is only to be used in a sequence E3 with settlement amount field :19A::SETT//[N]3!a15d as it indicates whether the net proceeds include research fees for the transaction.

:19A:	Accrued Interest Amount	Mandatory Subsequence Repeatable Amounts	E3	Qualifier ACRU

Format: :4!c//[N]3!a15d **Optional**

Field purpose: This field specifies the ISO currency code and the amount of interest that has been accrued in between coupon payment periods.

Clearing and settlement instructions

:19A:	Trade Amount	Mandatory Subsequence Repeatable Amounts	E3	Qualifier DEAL

Format: :4!c//[N]3!a15d **Optional**

Field purpose: This field specifies the ISO currency code and the total amount of the deal (the result of the computation of the deal price and the quantity of securities).

CBL usage: This field can contain 1-13 numeric characters, plus the mandatory decimal separator and 0-2 decimal positions.

:19A:	Research Fee	Mandatory Subsequence Repeatable Amounts	E3	Qualifier RSCH

Format: :4!c//[N]3!a15d **Optional**

Field purpose: This field specifies the ISO currency code and the charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

:19A:	Settlement Amount	Mandatory Subsequence Repeatable Amounts	E3	Qualifier SETT

Format: :4!c//[N]3!a15d **Mandatory**

Field purpose: This field specifies the ISO currency code and total amount of money to be paid in exchange for securities.

CBL usage: The ISO currency code used in this field must be one of the currencies accepted for settlement in CBL. This field contains 1-13 numeric characters, plus the mandatory decimal separator, plus 0-2 decimal positions.

:19A:	Special Concessions Amount	Mandatory Subsequence Repeatable Amounts	E3	Qualifier SPCN

Format: :4!c//[N]3!a15d **Optional**

Field purpose: This field specifies the ISO currency code and amount of drawdown or other reduction from or in addition to the deal price.

5. Clearing and settlement reports

This chapter describes the formats for settlement confirmations from Clearstream Banking sent via Swift MT54x[1] messages, for the Intra-Position Advice via MT508, Settlement Status and Processing Advice via MT548 and the Settlement Allegement Report via MT578.

General information

All information in these messages conforms to Swift syntax and content requirements, as specified in the Swift User Handbook.

MT544-547 Confirmations

Report Options

The client has the option to include or exclude stock exchange transactions and custody proceeds.

The client has the option to exclude transactions linked to the following activities:

- Securities lending;
- Securities lending reservation;
- Securities borrowing;
- Collateral management;
- Blocking/unblocking.

Reporting of these movements, with the exception of the securities borrowing, can be received via the MT508 or MT538 instead.

Availability and timing

The MT544-547 Confirmation reports are available during real-time settlement processing and after end of day processing.

Report content

The Clearing and Settlement Reports via MT54x list all securities transactions that have settled on the date of the report.

"Cash only" instructions are not reported, nor are summary totals for cash transactions. For details of these transactions, please refer to "2. Cash instructions" on page 2–1.

No transactions to report

If there are no settlement confirmations to report, no MT54x message is provided.

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1. MT544, MT545, MT546, MT547.

Clearing and settlement reports

MT508 Intra-Position Advice

Report options

The client has the option to include movements linked to the following activities:

- Securities lending;
- Securities lending reservation;
- Collateral management;
- Blocking/unblocking.

Availability and timing

The MT508 Intra-Position Advice is available multiple times intraday.

Report content

The MT508 Intra-Position Advice reports movements from one sub-balance to another without affecting the overall aggregate balance.

No transactions to report

If there are no movements since the last reporting, no MT508 message is provided.

MT548 Settlement Status and Processing Advice

Report options

The client has the option to include or exclude stock exchange transactions.

Availability and timing

The MT548 Settlement Status and Processing Advice is available multiple times during real-time settlement processing and after end of day processing. The report is also available in real time.

Report content

The MT548 Settlement Status and Processing Advice reports transactions whose status has changed.

Note:

i) The status in the MT548 should be read as one only of possible applicable statuses, while concomitant statuses are not reported;

ii) Clearstream cannot guarantee that the status reported is the one most valuable for the client;

iii) The client should always refer to Xact Web Portal to have a full list of statuses.

CBF usage: If the original instruction is a restriction, Subsequence B1 will not be reported.

No transactions to report

If there are no transactions that have changed status since the last reporting, no MT548 message is provided.

MT578 Settlement Allegement

Report options

The client can select to receive allegements from Clearstream Banking, Euroclear Bank, Clearstream Banking Frankfurt participants, from domestic counterparties or all allegements (default).

Availability and timing

The MT578 Settlement Allegement is available multiple times during real-time settlement processing and after end of day processing. The report is also available in real time.

Report content

New allegements are reported via MT578 as follows:

- From a CBL or Euroclear counterparty: one business day before settlement date;
- From a CBF counterparty: after daytime processing two business days before settlement date[1].
- From a domestic market counterparty: in real time.

If a matching instruction has been received from the client, if the counterparty has cancelled his instruction or if a matching or settlement status has been received from the local market, an allegement removal message is sent.

No transactions to report

If there are no new allegements or allegement removals since the last reporting, no MT578 message is provided.

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1. Allegements with an earlier settlement date are reported in the processing following its receipt.

Clearing and settlement reports

Swift messages and Clearstream Banking instructions

The following table shows the relationship between the Swift MT54x messages and Clearstream Banking internal and external receipt and delivery settlement instructions, free of and against payment.

Swift message	Clearstream Banking instructions	Page
MT544 Receive free confirmation	Receipt of securities, without pre-advice	**5–544–RF/c–1**
	Transfer of securities between client accounts	
	Receipt of securities	
	Receipt of securities from outside Clearstream Banking and Euroclear	
MT545 Receive against payment confirmation	Receipt of securities	**5–545–RAP/c–1**
	Receipt of securities from outside Clearstream Banking and Euroclear	
MT546 Deliver free confirmation	Transfer of securities between client accounts	**5–546–DF/c–1**
	Delivery of securities	
	Delivery of securities outside Clearstream Banking and Euroclear	
	Delivery of securities outside Clearstream Banking and Euroclear	
MT547 Deliver against payment confirmation	Delivery of securities	**5–547–DAP/c–1**
	Delivery of securities outside Clearstream Banking and Euroclear	
	Delivery of securities outside Clearstream Banking and Euroclear	

Details of other clearing and settlement reports are also provided, as follows:

MT508 Intra-Position Advice	**5–508–1**
MT548 Settlement Status and Processing Advice	**5–548–1**
MT578 Settlement Allegement Report	**5–578–1**

MT508 - Intra-Position Advice

MT508 - Overview

The following table lists the fields in an Intra-Position Advice report via MT508:

Sequence	Tag	Field name	Content/Options	Qualifier	Page
A Mandatory Sequence - General Information					
	:16R:	Start of Block	GENL		
	:20C:	Sender's Reference	:4!c//16x	SEME	5–508–2
	:23G:	Function of the Message	4!c[/4!c]	-	5–508–2
	:98a:	Preparation Date/Time	Option A or C	PREP	5–508–2
A1 Optional Repeatable Subsequence - Linkages (NOT REPORTED)					
	:16S:	End of Block	GENL		
End of Sequence A - General Information					
B Mandatory Sequence - Intra-Position Details					
	:16R:	Start of Block	INPOSDET		
	:97a:	Safekeeping Account	Option A or B	SAFE	5–508–2
	:94a:	Place of Safekeeping	Option B, C or F	SAFE	5–508–2
	:36B:	Quantity of Financial Instrument Settled	:4!c//4!c/15d	ESTT	5–508–3
	:35B:	Identification of Financial Instrument	[ISIN1!e12!c] [4*35x]	–	5–508–3
B1 Optional Subsequence - Financial Instrument Attributes (NOT REPORTED)					
	:98a:	Settlement Date/Time	Option A or C	SETT	5–508–3
	:70E:	Settlement Instruction Processing Narrative	:4!c//10*35x	SPRO	5–508–3
	:93A:	Balance From	:4!c/[8c]/4!c	FROM	5–508–4
	:93A:	Balance To	:4!c/[8c]/4!c	TOBA	5–508–4
	:16S:	End of Block	INPOSDET		
End of Sequence B - Intra-Position Details					
C Optional Sequence - Additional Information (NOT REPORTED)					

Clearing and settlement reports

MT508 - Field specifications

MT508 contains data fields for a Intra-Position Advice report as described below.

A - General Information - mandatory, non-repeatable - GENL

:20C:	Sender's Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier SEME

Format: `:4!c//16x`

CBL usage: This field contains the CBL reference assigned to the message.

:23G:	Function of the Message	Mandatory Sequence A Non-repeatable General Information	Qualifier -

Format: `4!c[/4!c]`

CBL usage: CBL only provides the function "NEWM". The "COPY" subfunction is reported in the case of multi-address reporting.

:98a:	Preparation Date /Time	Mandatory Sequence A Non-repeatable General Information	Qualifier PREP

Format: `:98C::4!c//8!n6!n`

CBL usage: This field contains the date and time of the preparation of the report.

B - Intra-Position Details - mandatory, non-repeatable - INPOSDET

:97a:	Safekeeping Account	Mandatory Sequence B Non-repeatable Intra-Position Details	Qualifier SAFE

Format: `:97A::4!c//35x`

Field purpose: This field contains the client's five-digit CBL account number.

:94a:	Place of Safekeeping	Mandatory Sequence B Non-repeatable Intra-Position Details	Qualifier SAFE

Format: `:94F::4!c//4!c/4!a2!a2!c[3!c]`

Field purpose: This field contains one of the following code words followed by a BIC as indicated:

CUST	followed by the BIC of CBL's common or specialized depository for securities deposited with other than CBL's domestic depository;
NCSD	followed by the BIC of the local CSD for securities deposited with CBL's domestic depository.

:36B:	Quantity of Financial Instrument	Mandatory Sequence B Non-repeatable Intra-Position Details	Qualifier ESTT

Format: `:4!c//4!c/15d`

Field purpose: This field contains the quantity of securities which is the subject of the intra-position movement expressed by one of the following code words:

         FAMT   the face amount of the principal of a debt instrument
         UNIT   a number, for example, a number of shares

:35B:	Identification of Financial Instrument	Mandatory Sequence B Non-repeatable Intra-Position Details	Qualifier _

Format: `[ISIN1!e12!c]`
                   `[4*35x]`

CBL usage: This field contains the ISIN and the Common Code in two subfields:

- Subfield 1 contains the ISIN.
- Subfield 2 contains the Common Code on the first line in the format `/XS/9n`.
- Subfield 2 contains the description of the financial instrument, starting on the 2nd line.

:98a:	Settlement Date/Time	Mandatory Sequence B Non-repeatable Intra-Position Details	Qualifier SETT

Format: `:98A::4!c//8!n`

Field purpose: This field contains the date on which the securities have been moved.

:70E:	Settlement Instruction Processing Narrative	Mandatory Sequence B Non-repeatable Intra-Position Details	Qualifier SPRO

Format: `:4!c//10*35x`

Field purpose: This field contains narrative as currently reported on confirmations of receipt and delivery free transactions related to intra-position movements.

Clearing and settlement reports

| :93A: | Balance From | Mandatory Sequence B
Non-repeatable
Intra-Position Details | Qualifier
FROM |

Format: :4!c/[8c]/4!c

CBL usage: This field contains one of the following code words:

AWAS	on a blocking for entitlement transaction
BLCA	on a blocking for entitlement reversal
AWAS	on a blocking of securities transaction
BLOK	on an unblocking of securities transaction
AWAS	on a loan reservation opening transaction
LODE	on a loan reservation closing transaction
AWAS	on a loan opening transaction
LOAN	on a loan closing transaction
AWAS	on a collateral opening movement
PLED	on a collateral closing movement
AWAS	on a blocking for certification
RSTR	on an unblocking of a securities position

| :93A: | Balance To | Mandatory Sequence B
Non-repeatable
Intra-Position Details | Qualifier
TOBA |

Format: :4!c/[8c]/4!c

CBL usage: This field contains one of the following code words:

BLCA	on a blocking for entitlement transaction
AWAS	on a blocking for entitlement reversal
BLOK	on a blocking of securities transaction
AWAS	on an unblocking of securities transaction
LODE	on a loan reservation opening transaction
AWAS	on a loan reservation closing transaction
LOAN	on a loan opening transaction
AWAS	on a loan closing transaction
PLED	on a collateral opening movement
AWAS	on a collateral closing movement
AWAS	on a blocking for certification
RSTR	on an unblocking of a securities position

MT544 - Receive free confirmation

MT544 - Overview

The following table lists the fields in a Receive free confirmation (RF/c) via MT544:

Sequence		Tag	Field name	Content/Options	Qualifier	Page
A	**Mandatory Sequence – General Information**					
		:16R:	Start of Block	GENL		
		:20C:	Sender's Reference	:4!c//16x	SEME	5-544-RF/c-3
		:23G:	Function of the Message	4!c[/4!c]	-	5-544-RF/c-3
		:98a:	Preparation Date/Time	Option A or C	PREP	5-544-RF/c-3
		:22F:	Partial Settlement Indicator	:4!c/[8c]/4!c	PARS	5-544-RF/c-3
	A1 Mandatory Repeatable Subsequence – Linkages					
		:16R:	Start of Block	LINK		
		:13a:	Linked Transaction	Option A or B	LINK	5-544-RF/c-4
		:20C:	Client's Collateral Instruction Reference	:4!c//16x	CLCI	5-544-RF/c-4
		:20C:	Client's Triparty Collateral Transaction Reference	:4!c//16x	CLTR	5-544-RF/c-4
		:20C:	Counterparty Market Infrastructure Transaction Identification	:4!c//16x	CMIT	5-544-RF/c-4
		:20C:	Collateral Reference	:4!c//16x	COLR	5-544-RF/c-4
		:20C:	Common Reference	:4!c//16x	COMM	5-544-RF/c-5
		:20C:	Corporate Action Reference	:4!c//16x	CORP	5-544-RF/c-5
		:20C:	Market Infrastructure Transaction Identification	:4!c//16x	MITI	5-544-RF/c-5
		:20C:	Processor Transaction Identification	:4!c//16x	PCTI	5-544-RF/c-5
		:20C:	Pool Reference	:4!c//16x	POOL	5-544-RF/c-5
		:20C:	Related Reference	:4!c//16x	RELA	5-544-RF/c-5
		:20C:	Triparty-Agent's/Service-Provider's Collateral Transaction Reference	:4!c//16x	TCTR	5-544-RF/c-5
		:20C:	Triparty-Agent's/Service-Provider's Collateral Instruction Reference	:4!c//16x	TRCI	5-544-RF/c-6
		:20a:	Deal Reference	Option C or U	TRRF	5-544-RF/c-6
		:16S:	End of Block	LINK		
	End of Subsequence A1 - Linkages					
		:16S:	End of Block	GENL		
End of Sequence A - General Information						
B	**Mandatory Sequence - Trade Details**					
		:16R:	Start of Block	TRADDET		
		:94H:	Place of Clearing	:4!a2!a2!c[3!c]	CLEA	5-544-RF/c-6
		:94L:	Place of Clearing	:4!c//18c2!n	CLEA	5-544-RF/c-6
		:94B:	Place of Trade	:4!c/[8c]/4!c[30x]	TRAD	5-544-RF/c-6
		:94L:	Place of Trade	:4!c//18c2!n	TRAD	5-544-RF/c-6
		:98a:	Effective Settlement Date/Time	Option A, B or C	ESET	5-544-RF/c-7
		:98a:	Settlement Date/Time	Option A, B or C	SETT	5-544-RF/c-7
		:98a:	Trade Date/Time	Option A, B, C or E	TRAD	5-544-RF/c-7
		:90a:	Price	Option A or B	DEAL	5-544-RF/c-7

Clearing and settlement reports

Sequence		Tag	Field name	Content/Options	Qualifier	Page
		:35B:	Identification of Financial Instrument	[ISIN1!e12!c] [4*35x]	–	5–544–RF/c–8
B1	**Optional Subsequence – Financial Instrument Attributes**					
		:16R:	Start of Block	FIA		
		:98A:	Coupon Date	:4!c//8!n	COUP	5–544–RF/c–9
		:13a:	Coupon Number	Option A or B	COUP	5–544–RF/c–9
		:16S:	End of Block	FIA		
	End of Subsequence B1 – Financial Instrument Attributes					
		:22F:	Priority Indicator	:4!c/[8c]/4!c	PRIR	5–544–RF/c–9
		:22F:	Trade Transaction Condition Indicator	:4!c/[8c]/4!c	TTCO	5–544–RF/c–9
		:70E:	Settlement Instruction Processing Narrative	:4!c//10*35x	SPRO	5–544–RF/c–9
		:16S:	End of Block	TRADDET		
	End of Sequence B – Trade Details					
C	**Mandatory Sequence – Financial Instrument/Account**					
		:16R:	Start of Block	FIAC		
		:36B:	Quantity of Financial Instrument Settled	:4!c//4!c/15d	ESTT	5–544–RF/c–10
		:36B:	Quantity of Financial Instrument Previously Settled	:4!c//4!c/15d	PSTT	5–544–RF/c–10
		:36B:	Quantity of Financial Instrument Remaining to be Settled	:4!c//4!c/15d	RSTT	5–544–RF/c–10
		:19A:	Previously Settled Amount	:4!c//[N]3!a15d	PSST	5–544–RF/c–10
		:19A:	Remaining Settlement Amount	:4!c//[N]3!a15d	RSST	5–544–RF/c–10
		:97A:	Safekeeping Account	:97A::4!c//35x	SAFE	5–544–RF/c–10
		:94a:	Place of Safekeeping	Option B or F	SAFE	5–544–RF/c–11
		:16S:	End of Block	FIAC		
	End of Sequence C – Financial Instrument/Account					
D	**Optional Sequence – Repo Details (NOT REPORTED)**					
E	**Mandatory Sequence – Settlement Details**					
		:16R:	Start of Block	SETDET		
		:22F:	Beneficial Ownership Override Indicator	:4!c/[8c]/4!c	BENE	5–544–RF/c–11
		:22F:	Repurchase Type Indicator	:4!c/[8c]/4!c	REPT	5–544–RF/c–11
		:22F:	Securities Real Time Gross Settlement Indicator	:4!c/[8c]/4!c	RTGS	5–544–RF/c–11
		:22F:	Type of Settlement Transaction	:4!c/[8c]/4!c	SETR	5–544–RF/c–12
		:22F:	Settlement Transaction Condition	:4!c/[8c]/4!c	STCO	5–544–RF/c–14
E1	**Mandatory Repeatable Subsequence – Settlement Parties**					
		:16R:	Start of Block	SETPRTY		
		:95a:	Parties	Option C, P, Q or R		5–544–RF/c–14
		:97D:	Blockchain Address or Wallet	:4!c/[8c]/140x	BCAW	5–544–RF/c–14
		:97a:	Safekeeping Account	Option A or B	SAFE	5–544–RF/c–15
		:98a:	Processing Date	Option A or C	PROC	5–544–RF/c–15
		:70C:	Party Contact Narrative	:4!c//4*35x	PACO	5–544–RF/c–15
		:16S:	End of Block	SETPRTY		
	End of Subsequence E1 – Settlement Parties					
E2	**Optional Repeatable Subsequence – Cash Parties (NOT REPORTED)**					
E3	**Optional Repeatable Subsequence – Amounts (NOT REPORTED)**					
		:16S:	End of Block	SETDET		
	End of Sequence E – Settlement Details					
F	**Optional Repeatable Sequence – Other Parties (NOT REPORTED)**					

MT544 - Field specifications

MT544 contains data fields for a Receive free confirmation as described below.

A - General Information - mandatory, non-repeatable - GENL

:20C:	Sender's Reference	Mandatory Sequence A	Qualifier
		Non-repeatable General Information	SEME

Format: :4!c//16x

Usage: This field contains the reference number assigned to the transaction, including market claims and transformations.

:23G:	Function of the Message	Mandatory Sequence A	Qualifier
		Non-repeatable General Information	-

Format: 4!c[/4!c]

Usage: Only the function "NEWM" is provided. The copy subfunction ("COPY") is reported in the case of multi-address reporting.

:98a:	Preparation Date /Time	Mandatory Sequence A	Qualifier
		Non-repeatable General Information	PREP

Format: :98C::4!c//8!n6!n

Usage: This field contains the date and time at which the message was prepared.

:22F:	Partial Settlement Indicator	Mandatory Sequence A	Qualifier
		Non-repeatable General Information	PARS

Format: :4!c/[8c]/4!c

Usage: On confirmations for partial settlement transactions, this field contains one of the following code words, as appropriate:

PAIN	part of the instruction remains unsettled; sent in the first message (there may be more than one) confirming the partial settlement of an instruction.
PARC	this is the final part of the partial settlement; sent in the last message sent to confirm the settlement of the remaining part.

Clearing and settlement reports

A1 - Linkages - mandatory, repeatable - LINK

:13a:	Linked Transaction	Mandatory Subsequence Repeatable Linkages	A1	Qualifier LINK

Format: `:13A::4!c//3!c`   `:13B::4!c/[8c]/30x`

Usage: This field contains the Swift message type of the original instruction.

For option A possible values are:

540, 541, 542 and 543 (Swift ISO 15022 message type)

For option B possible values are:

sese.023 from DCP and sese.032 from T2S (Swift ISO 20022 message type)

For CBF instructions the reference owner BIC of the T2S Actor Reference is shown by using the DSS "DAKV". It is used together with the reference PCTI, RELA, POOL in the linkage sequence.

Example:

```
:16R:LINK
:13B::LINK/DAKV/EUXCDEFFCCP
:20C::PCTI//ALM1307M861788
:16S:LINK
```

:20C:	Client's Collateral Instruction Reference	Mandatory Subsequence Repeatable Linkages	A1	Qualifier CLCI

Format: `:4!c//16x`

CBL/CBF usage: This reference will be reported back on Triparty Collateral Management settlement instructions as received on MT527.

:20C:	Client's Triparty Collateral Transaction Reference	Mandatory Subsequence Repeatable Linkages	A1	Qualifier CLTR

Format: `:4!c//16x`

CBL/CBF usage: This field contains the client's collateral management transaction reference.

:20C:	Counterparty Market Infrastructure Transaction Identification	Mandatory Subsequence Repeatable Linkages	A1	Qualifier CMIT

Format: `:4!c//16x`

CBF/LuxCSD usage: This field contains the identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example,TARGET2-Securities. This field allows an MITI reference to be indicated on both client/counterparty side.

:20C:	Collateral Reference	Mandatory Subsequence Repeatable Linkages	A1	Qualifier COLR

CBL usage only: This field contains the reference assigned to a collateral transaction linked to the settlement instruction. (please check usage)

:20C:	Common Reference	Mandatory Subsequence Repeatable Linkages	A1	Qualifier COMM

Format: :4!c//16x

Usage: This field contains the common reference as received in the original MT540.

:20C:	Corporate Action Reference	Mandatory Subsequence Repeatable Linkages	A1	Qualifier CORP

Format: :4!c//16x

Usage: This field contains the corporate action event reference from which the movement originated.

:20C:	Market Infrastructure Transaction Identification	Mandatory Subsequence Repeatable Linkages	A1	Qualifier MITI

Format: :4!c//16x

Usage: This field contains the T2S instruction reference.

:20C:	Processor Transaction Identification	Mandatory Subsequence Repeatable Linkages	A1	Qualifier PCTI

Format: :4!c//16x

Usage: For market claims and transformations, this field contains the SEME of the newly generated settlement instruction.

CBF/LuxCSD usage: This field contains the T2S Actor Reference as received in the original instruction.

:20C:	Pool Reference	Mandatory Subsequence Repeatable Linkages	A1	Qualifier POOL

Format: :4!c//16x

Usage: This field contains the client's Pool reference number.

:20C:	Related Reference	Mandatory Subsequence Repeatable Linkages	A1	Qualifier RELA

Format: :4!c//16x

Usage: This field contains either the client's original Sender's Reference or, if the transaction was not initiated by the client, the code word "NONREF".

:20C:	Triparty-Agent's/Service-Provider's Collateral Transaction Reference	Mandatory Subsequence Repeatable Linkages	A1	Qualifier TCTR

Format: :4!c//16x

CBL/CBF usage: This field contains the collateral management transaction reference.

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:20C:	Triparty-Agent's/Service-Provider's Collateral Instruction Reference	Mandatory Subsequence Repeatable Linkages	A1	Qualifier TRCI

Format: `:4!c//16x`

CBL/CBF usage: This field contains the Clearstream's reference of the Triparty Collateral Management instruction.

:20a:	Deal Reference	Mandatory Subsequence Repeatable Linkages	A1	Qualifier TRRF

Format: `:20C::4!c//16x`   `:20U::4!c//52x`

Usage: This field contains the deal reference as received in the original instruction.

B - Trade Details - mandatory, non-repeatable - TRADDET

:94H:	Place of Clearing	Mandatory Sequence Non-repeatable Trade Details	B	Qualifier CLEA

Format: `:94H::4!a2!a2!c[3!c]`

Usage: This field contains the place of clearing as specified in the original MT540.

:94L:	Place of Clearing	Mandatory Sequence Non-repeatable Trade Details	B	Qualifier CLEA

Format: `4!c//18!c2!n`   **Optional**

CBL usage: Clients can input up to two places of clearing. Field must not be present more than twice in the sequence.

:94B:	Place of Trade	Mandatory Sequence Non-repeatable Trade Details	B	Qualifier TRAD

Format: `:4!c/[8c]/4!c[30x]` or, if the Market Identifier Code (MIC) is used: `:4!c/4!c/4!c`

Usage: This field contains the place the order was traded.

Note: The place of trade can be used to indicate the Market Identifier Code (MIC). This information is relevant for cash penalties where a reduced rate can be applied if the market is an SME growth market.

In order to indicate the MIC, the Data Source Scheme (DSS) should not be present and the place code should be "EXCH" followed by the narrative mentioning the MIC: "TRAD//EXCH/Narrative (MIC)"

:94L:	Place of Trade	Mandatory Sequence Non-repeatable Trade Details	B	Qualifier TRAD

Format: `:4!c//18!c2!n`   **Optional**

CBL usage: Clients can input up to two places of trade. Field must not be present more than twice in the sequence.

:98a:	Effective Settlement Date/Time	Mandatory Sequence	B	Qualifier
		Non-repeatable		ESET
		Trade Details		

Format: `:98C::4!c//8!n6!n`

Field purpose: This field contains the date on which the transaction was booked. For domestic transactions, if the confirmation is received after the close of business day, the date reported in this field may differ from the effective settlement date on the local market as indicated in field :98A::PROC.

:98a:	Settlement Date/Time	Mandatory Sequence	B	Qualifier
		Non-repeatable		SETT
		Trade Details		

Format: `:98A::4!c//8!n`

Field purpose: This field contains the transaction's requested settlement date.

:98a:	Trade Date/Time	Mandatory Sequence	B	Qualifier
		Non-repeatable		TRAD
		Trade Details		

Format: `:98A::4!c//8!n`

Field purpose: This field contains the transaction's trade date when provided.

:90a:	Price	Mandatory Sequence	B	Qualifier
		Non-repeatable		DEAL
		Trade Details		

Format: `::90A::4!c//4!c/[N]15d     :90B::4!c//4!c/3!a15d`

Field purpose: This field contains the deal price as received in the original instruction.

Usage: In option A, Percentage Type Code with the following codes:

DISC	Discount price expressed as the number of percentage points below par, for example, a discount price of 2% equals a price of 98 when par is 100.
NEGA	Negative Actual Amount. Price must be interpreted as a negative amount of currency per unit or per share.
PRCT	Percentage price expressed as a percentage of par.
PREM	Premium price expressed as the number of percentage points above par, for example, a premium price of 2% equals a price of 102 when par is 100.
YIEL	Yield Price expressed as a yield.

In option B, Amount Type Code must contain one of the following codes:

ACTU	Actual Amount Price expressed as an amount of currency per unit or per share.
DISC	Discount Price expressed as a discount amount.
NEGA	Negative Actual Amount. Price must be interpreted as a negative amount of currency per unit or per share.
PREM	Premium Price expressed as a premium.

Clearing and settlement reports

:35B:	Identification of Financial Instrument Settled	Mandatory Sequence **B** Non-repeatable Trade Details	Qualifier –

Format: [ISIN1!e12!c]
                [4*35x]

CBL usage: This field contains the ISIN and the Common Code in two subfields:

- Subfield 1 contains the ISIN.
- Subfield 2 contains the Common Code on the first line in the format /XS/9!n.
- Subfield 2 contains the description of the financial instrument, starting on the 2nd line.

CBF/LuxCSD usage: This field contains the ISIN and the description of the financial instrument in two subfields:

- Subfield 1 contains the ISIN.
- Subfield 2 contains the description of the financial instrument, starting on the 2nd line.

B1 - Financial Instrument Attributes - optional, non-repeatable - FIA

:98A:	Coupon Date	Optional Subsequence B1 Non-repeatable Financial Instrument Attributes	Qualifier COUP

Format: `:4!c//8!n`

Field purpose: This field contains the date of the next coupon payment.

:13a:	Coupon Number	Optional Subsequence B1 Non-repeatable Financial Instrument Attributes	Qualifier COUP

Format: `:13A::4!c//3!c`

Field purpose: This field contains the coupon number of the next coupon attached to the financial instrument.

:22F:	Priority Indicator	Optional Subsequence B Non-repeatable Trade Details (resumed after B1)	Qualifier PRIR

Format: `:4!c/[8c]/4!c`

Field purpose: This field specifies the priority the client wants to attach to the instruction.

CBL usage: This field contains one of the following values:

- 0001 High Priority
- 0002 Normal Priority

:22F:	Trade Transaction Condition Indicator	Mandatory Sequence B Non-repeatable Trade Details (resumed after B1)	Qualifier TTCO

Format: `:4!c/[8c]/4!c`

CBF/LuxCSD usage: This field contains one of the following code words, as appropriate:

CCPN	trade executed cum coupon
XCPN	trade executed ex-coupon

:70E:	Settlement Instruction Processing Narrative	Mandatory Sequence B Non-repeatable Trade Details (resumed after B1)	Qualifier SPRO

Format: `:4!c//10*35x`

Usage: This field may contain additional details about the transaction.

For market claims and transformations, this field is enriched at the beginning of the last tine with the SEME reference of the original instruction subject to the market claim or transformation:

- "TR";
- Space;
- SEME   reference of the original instruction;
- IDAY   Input date for non-cleared Stock Exchange instructions.

Clearing and settlement reports

C - Financial Instrument/Account - mandatory, non-repeatable - FIAC

:36B:	Quantity of Financial Instrument Settled	Mandatory Sequence C Non-repeatable Financial Instrument/Account	Qualifier ESTT

Format: :4!c//4!c/15d

Field purpose: This field contains the quantity of financial instrument received.

:36B:	Quantity of Financial Instrument Previously Settled	Mandatory Sequence C Repeatable Financial Instrument/Account	Qualifier PSTT

Format: :4!c//4!c/15d

Field purpose: For partial settlement transactions, this field contains the total quantity of financial instrument previously received. This field is not present on the first partial settlement.

:36B:	Quantity of Financial Instrument Remaining to be Settled	Mandatory Sequence C Repeatable Financial Instrument/Account	Qualifier RSTT

Format: :4!c//4!c/15d

Field purpose: For partial settlement transactions, this field contains the total quantity of financial instrument remaining to be received. This field is not present on the final partial settlement.

:19A:	Previously Settled Amount	Mandatory Sequence C Repeatable Financial Instrument/Account	Qualifier PSTT

Format: :4!c//[N]3!a15d

Usage: For partial settlement transactions, this field contains the amount of money previously paid. This field is not present on the first partial settlement.

:19A:	Remaining Settlement Amount	Mandatory Sequence C Repeatable Financial Instrument/Account	Qualifier RSTT

Format: :4!c//[N]3!a15d

Usage: For partial settlement transactions, this field contains the amount of money remaining to be paid. This field is not present on the final partial settlement.

:97A:	Safekeeping Account	Mandatory Sequence C Non-repeatable Financial Instrument/Account	Qualifier SAFE

Format: :97A::4!c//35x

Usage: This field contains the client account number.

:94a:	Place of Safekeeping	Mandatory Sequence C Non-repeatable Financial Instrument/Account	Qualifier SAFE

Format: :94F::4!c//4!c/4!a2!a2!c[3!c]

Usage: This field contains one of the following code words followed by a BIC as indicated:

CUST   followed by the BIC of CBL's common or specialised depository for securities deposited with other than CBL's domestic depository;

ICSD   followed by CEDELULL

NCSD   followed by the BIC of the local CSD for securities deposited with Clearstream's domestic depository.

E - Settlement Details - mandatory, non-repeatable - SETDET

:22F:	Beneficial Ownership Override Indicator	Mandatory Sequence E Non-repeatable Settlement Details	Qualifier BENE

Format: :4!c/[8c]/4!c **Optional**

CBL usage: Transactions are, by default, considered to entail a change in beneficial ownership. If there is no change in beneficial ownership, this field must contain the code word "NBEN".

This field is required on some domestic markets. For details specific to each country, please refer to the Market Link Guide.

:22F:	Repurchase Type Indicator	Optional Sequence E Non-repeatable Repo Details	Qualifier REPT

Format: :4!c/[8c]/4!c

CBL usage only: When the transaction relates to a triparty collateral management transaction (that is, with :22F::SETR//COLI, COLO, TRPO or TRVO), this field contains the following code words:

CEDE/REPC   the closing leg of a triparty collateral management transaction
CEDE/REPO   the opening leg of a triparty collateral management transaction
WTHD   a triparty collateral management withdrawal

:22F:	Securities Real Time Gross Settlement Indicator	Mandatory Sequence E Non-repeatable Settlement Details	Qualifier RTGS

Format: :4!c/[8c]/4!c

CBL usage only: For internal and Bridge transactions, this field contains one of the following code words:

NRTG   the transaction was excluded from the optional settlement period
YRTG   the transaction was included in the optional settlement period

Clearing and settlement reports

:22F:	Type of Settlement Transaction	Mandatory Sequence E Non-repeatable Settlement Details	Qualifier SETR

Format: `:4!c/[8c]/4!c`

Usage: The following transaction types are reported:

BSBK	Buy Sell Back relates to buy sell back transaction
BYIY	Buy in
CLAI	Transaction resulting from a market claim or reverse market claim
COEX/CORP	Corporate Action related Booking
COLI	Collateral In - held by collateral receiver
COLO	Collateral Out - held by collateral giver
PAIR	Transaction is paired off and netted against one or more previous transactions
REPU	Domestic repo
RVPO	Domestic reverse
SBBK	Sell Buy Back relates to sell buy back transaction
SECB	Securities borrowing
SECL	Securities lending
SWIF	Redemption leg of an investment fund to switch settlement instruction
SWIT	Subscription leg of an investment fund to switch settlement instruction
TRAD	Settlement of a trade
TRPO	Triparty repurchase agreement (reported to collateral giver)
TRVO	Triparty reverse repurchase agreement (reported to collateral receiver)

CBL usage: The following transaction types are reported:

CEDE/AUTC	Settlement confirmation
CEDE/BLOK	Blocking/unblocking for a corporate action or other purpose
CEDE/CORP	Re-instruction from a transformation caused by a corporate action
CEDE/DTCY	DTC affirmation
CEDE/EXCO	Eurex collateral
CEDE/EXNO	Eurex exercise
CEDE/MTCH	Temporary matching instruction
CEDE/PREA	Matching purposes
CEDE/SENO	German Stock Exchange trade
CEDE/SEPD	German Stock Exchange trade with partial delivery
CEDE/XMAC	Triparty collateral management allocations to Xemac
CNBC	Central bank collateral operation
CONV	Depository receipt conversion
INTT	Cash movement resulting from a change in traded interest pursuant to a coupon rate adjustment.
OWNE	Transfer of securities without matching to a Euroclear account or external account transfer
OWNI	Transfer of securities without matching to another CBL account or internal account transfer
REDM	Investment fund redemption settlement instruction
SUBS	Investment fund subscription settlement instruction
TRAD	Settlement of a trade
TURN	Part of a back-to-back transaction.

CBF/LuxCSD usage: This field contains the transaction type as received on the original instruction. In case of reversal bookings, CBF clients will receive DAKV/REVL.

CASCADE RS usage:

OWNE: RS Account Transfer (CASCADE, instruction type AA01P, different or identical deliver and receipt account)

OWNI: RS Position Transfer (CASCADE instruction type AA01B).

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:22F:	Settlement Transaction Condition	Mandatory Sequence Non-repeatable Settlement Details	E	Qualifier STCO

Format: `:4!c/[8c]/4!c`

Usage: This field can contain one of the following code words:

BPSS	For settlement instructions created as a result of a partial successful
REGL/BSSP	buy-in
CEDE/IREL	For a domestic transaction flagged for immediate release.
DLWM	For own account transfer transactions
PHYS	For physical domestic transactions.
NOMC	For transactions flagged for opting-out of market claim and transformations.
NPAR	For instructions flagged for no partial settlement.
PART	For instructions flagged for partial settlement
COEX/PARQ	For instructions flagged for partial settlement with quantity threshold.
COEX/PARC	For instructions flagged for partial settlement with cash threshold.
TRAN	For a transaction from a transformation.

CBL usage:	INTS	For instructions that were settled by the settlement internaliser/account servicer (for example, custodian) in its own books and not through a securities settlement system (for example, CSD system).

CBF/LuxCSD usage:	NACT	For transactions that are not for accounting

E1 - Settlement Parties - mandatory, repeatable - SETPRTY

:95a:	Parties	Mandatory Subsequence Repeatable Settlement Parties	E1	Qualifier See description

Formats:
`:95C::4!c//2!a` `:95P::4!c//4!a2!a2!c[3!c]` `:95Q::4!c//4*35x`
`:95R::4!c/8c/34x`

Usage: All parties will be reported as received in the original instruction, as follows:

Qualifier	Option and meaning		Qualifier	Option and meaning	
DEAG	P, Q, R	Delivering Agent	PSET	C, P, Q	Place of Settlement
DECU	P, Q, R	Deliverer's Custodian	SELL	P, Q, R	Seller
DEI1-DEI2	P, Q, R	Deliverer's Intermediary 1-2			

:97D:	Blockchain Address or Wallet	Mandatory Subsequence Repeatable Settlement Parties (2)	E1	Qualifier BCAW

Format: `:97D::4!c/[8c]/140x`

Usage: .This field contains the Blockchain Address or Wallet as received in the original instruction.

:97a:	Safekeeping Account	Mandatory Subsequence Repeatable Settlement Parties	E1	Qualifier SAFE

Formats: :97A::4!c//35x   :97B::4!c/[8c]/4!c/35x

Usage: All parties' safekeeping accounts are reported as received on the original instruction.

:98a:	Processing Date	Mandatory Subsequence Repeatable Settlement Parties	E1	Qualifier PROC

Formats: :98A::4!c//8!n   :98C:4!c//8!n6!n

Usage: This field contains the effective settlement date on which the transaction settled on the local market. It is reported in the same sequence as the PSET.

:70C:	Party Contact Narrative	Mandatory Subsequence Repeatable Settlement Parties	E1	Qualifier PACO

Formats: :4!c//4*35x

Usage: This field contains the Party Contact Narrative as received on the original instruction.

Clearing and settlement reports

Example of an MT544 Receive free confirmation

```
:16R: GENL
:20C::SEME//1234567
:23G: NEWM
:98C::PREP//20020423051627
:16R: LINK
:13A::LINK//540
:20C::RELA//REF123
:16S: LINK
:16S: GENL
:16R: TRADDET
:98A::ESET//20020423
:98A::SETT//20020423
:35B: ISIN XS0083913193
/XS/008391319
USD 5,625 EUROP.INVEST.BK (1-3)
98-2005
:16S: TRADDET
:16R: FIAC
:36B::ESTT//FAMT/30000,
:97A::SAFE//12345
:94F::SAFE//CUST/CITIGB2L
:16S: FIAC
:16R: SETDET
:22F::SETR//TRAD
:16R: SETPRTY
:95R::DEAG/ECLR/99999
:16S: SETPRTY
:16R: SETPRTY
:95P::PSET//MGTCBEBEECL
:16S: SETPRTY
:16S: SETDET
```

Client's :20C::SEME reference of original MT540

Client account

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Clearing and settlement reports

MT545 - Receive against payment confirmation

MT545 - Overview

The following table lists the fields in a Receive against payment confirmation (RAP/c) via MT545:

Sequence	Tag	Field name	Content/Options	Qualifier	Page
A Mandatory Sequence - General Information					
	:16R:	Start of Block	GENL		
	:20C:	Sender's Reference	:4!c//16x	SEME	5–545–RAP/c–4
	:23G:	Function of the Message	4!c[/4!c]	–	5–545–RAP/c–4
	:98a:	Preparation Date/Time	Option A or C	PREP	5–545–RAP/c–4
	:22F:	Partial Settlement Indicator	:4!c/[8c]/4!c	PARS	5–545–RAP/c–4
A1 Mandatory Repeatable Subsequence - Linkages					
	:16R:	Start of Block	LINK		
	:13a:	Linked Transaction	Option A or B	LINK	5–545–RAP/c–5
	:20C:	Client's Collateral Instruction Reference	:4!c//16x	CLCI	5–545–RAP/c–5
	:20C:	Client's Triparty Collateral Transaction Reference	:4!c//16x	CLTR	5–545–RAP/c–5
	:20C:	Counterparty Market Infrastructure Transaction Identification	:4!c//16x	CMIT	5–545–RAP/c–5
	:20C:	Collateral Reference	:4!c//16x	COLR	5–545–RAP/c–5
	:20C:	Common Reference	:4!c//16x	COMM	5–545–RAP/c–6
	:20C:	Corporate Action Reference	:4!c//16x	CORP	5–545–RAP/c–6
	:20C:	Market Infrastructure Transaction Identification	:4!c//16x	MITI	5–545–RAP/c–6
	:20C:	Processor Transaction Identification	:4!c//16x	PCTI	5–545–RAP/c–6
	:20C:	Pool Reference	:4!c//16x	POOL	5–545–RAP/c–6
	:20C:	Related Reference	:4!c//16x	RELA	5–545–RAP/c–6
	:20C:	Triparty-Agent's/Service-Provider's Collateral Transaction Reference	:4!c//16x	TCTR	5–545–RAP/c–6
	:20C:	Triparty-Agent's/Service-Provider's Collateral Instruction Reference	:4!c//16x	TRCI	5–545–RAP/c–7
	:20a:	Deal Reference	Option C or U	TRRF	5–545–RAP/c–7
	:16S:	End of Block	LINK		
End of Subsequence A1 - Linkages					
	:16S:	End of Block	GENL		
End of Sequence A - General Information					
B Mandatory Sequence - Trade Details					
	:16R:	Start of Block	TRADDET		
	:94H:	Place of Clearing	:4!a2!a2!c[3!c]	CLEA	5–545–RAP/c–7
	:94L:	Place of Clearing	:4!c//18!c2!n	CLEA	5–545–RAP/c–7
	:94B:	Place of Trade	:4!c/[8c]/4!c[30x]	TRAD	5–545–RAP/c–7
	:94L:	Place of Trade	:4!c//18!c2!n	TRAD	5–545–RAP/c–7
	:98a:	Effective Settlement Date/Time	Option A, B or C	ESET	5–545–RAP/c–8
	:98a:	Settlement Date/Time	Option A, B or C	SETT	5–545–RAP/c–8

Clearing and settlement reports

Sequence	Tag	Field name	Content/Options	Qualifier	Page
	:98a:	Trade Date/Time	Option A, B, C or E	TRAD	5–545–RAP/c–8
	:90a:	Price	Option A or B	DEAL	5–545–RAP/c–8
	:35B:	Identification of Financial Instrument	[ISIN1!e12!c] [4*35x]	–	5–545–RAP/c–9
B1 Optional Subsequence - Financial Instrument Attributes					
	:16R:	Start of Block	FIA		
	:98A:	Coupon Date	:4!c//8!n	COUP	5–545–RAP/c–10
	:13a:	Coupon Number	Option A or B	COUP	5–545–RAP/c–10
	:16S:	End of Block	FIA		
End of Subsequence B1 - Financial Instrument Attributes					
	:22F:	Priority Indicator	:4!c/[8c]/4!c	PRIR	5–545–RAP/c–10
	:22F:	Trade Transaction Condition Indicator	:4!c/[8c]/4!c	TTCO	5–545–RAP/c–10
	:70E:	Settlement Instruction Processing Narrative	:4!c//10*35x	SPRO	5–545–RAP/c–11
	:16S:	End of Block	TRADDET		
End of Sequence B - Trade Details					
C Mandatory Sequence - Financial Instrument/Account					
	:16R:	Start of Block	FIAC		
	:36B:	Quantity of Financial Instrument Settled	:4!c//4!c/15d	ESTT	5–545–RAP/c–12
	:36B:	Quantity of Financial Instrument Previously Settled	:4!c//4!c/15d	PSTT	5–545–RAP/c–12
	:36B:	Quantity of Financial Instrument Remaining to be Settled	:4!c//4!c/15d	RSTT	5–545–RAP/c–12
	:19A:	Previously Settled Amount	:4!c//[N]3!a15d	PSST	5–545–RAP/c–12
	:19A:	Remaining Settlement Amount	:4!c//[N]3!a15d	RSST	5–545–RAP/c–12
	:97A:	Cash Account	:4!c//35x	CASH	5–545–RAP/c–12
	:97A:	Safekeeping Account	:97A::4!c//35x	SAFE	5–545–RAP/c–12
	:94a:	Place of Safekeeping	Option B or F	SAFE	5–545–RAP/c–13
	:16S:	End of Block	FIAC		
End of Sequence C - Financial Instrument/Account					
D Optional Sequence - Repo Details (NOT REPORTED)					
E Mandatory Sequence - Settlement Details					
	:16R:	Start of Block	SETDET		
	:22F:	Beneficial Ownership Override Indicator	:4!c/[8c]/4!c	BENE	5–545–RAP/c–13
	:22F:	Repurchase Type Indicator	:4!c/[8c]/4!c	REPT	5–545–RAP/c–13
	:22F:	Securities Real Time Gross Settlement Indicator	:4!c/[8c]/4!c	RTGS	5–545–RAP/c–13
	:22F:	Type of Settlement Transaction	:4!c/[8c]/4!c	SETR	5–545–RAP/c–14
	:22F:	Settlement Transaction Condition	:4!c/[8c]/4!c	STCO	5–545–RAP/c–15
E1 Mandatory Repeatable Subsequence - Settlement Parties					
	:16R:	Start of Block	SETPRTY		
	:95a:	Parties	Option C, P, Q or R		5–545–RAP/c–15
	:97D:	Blockchain Address or Wallet	:4!c/[8c]/140x	BCAW	5–545–RAP/c–15
	:97a:	Safekeeping Account	Option A or B	SAFE	5–545–RAP/c–16
	:98a:	Processing Date	Option A or C	PROC	5–545–RAP/c–16
	:70C:	Party Contact Narrative	:4!c//4*35x	PACO	5–545–RAP/c–16
	:16S:	End of Block	SETPRTY		
End of Subsequence E1 - Settlement Parties					
E2 Optional Repeatable Subsequence - Cash Parties (NOT REPORTED)					

Sequence	Tag	Field name	Content/Options	Qualifier	Page
E3 Mandatory Repeatable Subsequence – Amounts					
	:16R:	Start of Block	AMT		
	:17B:	Research Fee Flag	:4!c//1!a	RSCH	5–545–RAP/c–16
	:19A:	Trade Amount	:4!c//[N]3!a15d	DEAL	5–545–RAP/c–16
	:19A:	Settlement Amount	:4!c//[N]3!a15d	ESTT	5–545–RAP/c–16
	:19A:	Research Fee	:4!c//[N]3!a15d	RSCH	5–545–RAP/c–16
	:98a:	Value Date / Time	Option A or C	VALU	5–545–RAP/c–17
	:16S:	End of Block	AMT		
End of Subsequence E3 – Amounts					
	:16S:	End of Block	SETDET		
End of Sequence E – Settlement Details					
F Optional Repeatable Sequence – Other Parties (NOT REPORTED)					

Clearing and settlement reports

MT545 - Field specifications

MT545 contains data fields for a Receive against payment confirmation as described below.

A - General Information - mandatory, non-repeatable - GENL

:20C:	Sender's Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier SEME

Format: `:4!c//16x`

Usage: This field contains the reference number assigned to the transaction, including market claims and transformations.

:23G:	Function of the Message	Mandatory Sequence A Non-repeatable General Information	Qualifier -

Format: `4!c[/4!c]`

Usage: Only the function "NEWM" is provided. The copy subfunction ("COPY") is reported in the case of multi-address reporting.

:98a:	Preparation Date /Time	Mandatory Sequence A Non-repeatable General Information	Qualifier PREP

Format: `:98C::4!c//8!n6!n`

Usage: This field contains the date and time at which the message was prepared.

:22F:	Partial Settlement Indicator	Mandatory Sequence A Non-repeatable General Information	Qualifier PARS

Format: `:4!c/[8c]/4!c`

Usage: On confirmations for partial settlement transactions, this field contains one of the following code words, as appropriate:

PAIN   part of the instruction remains unsettled; sent in the first message (there may be more than one) confirming the partial settlement of an instruction.

PARC   this is the final part of the partial settlement; sent in the last message sent to confirm the settlement of the remaining part.

MT545 - Receive against payment confirmation

A1 - Linkages - mandatory, repeatable - LINK

:13a:	Linked Transaction	Mandatory Subsequence Repeatable Linkages	A1	Qualifier LINK

Format: :13A::4!c//3!c   :13B::4!c/[8c]/30x

Usage: This field contains the Swift message type of the original instruction.

For option A possible values are:

540, 541, 542 and 543 (Swift ISO 15022 message type)

For option B possible values are:

sese.023 from DCP and sese.032 from T2S (Swift ISO 20022 message type)

For CBF instructions the reference owner BIC of the T2S Actor Reference is shown by using the DSS "DAKV". It is used together with the reference PCTI, RELA, POOL in the linkage sequence.

Example:

```
:16R:LINK
:13B::LINK/DAKV/EUXCDEFFCCP
:20C::PCTI//ALM1307M861788
:16S:LINK
```

:20C:	Client's Collateral Instruction Reference	Mandatory Subsequence Repeatable Linkages	A1	Qualifier CLCI

Format: :4!c//16x

CBL/CBF usage: This reference will be reported back on Triparty Collateral Management settlement instructions as received on MT527.

:20C:	Client's Triparty Collateral Transaction Reference	Mandatory Subsequence Repeatable Linkages	A1	Qualifier CLTR

Format: :4!c//16x

CBL/CBF usage: This field contains the client's collateral management transaction reference.

:20C:	Counterparty Market Infrastructure Transaction Identification	Mandatory Subsequence Repeatable Linkages	A1	Qualifier CMIT

Format: :4!c//16x

CBF/LuxCSD usage: This field contains the identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, TARGET2-Securities. This field allows an MITI reference to be indicated on both client/counterparty side.

:20C:	Collateral Reference	Mandatory Subsequence Repeatable Linkages	A1	Qualifier COLR

CBL usage only: This field contains the reference assigned to a collateral transaction linked to the settlement instruction.

Clearing and settlement reports

:20C:	Common Reference	Mandatory Subsequence Repeatable Linkages	A1	Qualifier COMM

Format: `:4!c//16x`

Usage: This field contains the common reference as received in the original MT541.

:20C:	Corporate Action Reference	Mandatory Subsequence Repeatable Linkages	A1	Qualifier CORP

Format: `:4!c//16x`

Usage: This field contains the corporate action event reference from which the movement originated.

:20C:	Market Infrastructure Transaction Identification	Mandatory Subsequence Repeatable Linkages	A1	Qualifier MITI

Format: `:4!c//16x`

Usage: This field contains the T2S instruction reference.

:20C:	Processor Transaction Identification	Mandatory Subsequence Repeatable Linkages	A1	Qualifier PCTI

Format: `:4!c//16x`

Usage: For market claims and transformations, this field contains the SEME of the newly generated settlement instruction.

CBF/LuxCSD usage: This field contains the T2S Actor Reference as received in the original instruction.

:20C:	Pool Reference	Mandatory Subsequence Repeatable Linkages	A1	Qualifier POOL

Format: `:4!c//16x`

Usage: This field contains the client's Pool reference number.

:20C:	Related Reference	Mandatory Subsequence Repeatable Linkages	A1	Qualifier RELA

Format: `:4!c//16x`

Usage: This field contains either the client's original Sender's Reference or, if the transaction was not initiated by the client, the code word "NONREF".

:20C:	Triparty-Agent's/Service-Provider's Collateral Transaction Reference	Mandatory Subsequence Repeatable Linkages	A1	Qualifier TCTR

Format: `:4!c//16x`

CBL/CBF usage: This field contains the collateral management transaction reference.

:20C:	Triparty-Agent's/Service-Provider's Collateral Instruction Reference	Mandatory Subsequence Repeatable Linkages	A1	Qualifier TRCI

Format: :4!c//16x

CBL/CBF usage: This field contains the Clearstream's reference of the Triparty Collateral Management instruction.

:20a:	Deal Reference	Mandatory Subsequence Repeatable Linkages	A1	Qualifier TRRF

Format: :20C::4!c//16x   :20U::4!c//52x

Usage: This field contains the deal reference as received in the original instruction.

B - Trade Details - mandatory, non-repeatable - TRADDET

:94H:	Place of Clearing	Mandatory Sequence Non-repeatable Trade Details	B	Qualifier CLEA

Format: :94H::4!a2!a2!c[3!c]

Usage: This field contains the place of clearing as specified in the original instruction.

:94L:	Place of Clearing	Mandatory Sequence Non-repeatable Trade Details	B	Qualifier CLEA

Format: 4!c//18!c2!n   **Optional**

CBL usage: Clients can input up to two places of clearing. Field must not be present more than twice in the sequence.

:94B:	Place of Trade	Mandatory Sequence Non-repeatable Trade Details	B	Qualifier TRAD

Format: :4!c/[8c]/4!c[30x]   or, if the Market Identifier Code (MIC) is used: :4!c/4!c/4!c

Usage: This field contains the place the order was traded.

         Note: The place of trade can be used to indicate the Market Identifier Code (MIC). This information is relevant in case of cash penalties where a reduced rate can be applied in case the market is an SME growth market.

         In order to indicate the MIC, the Data Source Scheme (DSS) should not be present and the place code should be "EXCH" followed by the narrative mentioning the MIC: "TRAD//EXCH/Narrative (MIC)"

:94L:	Place of Trade	Mandatory Sequence Non-repeatable Trade Details	B	Qualifier TRAD

Format: :4!c//18!c2!n   **Optional**

CBL usage: Clients can input up to two places of trade. Field must not be present more than twice in the sequence.

Clearing and settlement reports

:98a:	Effective Settlement Date/Time	Mandatory Sequence B Non-repeatable Trade Details	Qualifier ESET

Format: :98C::4!c//8!n6!n

Field purpose: This field contains the date on which the transaction was booked. For domestic transactions, if the confirmation is received after the close of business day, the date reported in this field may differ from the effective settlement date on the local market as indicated in field :98A::PROC.

:98a:	Settlement Date/Time	Mandatory Sequence B Non-repeatable Trade Details	Qualifier SETT

Format: :98A::4!c//8!n

Field purpose: This field contains the transaction's requested settlement date.

:98a:	Trade Date/Time	Mandatory Sequence B Non-repeatable Trade Details	Qualifier TRAD

Format: :98A::4!c//8!n

Field purpose: This field contains the transaction's trade date when provided.

:90a:	Price	Mandatory Sequence B Non-repeatable Trade Details	Qualifier DEAL

Format: ::90A::4!c//4!c/[N]15d   :90B::4!c//4!c/3!a15d

Field purpose: This field contains the deal price as received in the original instruction.

Usage: In option A, Percentage Type Code with the following codes:

DISC	Discount price expressed as the number of percentage points below par, for example, a discount price of 2% equals a price of 98 when par is 100.
NEGA	Negative Actual Amount. Price must be interpreted as a negative amount of currency per unit or per share.
PRCT	Percentage price expressed as a percentage of par.
PREM	Premium price expressed as the number of percentage points above par, for example, a premium price of 2% equals a price of 102 when par is 100.
YIEL	Yield Price expressed as a yield.

In option B, Amount Type Code must contain one of the following codes:

ACTU	Actual Amount Price expressed as an amount of currency per unit or per share.
DISC	Discount Price expressed as a discount amount.
NEGA	Negative Actual Amount. Price must be interpreted as a negative amount of currency per unit or per share.
PREM	Premium Price expressed as a premium.

:35B:	Identification of Financial Instrument Settled	Mandatory Sequence **B** Non-repeatable Trade Details	Qualifier –

Format:
```
[ISIN1!e12!c]
[4*35x]
```

Usage: This field contains the ISIN and the Common Code in two subfields:

- Subfield 1 contains the ISIN.
- Subfield 2 contains the Common Code on the first line in the format /XS/9!n.
- Subfield 2 contains the description of the financial instrument, starting on the 2nd line.

CBF/LuxCSD usage: This field contains the ISIN and the description of the financial instrument in two subfields:

- Subfield 1 contains the ISIN.
- Subfield 2 contains the description of the financial instrument, starting on the 2nd line.

Clearing and settlement reports

B1 - Financial Instrument Attributes - optional, non-repeatable - FIA

| :98A: | Coupon Date | | Optional Subsequence **B1**
Non-repeatable
Financial Instrument Attributes | Qualifier
COUP |

Format: `:4!c//8!n`

Field purpose: This field contains the date of the next coupon payment.

| :13a: | Coupon Number | | Optional Subsequence **B1**
Non-repeatable
Financial Instrument Attributes | Qualifier
COUP |

Format: `:13A::4!c//3!c`

Field purpose: This field contains the coupon number of the next coupon attached to the financial instrument.

| :22F: | Priority Indicator | | Optional Subsequence **B**
Non-repeatable
Trade Details (resumed after B1) | Qualifier
PRIR |

Format: `:4!c/[8c]/4!c`

Field purpose: This field specifies the priority the client wants to attach to the instruction.

CBL usage: This field contains one of the following values:

- 0001 High Priority
- 0002 Normal Priority

| :22F: | Trade Transaction Condition Indicator | | Mandatory Sequence **B**
Non-repeatable
Trade Details   (resumed after B1) | Qualifier
TTCO |

Format: `:4!c/[8c]/4!c`

CBF/LuxCSD usage: This field contains one of the following code words, as appropriate:

CCPN	trade executed cum coupon
XCPN	trade executed ex-coupon

:70E:	Settlement Instruction Processing Narrative	Mandatory Sequence B Non-repeatable Trade Details (resumed after B1)	Qualifier SPRO

Format: :4!c//10*35x

Usage: This field may contain additional details about the transaction.

For market claims and transformations, this field is enriched at the beginning of the last line with the SEME reference of the original instruction subject to the market claim or transformation:

- "TR";
- Space;
- SEME reference of the original instruction.

CBL usage: For the South Korean market this field contains the following details:

- RVP - Reservation transfer (USD)
  - KRW/USD reservation;
  - KRW amount of the domestic RVP instruction;
  - Client reference of the domestic RVP instruction.
- RVP - Reservation reversal transfer (KRW)
  - KRW/USD reservation reversal;
  - Client reference of the domestic RVP instruction.
- RVP - Release FX DVP transfer (KRW)
  - KRW/USD reservation;
  - KRW amount of the domestic DVP instruction;
  - Client reference of the domestic DVP instruction.

Clearing and settlement reports

C - Financial Instrument/Account - mandatory, non-repeatable - FIAC

:36B:	Quantity of Financial Instrument Settled	Mandatory Sequence C Non-repeatable Financial Instrument/Account	Qualifier ESTT

Format: :4!c//4!c/15d

Field purpose: This field contains the quantity of financial instrument received.

:36B:	Quantity of Financial Instrument Previously Settled	Mandatory Sequence C Repeatable Financial Instrument/Account	Qualifier PSTT

Format: :4!c//4!c/15d

Field purpose: For partial settlement transactions, this field contains the total quantity of financial instrument previously received. This field is not present on the first partial settlement.

:36B:	Quantity of Financial Instrument Remaining to be Settled	Mandatory Sequence C Repeatable Financial Instrument/Account	Qualifier RSTT

Format: :4!c//4!c/15d

Field purpose: For partial settlement transactions, this field contains the total quantity of financial instrument remaining to be received. This field is not present on the final partial settlement.

:19A:	Previously Settled Amount	Mandatory Sequence C Repeatable Financial Instrument/Account	Qualifier PSTT

Format: :4!c//[N]3!a15d

Usage: For partial settlement transactions, this field contains the amount of money previously paid. This field is not present on the first partial settlement.

:19A:	Remaining Settlement Amount	Mandatory Sequence C Repeatable Financial Instrument/Account	Qualifier RSTT

Format: :4!c//[N]3!a15d

Usage: For partial settlement transactions, this field contains the amount of money remaining to be paid. This field is not present on the final partial settlement.

:97A:	Cash Account	Mandatory Sequence C Non-repeatable Financial Instrument/Account	Qualifier CASH

Format: :97A::4!c//35x

CBL usage: This field contains the client cash account number that cash will be debited from.

:97A:	Safekeeping Account	Mandatory Sequence C Non-repeatable Financial Instrument/Account	Qualifier SAFE

Format: :97A::4!c//35x

Usage: This field contains the account number.

:94a:	Place of Safekeeping	Mandatory Sequence Non-repeatable Financial Instrument/Account	C	Qualifier SAFE

Format: `:94F::4!c//4!c/4!a2!a2!c[3!c]`

Usage: This field contains one of the following code words followed by a BIC as indicated:

CUST   followed by the BIC of CBL's common or specialised depository for securities deposited with other than CBL's domestic depository;

ICSD   followed by CEDELULL

NCSD   followed by the BIC of the local CSD for securities deposited with Clearstream's domestic depository.

E - Settlement Details - mandatory, non-repeatable - SETDET

:22F:	Beneficial Ownership Override Indicator	Mandatory Sequence Non-repeatable Settlement Details	E	Qualifier BENE

Format: `:4!c/[8c]/4!c` **Optional**

CBL usage: Transactions are, by default, considered to entail a change in beneficial ownership. If there is no change in beneficial ownership, this field must contain the code word "NBEN".

This field is required on some domestic markets. For details specific to each country, please refer to the Market Link Guide.

:22F:	Repurchase Type Indicator	Optional Sequence Non-repeatable Repo Details	E	Qualifier REPT

Format: `:4!c/[8c]/4!c`

CBL usage only: When the transaction relates to a triparty collateral management transaction (that is, with `:22F::SETR//COLI`, `COLO`, `TRPO` or `TRVO`), this field contains one of the following code words:

CADJ   a triparty collateral management substitution
CEDE/REPC the closing leg of a triparty collateral management transaction
CEDE/REPO the opening leg of a triparty collateral management transaction

:22F:	Securities Real Time Gross Settlement Indicator	Mandatory Sequence Non-repeatable Settlement Details	E	Qualifier RTGS

Format: `:4!c/[8c]/4!c`

CBL usage only: For internal and Bridge transactions, this field contains one of the following code words:

NRTG   The transaction was excluded from the optional settlement period.
YRTG   The transaction was included in the optional settlement period.

Clearing and settlement reports

:22F:	Type of Settlement Transaction	Mandatory Sequence E Non-repeatable Settlement Details	Qualifier SETR

Format: `:4!c/[8c]/4!c`

Usage: The following transaction types are reported:

BSBK	Buy Sell Back relates to buy sell back transaction
BYIY	Buy in
CLAI	Transaction resulting from a market claim or reverse market claim
COEX/CORP	Corporate Action related Booking
COLI	Collateral In - held by collateral receiver
COLO	Collateral Out - held by collateral giver
PAIR	Transaction is paired off and netted against one or more previous transactions
REPU	Domestic repo
RVPO	Domestic reverse
SBBK	Sell Buy Back - relates to sell buy back transaction
SECB	Securities borrowing
SECL	Securities lending
SWIF	Redemption leg of an investment fund to switch settlement instruction
SWIT	Subscription leg of an investment fund to switch settlement instruction
TRAD	Settlement of a trade
TRPO	Triparty repurchase agreement (reported to collateral giver)
TRVO	Triparty reverse repurchase agreement (reported to collateral receiver)

CBL usage: The following transaction types are reported:

CEDE/AUTC	Settlement confirmation
CEDE/BLOK	Blocking/unblocking for a corporate action or other purpose
CEDE/CORP	Re-instruction from a transformation caused by a corporate action
CEDE/DTCY	DTC affirmation
CEDE/EXCO	Eurex collateral
CEDE/EXNO	Eurex exercise
CEDE/MTCH	Temporary matching instruction
CEDE/PREA	Matching purposes
CEDE/SENO	German Stock Exchange trade
CEDE/SEPD	German Stock Exchange trade with partial delivery
CEDE/XMAC	Triparty collateral management allocations to Xemac
CNBC	Central bank collateral operation
CONV	Depository receipt conversion
INTT	Cash movement resulting from a change in traded interest pursuant to a coupon rate adjustment.
OWNE	Transfer of securities without matching to a Euroclear account or external account transfer
OWNI	Transfer of securities without matching to another CBL account or internal account transfer
REDM	Investment fund redemption settlement instruction
SUBS	Investment fund subscription settlement instruction
TURN	Part of a back-to-back transaction.

CBF/LuxCSD usage: This field contains the transaction type as received on the original instruction. In case of reversal bookings, CBF clients will receive DAKV/REVL.

:22F:	Settlement Transaction Condition	Mandatory Sequence Non-repeatable Settlement Details	E	Qualifier STCO

Format: :4!c/[8c]/4!c

Usage: This field can contain one of the following code words:

BPSS REGL/BSSP	For settlement instructions created as a result of a partial successful buy-in
CEDE/IREL	For a domestic transaction flagged for immediate release.
PHYS	For physical domestic transactions.
NOMC	For transactions flagged for opting-out of market claim and transformations.
NPAR	For instructions flagged for no partial settlement.
PART	For instructions flagged for partial settlement
COEX/PARQ	For instructions flagged for partial settlement with quantity threshold.
COEX/PARC	For instructions flagged for partial settlement with cash threshold.
TRAN	For a transaction from a transformation.

CBL/LuxCSD usage:

CEDE/FXRT	For an FX Release transfer for South Korea.
CEDE/RESA	For a Reservation transfer for South Korea.
CEDE/RESR	For a Reservation reversal transfer for South Korea.
INTS	For instructions that were settled by the settlement internaliser/account servicer (for example, custodian) in its own books and not through a securities settlement system (for example, CSD system).
NACT	For transactions that are not for accounting.

E1 - Settlement Parties - mandatory, repeatable - SETPRTY

:95a:	Parties	Mandatory Subsequence Repeatable Settlement Parties	E1	Qualifier See description

Formats: :95C::4!c//2!a   :95P::4!c//4!a2!a2!c[3!c]   :95Q::4!c//4*35x
                      :95R::4!c/8c/34x

Usage: All parties will be reported as received in the original instruction, as follows:

Qualifier	Option and Meaning		Qualifier	Option and Meaning	
DEAG	P, Q, R	Delivering Agent	PSET	C, P, Q	Place of Settlement
DECU	P, Q, R	Deliverer's Custodian	SELL	P, Q, R	Seller
DEI1-DEI2	P, Q, R	Deliverer's Intermediary 1-2			

:97D:	Blockchain Address or Wallet	Mandatory Subsequence Repeatable Settlement Parties	E1 (2)	Qualifier BCAW

Format: :97D::4!c/[8c]/140x

Usage: .This field contains the Blockchain Address or Wallet as received in the original instruction.

Clearing and settlement reports

:97a:	Safekeeping Account	Mandatory Subsequence Repeatable Settlement Parties	E1	Qualifier SAFE

Formats: :97A::4!c//35x   :97B::4!c/[8c]/4!c/35x

Usage: All parties' safekeeping accounts are reported as received on the original instruction.

:98a:	Processing Date	Mandatory Subsequence Repeatable Settlement Parties	E1	Qualifier PROC

Formats: :98A::4!c//8!n

Usage: This field contains the effective settlement date on which the transaction settled on the local market. It is reported in the same sequence as the PSET.

:70C:	Party Contact Narrative	Mandatory Subsequence Repeatable Settlement Parties	E1	Qualifier PACO

Formats: :4!c//4*35x

Usage: This field contains the Party Contact Narrative as received on the original instruction.

E3 – Amounts – mandatory, repeatable – AMT

:17B:	Research Fee Flag	Mandatory Subsequence Repeatable Amounts	E3	Qualifier RSCH

Format: :4!c//1!a   **Optional**

Field purpose: This field indicates whether the net proceeds include research fees for the transaction.

Usage: Flag is only to be used in a sequence E3 with settlement amount field :19A::ESTT//[N]3!a15d as it indicates whether the net proceeds include research fees for the transaction.

:19A:	Trade Amount	Mandatory Subsequence Repeatable Amounts	E3	Qualifier DEAL

Format: :4!c//[N]3!a15d

Usage: This field contains the deal amount as received on the original instruction.

:19A:	Settlement Amount	Mandatory Subsequence Repeatable Amounts	E3	Qualifier ESTT

Format: :4!c//[N]3!a15d

Usage: This field contains the amount of money paid in exchange for securities.

:19A:	Research Fee	Mandatory Subsequence Repeatable Amounts	E3	Qualifier RSCH

Format: :4!c//[N]3!a15d

Usage: This field contains the charge or commission paid by the investor to a distributor, intermediary or other service provider for the provision of financial research.

:98a:	**Value Date/Time**	**Mandatory Subsequence Repeatable Amounts**	**E3**	**Qualifier** VALU

Format: :4!c//8!n

Usage: This field contains the value date with which the amount in field :19A: (Settlement Amount) is posted to the account.

Example of an MT545 Receive against payment confirmation

```
:16R: GENL
:20C::SEME//1234567
:23G: NEWM
:98C::PREP//20020422094320
:16R: LINK
:13A::LINK//541
:20C::RELA//REF123
:16S: LINK
:16S: GENL
:16R: TRADDET
:98A::ESET//20020422
:98A::SETT//20020422
:98A::TRAD//20020417
:35B: ISIN FI0009000681
/XS/004174526
SHS NOKIA (EX NOKIA -A-)
:16S: TRADDET
:16R: FIAC
:36B::ESTT//UNIT/10000,
:97A::SAFE//12345
:94F::SAFE//CUST/MRITFIHH
:16S: FIAC
:16R: SETDET
:22F::SETR//TRAD
:22F::RTGS//YRTG
:16R: SETPRTY
:95P::PSET//CEDELULL
:16S: SETPRTY
:16R: SETPRTY
:95R::DEAG/CEDE/55555
:16S: SETPRTY
:16R: SETPRTY
:95Q::SELL//BANK ABC LONDON
:16S: SETPRTY
:16R: AMT
:19A::ESTT//EUR236226,6
:98A::VALU//20020422
:16S: AMT
:16S: SETDET
```

Client's :20C::SEME reference of original MT541

Client account

Clearing and settlement reports

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Clearing and settlement reports

MT546 - Deliver free confirmation

MT546 - Overview

The following table lists the fields in a Deliver free confirmation (DF/c) via MT546:

Sequence	Tag	Field name	Content/Options	Qualifier	Page
A Mandatory Sequence - General Information					
	:16R:	Start of Block	GENL		
	:20C:	Sender's Reference	:4!c//16x	SEME	5–546–DF/c–3
	:23G:	Function of the Message	4!c[/4!c]	-	5–546–DF/c–3
	:98a:	Preparation Date/Time	Option A or C	PREP	5–546–DF/c–3
	:22F:	Partial Settlement Indicator	:4!c/[8c]/4!c	PARS	5–546–DF/c–3
A1 Mandatory Repeatable Subsequence - Linkages					
	:16R:	Start of Block	LINK		
	:13a:	Linked Transaction	Option A or B	LINK	5–546–DF/c–4
	:20C:	Client's Collateral Instruction Reference	:4!c//16x	CLCI	5–546–DF/c–4
	:20C:	Client's Triparty Collateral Transaction Reference	:4!c//16x	CLTR	5–546–DF/c–4
	:20C:	Counterparty Market Infrastructure Transaction Identification	:4!c//16x	CMIT	5–546–DF/c–4
	:20C:	Collateral Reference	:4!c//16x	COLR	5–546–DF/c–4
	:20C:	Common Reference	:4!c//16x	COMM	5–546–DF/c–5
	:20C:	Corporate Action Reference	:4!c//16x	CORP	5–546–DF/c–5
	:20C:	Market Infrastructure Transaction Identification	:4!c//16x	MITI	5–546–DF/c–5
	:20C:	Processor Transaction Identification	:4!c//16x	PCTI	5–546–DF/c–5
	:20C:	Pool Reference	:4!c//16x	POOL	5–546–DF/c–5
	:20C:	Related Reference	:4!c//16x	RELA	5–546–DF/c–5
	:20C:	Triparty-Agent's/Service-Provider's Collateral Transaction Reference	:4!c//16x	TCTR	5–546–DF/c–5
	:20C:	Triparty-Agent's/Service-Provider's Collateral Instruction Reference	:4!c//16x	TRCI	5–546–DF/c–6
	:20a:	Deal Reference	Option C or U	TRRF	5–546–DF/c–6
	:16S:	End of Block	LINK		
End of Subsequence A1 - Linkages					
	:16S:	End of Block	GENL		
End of Sequence A - General Information					
B Mandatory Sequence - Trade Details					
	:16R:	Start of Block	TRADDET		
	:94H:	Place of Clearing	:4!a2!a2!c[3!c]	CLEA	5–546–DF/c–6
	:94L:	Place of Clearing	:4!c//18!c2!n	CLEA	5–546–DF/c–6
	:94L:	Place of Trade	:4!c//18!c2!n	TRAD	5–546–DF/c–6
	:94B:	Place of Trade	:4!c/[8c]/4!c[30x]	TRAD	5–546–DF/c–6
	:98a:	Effective Settlement Date/Time	Option A, B or C	ESET	5–546–DF/c–7
	:98a:	Settlement Date/Time	Option A, B or C	SETT	5–546–DF/c–7
	:98a:	Trade Date/Time	Option A, B, C or E	TRAD	5–546–DF/c–7

Clearing and settlement reports

Sequence		Tag	Field name	Content/Options	Qualifier	Page
		:90a:	Price	Option A or B	DEAL	5–546–DF/c–7
		:35B:	Identification of Financial Instrument	[ISIN1!e12!c] [4*35x]	–	5–546–DF/c–8
B1	**Optional Subsequence – Financial Instrument Attributes**					
		:16R:	Start of Block	FIA		
		:98A:	Coupon Date	:4!c//8!n	COUP	5–546–DF/c–8
		:13a:	Coupon Number	Option A or B	COUP	5–546–DF/c–8
		:16S:	End of Block	FIA		
	End of Subsequence B1 – Financial Instrument Attributes					
		:22F:	Priority Indicator	:4!c/[8c]/4!c	PRIR	5–546–DF/c–8
		:22F:	Trade Transaction Condition Indicator	:4!c/[8c]/4!c	TTCO	5–546–DF/c–8
		:70E:	Settlement Instruction Processing Narrative	:4!c//10*35x	SPRO	5–546–DF/c–9
		:16S:	End of Block	TRADDET		
End of Sequence B – Trade Details						
C	**Mandatory Sequence – Financial Instrument/Account**					
		:16R:	Start of Block	FIAC		
		:36B:	Quantity of Financial Instrument Settled	:4!c//4!c/15d	ESTT	5–546–DF/c–9
		:36B:	Quantity of Financial Instrument Previously Settled	:4!c//4!c/15d	PSTT	5–546–DF/c–9
		:36B:	Quantity of Financial Instrument Remaining to be Settled	:4!c//4!c/15d	RSTT	5–546–DF/c–9
		:19A:	Previously Settled Amount	:4!c//[N]3!a15d	PSST	5–546–DF/c–9
		:19A:	Remaining Settlement Amount	:4!c//[N]3!a15d	RSST	5–546–DF/c–9
		:97A:	Safekeeping Account	:97A::4!c//35x	SAFE	5–546–DF/c–10
		:94a:	Place of Safekeeping	Option B or F	SAFE	5–546–DF/c–10
		:16S:	End of Block	FIAC		
End of Sequence C – Financial Instrument/Account						
D	**Optional Sequence – Repo Details (NOT REPORTED)**					
E	**Mandatory Sequence – Settlement Details**					
		:16R:	Start of Block	SETDET		
		:22F:	Beneficial Ownership Override Indicator	:4!c/[8c]/4!c	BENE	5–546–DF/c–10
		:22F:	Repurchase Type Indicator	:4!c/[8c]/4!c	REPT	5–546–DF/c–10
		:22F:	Securities Real Time Gross Settlement Indicator	:4!c/[8c]/4!c	RTGS	5–546–DF/c–10
		:22F:	Type of Settlement Transaction	:4!c/[8c]/4!c	SETR	5–546–DF/c–11
		:22F:	Settlement Transaction Condition	:4!c/[8c]/4!c	STCO	5–546–DF/c–12
E1	**Mandatory Repeatable Subsequence – Settlement Parties**					
		:16R:	Start of Block	SETPRTY		
		:95a:	Parties	Option C, P, Q or R		5–546–DF/c–12
		:97D:	Blockchain Address or Wallet	:4!c/[8c]/140x	BCAW	5–546–DF/c–12
		:97a:	Safekeeping Account	Option A or B	SAFE	5–546–DF/c–13
		:98a:	Processing Date	Option A or C	PROC	5–546–DF/c–13
		:70C:	Party Contact Narrative	:4!c//4*35x	PACO	5–546–DF/c–13
		:16S:	End of Block	SETPRTY		
	End of Subsequence E1 – Settlement Parties					
E2	**Optional Repeatable Subsequence – Cash Parties (NOT REPORTED)**					
E3	**Optional Repeatable Subsequence – Amounts (NOT REPORTED)**					
		:16S:	End of Block	SETDET		
End of Sequence E – Settlement Details						
F	**Optional Repeatable Sequence – Other Parties (NOT REPORTED)**					

MT546 - Field specifications

MT546 contains data fields for a Deliver free confirmation as described below.

A - General Information - mandatory, non-repeatable - GENL

:20C:	Sender's Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier SEME

Format: `:4!c//16x`

Usage: This field contains the reference number assigned to the transaction, including market claims and transformations.

:23G:	Function of the Message	Mandatory Sequence A Non-repeatable General Information	Qualifier -

Format: `4!c[/4!c]`

Usage: Only the function "NEWM" is provided. The copy subfunction ("COPY") is reported in the case of multi-address reporting.

:98a:	Preparation Date /Time	Mandatory Sequence A Non-repeatable General Information	Qualifier PREP

Format: `:98C::4!c//8!n6!n`

Usage: This field contains the date and time at which the message was prepared.

:22F:	Partial Settlement Indicator	Mandatory Sequence A Non-repeatable General Information	Qualifier PARS

Format: `:4!c/[8c]/4!c`

Usage: On confirmations for partial settlement transactions, this field contains one of the following code words, as appropriate:

       PAIN   part of the instruction remains unsettled; sent in the first message (there may be more than one) confirming the partial settlement of an instruction.

       PARC   this is the final part of the partial settlement; sent in the last message to confirm the settlement of the remaining part.

Clearing and settlement reports

<u>A1</u> - Linkages - mandatory, repeatable - LINK

:13a:	Linked Transaction	Mandatory Subsequence A1 Repeatable Linkages	Qualifier LINK

Usage: This field contains the Swift message type of the original instruction.

For option A possible values are:

540, 541, 542 and 543 (Swift ISO 15022 message type)

For option B possible values are:

sese.023 from DCP and sese.032 from T2S (Swift ISO 20022 message type)

For CBF instructions the reference owner BIC of the T2S Actor Reference is shown by using the DSS "DAKV". It is used together with the reference PCTI, RELA, POOL in the linkage sequence.

Example:

```
:16R:LINK
:13B::LINK/DAKV/EUXCDEFFCCP
:20C::PCTI//ALM1307M861788
:16S:LINK
```

:20C:	Client's Collateral Instruction Reference	Mandatory Subsequence A1 Repeatable Linkages	Qualifier CLCI

Format: :4!c//16x

CBL usage: This reference will be reported back on Triparty Collateral Management settlement instructions as received on MT527.

:20C:	Client's Triparty Collateral Transaction Reference	Mandatory Subsequence A1 Repeatable Linkages	Qualifier CLTR

Format: :4!c//16x

CBL/CBF usage:: This field contains the client's collateral management transaction reference.

:20C:	Counterparty Market Infrastructure Transaction Identification	Mandatory Subsequence A1 Repeatable Linkages	Qualifier CMIT

Format: :4!c//16x

CBF/LuxCSD usage: This field contains the identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, TARGET2-Securities. This field allows an MITI reference to be indicated on both client/counterparty side.

:20C:	Collateral Reference	Mandatory Subsequence A1 Repeatable Linkages	Qualifier COLR

CBL usage only: This field contains the reference assigned to a collateral transaction linked to the settlement instruction.

:20C:	**Common Reference**	**Mandatory Subsequence** **Repeatable** **Linkages**	**A1**	**Qualifier** COMM

Format: :4!c//16x

Usage: This field contains the common reference as received in the original instruction.

:20C:	**Corporate Action Reference**	**Mandatory Subsequence** **Repeatable** **Linkages**	**A1**	**Qualifier** CORP

Format: :4!c//16x

Usage: This field contains the corporate action event reference from which the movement originated.

:20C:	**Market Infrastructure Transaction Identification**	**Mandatory Subsequence** **Repeatable** **Linkages**	**A1**	**Qualifier** MITI

Format: :4!c//16x

Usage: This field contains the T2S instruction reference.

:20C:	**Processor Transaction Identification**	**Mandatory Subsequence** **Repeatable** **Linkages**	**A1**	**Qualifier** PCTI

Format: :4!c//16x

Usage: For market claims and transformations, this field contains the SEME of the newly generated settlement instruction.

CBF/LuxCSD usage: This field contains the T2S Actor Reference as received in the original instruction.

:20C:	**Pool Reference**	**Mandatory Subsequence** **Repeatable** **Linkages**	**A1**	**Qualifier** POOL

Format: :4!c//16x

Usage: This field contains the client's Pool reference number.

:20C:	**Related Reference**	**Mandatory Subsequence** **Repeatable** **Linkages**	**A1**	**Qualifier** RELA

Format: :4!c//16x

Usage: This field contains either the client's original Sender's Reference or, if the transaction was not initiated by the client, the code word "NONREF".

:20C:	**Triparty-Agent's/Service-Provider's Collateral Transaction Reference**	**Mandatory Subsequence** **Repeatable** **Linkages**	**A1**	**Qualifier** TCTR

Format: :4!c//16x

CBL/CBF usage: This field contains the collateral management transaction reference.

Clearing and settlement reports

:20C:	Triparty-Agent's/Service-Provider's Collateral Instruction Reference	Mandatory Subsequence Repeatable Linkages	A1	Qualifier TRCI

Format: `:4!c//16x`

CBL/CBF usage: This field contains the Clearstream's reference of the Triparty Collateral Management instruction.

:20a:	Deal Reference	Mandatory Subsequence Repeatable Linkages	A1	Qualifier TRRF

Format: `:20C::4!c//16x`   `:20U::4!c//52x`

Usage: This field contains the deal reference as received in the original instruction.

B - Trade Details - mandatory, non-repeatable - TRADDET

:94H:	Place of Clearing	Mandatory Sequence Non-repeatable Trade Details	B	Qualifier CLEA

Format: `:94H::4!a2!a2!c[3!c]`

Usage: This field contains the place of clearing as specified in the original instruction.

:94L:	Place of Clearing	Mandatory Sequence Non-repeatable Trade Details	B	Qualifier CLEA

Format: `4!c//18!c2!n`   **Optional**

CBL usage: Clients can input up to two places of clearing. Field must not be present more than twice in the sequence.

:94B:	Place of Trade	Mandatory Sequence Non-repeatable Trade Details	B	Qualifier TRAD

Format: `:4!c/[8c]/4!c[30x]` or, if the Market Identifier Code (MIC) is used: `:4!c/4!c/4!c`

Usage: This field contains the place the order was traded.

Note: The place of trade can be used to indicate the Market Identifier Code (MIC). This information is relevant in case of cash penalties where a reduced rate can be applied in case the market is an SME growth market.

In order to indicate the MIC, the Data Source Scheme (DSS) should not be present and the place code should be "EXCH" followed by the narrative mentioning the MIC: "TRAD//EXCH/Narrative (MIC)"

:94L:	Place of Trade	Mandatory Sequence Non-repeatable Trade Details	B	Qualifier TRAD

Format: `:4!c//18!c2!n`   **Optional**

CBL usage: Clients can input up to two places of trade. Field must not be present more than twice in the sequence.

:98a:	Effective Settlement Date/Time	Mandatory Sequence B Non-repeatable Trade Details	Qualifier ESET

Format: `:98C::4!c//8!n6!n`

Field purpose: This field contains the date on which the transaction was booked. For domestic transactions, if the confirmation is received after the close of business day, the date reported in this field may differ from the effective settlement date on the local market as indicated in field :98A::PROC.

:98a:	Settlement Date/Time	Mandatory Sequence B Non-repeatable Trade Details	Qualifier SETT

Format: `:98A::4!c//8!n`

Field purpose: This field contains the transaction's requested settlement date.

:98a:	Trade Date/Time	Mandatory Sequence B Non-repeatable Trade Details	Qualifier TRAD

Format: `:98A::4!c//8!n`

Field purpose: This field contains the transaction's trade date when provided.

:90a:	Price	Mandatory Sequence B Non-repeatable Trade Details	Qualifier DEAL

Format: `::90A::4!c//4!c/[N]15d    :90B::4!c//4!c/3!a15d`

Field purpose: This field contains the deal price as received in the original instruction.

Usage: In option A, Percentage Type Code with the following codes:

DISC	Discount price expressed as the number of percentage points below par, for example, a discount price of 2% equals a price of 98 when par is 100.
NEGA	Negative Actual Amount. Price must be interpreted as a negative amount of currency per unit or per share.
PRCT	Percentage price expressed as a percentage of par.
PREM	Premium price expressed as the number of percentage points above par, for example, a premium price of 2% equals a price of 102 when par is 100.
YIEL	Yield Price expressed as a yield.

In option B, Amount Type Code must contain one of the following codes:

ACTU	Actual Amount Price expressed as an amount of currency per unit or per share.
DISC	Discount Price expressed as a discount amount.
NEGA	Negative Actual Amount. Price must be interpreted as a negative amount of currency per unit or per share.
PREM	Premium Price expressed as a premium.

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:35B:	Identification of Financial Instrument Settled	Mandatory Sequence B Non-repeatable Trade Details	Qualifier –

Format: `[ISIN1!e12!c]`
`[4*35x]`

CBL usage: This field contains the ISIN and the Common Code in two subfields:

- Subfield 1 contains the ISIN.
- Subfield 2 contains the Common Code on the first line in the format `/XS/9!n`.
- Subfield 2 contains the description of the financial instrument, starting on the 2nd line.

CBF/LuxCSD usage: This field contains the ISIN and the description of the financial instrument in two subfields:

- Subfield 1 contains the ISIN.
- Subfield 2 contains the description of the financial instrument, starting on the 2nd line.

B1 - Financial Instrument Attributes - optional, non-repeatable - FIA

:98A:	Coupon Date	Optional Subsequence B1 Non-repeatable Financial Instrument Attributes	Qualifier COUP

Format: `:4!c//8!n`

Field purpose: This field contains the date of the next coupon payment.

:13a:	Coupon Number	Optional Subsequence B1 Non-repeatable Financial Instrument Attributes	Qualifier COUP

Format: `:4!c//3!c`

Field purpose: This field contains the coupon number of the next coupon attached to the financial instrument.

:22F:	Priority Indicator	Optional Subsequence B1 Non-repeatable Financial Instrument Attributes	Qualifier PRIR

Format: `:4!c/[8c]/4!c`

Field purpose: This field specifies the priority the client wants to attach to the instruction.

CBL usage: This field contains one of the following values:

- 0001 High Priority
- 0002 Normal Priority

:22F:	Trade Transaction Condition Indicator	Mandatory Sequence B Non-repeatable Trade Details (resumed after B1)	Qualifier TTCO

Format: `:4!c/[8c]/4!c`

CBF/LuxCSD usage: This field contains one of the following code words, as appropriate:

CCPN   trade executed cum coupon
XCPN   trade executed ex-coupon

:70E:	Settlement Instruction Processing Narrative	Mandatory Sequence B Non-repeatable Trade Details (resumed after B1)	Qualifier SPRO

Format: :4!c//10*35x

Usage: This field may contain additional details about the transaction.

For market claims and transformations, this field is enriched at the beginning of the last tine with the SEME reference of the original instruction subject to the market claim or transformation:

- "TR";
- Space;
- SEME   reference of the original instruction;
- IDAY   Input date for non-cleared Stock Exchange instructions.

C - Financial Instrument/Account - mandatory, non-repeatable - FIAC

:36B:	Quantity of Financial Instrument Settled	Mandatory Sequence C Non-repeatable Financial Instrument/Account	Qualifier ESTT

Format: :4!c//4!c/15d

Field purpose: This field contains the quantity of financial instrument received.

:36B:	Quantity of Financial Instrument Previously Settled	Mandatory Sequence C Repeatable Financial Instrument/Account	Qualifier PSTT

Format: :4!c//4!c/15d

Field purpose: For partial settlement transactions, this field contains the total quantity of financial instrument previously delivered. This field is not present on the first partial settlement.

:36B:	Quantity of Financial Instrument Remaining to be Settled	Mandatory Sequence C Repeatable Financial Instrument/Account	Qualifier RSTT

Format: :4!c//4!c/15d

Field purpose: For partial settlement transactions, this field contains the total quantity of financial instrument remaining to be delivered. This field is not present on the final partial settlement.

:19A:	Previously Settled Amount	Mandatory Sequence C Repeatable Financial Instrument/Account	Qualifier PSTT

Format: :4!c//[N]3!a15d

Usage: For partial settlement transactions, this field contains the amount of money previously paid. This field is not present on the first partial settlement.

:19A:	Remaining Settlement Amount	Mandatory Sequence C Repeatable Financial Instrument/Account	Qualifier RSTT

Format: :4!c//[N]3!a15d

Clearing and settlement reports

Usage: For partial settlement transactions, this field contains the amount of money remaining to be paid. This field is not present on the final partial settlement.

:97A:	Safekeeping Account	Mandatory Sequence C Non-repeatable Financial Instrument/Account	Qualifier SAFE

Format: :97A::4!c//35x

Usage: This field contains the client account number.

:94a:	Place of Safekeeping	Mandatory Sequence C Non-repeatable Financial Instrument/Account	Qualifier SAFE

Format: :94F::4!c//4!c/4!a2!a2!c[3!c]

Usage: This field contains one of the following code words followed by a BIC as indicated:

CUST	followed by the BIC of CBL's common or specialised depository for securities deposited with other than CBL's domestic depository;
ICSD	followed by CEDELULL
NCSD	followed by the BIC of the local CSD for securities deposited with Clearstream's domestic depository.

E - Settlement Details - mandatory, non-repeatable - SETDET

:22F:	Beneficial Ownership Override Indicator	Mandatory Sequence E Non-repeatable Settlement Details	Qualifier BENE

Format: :4!c/[8c]/4!c   **Optional**

CBL usage: Transactions are, by default, considered to entail a change in beneficial ownership. If there is no change in beneficial ownership, this field must contain the code word "NBEN".

This field is required on some domestic markets. For details specific to each country, please refer to the Market Link Guide.

:22F:	Repurchase Type Indicator	Optional Sequence E Non-repeatable Repo Details	Qualifier REPT

Format: :4!c/[8c]/4!c

CBL usage only: When the transaction relates to a triparty collateral management transaction (that is, with <u>:22F:</u>:SETR//COLI, COLO, TRPO or TRVO), this field contains one of the following code words:

CEDE/REPC	the closing leg of a triparty collateral management transaction
CEDE/REPO	the opening leg of a triparty collateral management transaction
TOPU	a triparty collateral management top-up

:22F:	Securities Real Time Gross Settlement Indicator	Mandatory Sequence E Non-repeatable Settlement Details	Qualifier RTGS

Format: :4!c/[8c]/4!c

CBL usage only: For internal and Bridge transactions, this field contains one of the following code words:

NRTG	the transaction was excluded from the optional settlement period
YRTG	the transaction was included in the optional settlement period

:22F:	Type of Settlement Transaction	Mandatory Sequence E Non-repeatable Settlement Details	Qualifier SETR

Usage: The following transaction types are reported:

BSBK	Buy Sell Back relates to buy sell back transaction
BYIY	Buy in
CLAI	Transaction resulting from a market claim or reverse market claim
COEX/CORP	Corporate Action related Booking
COLI	Collateral In - held by collateral receiver
COLO	Collateral Out - held by collateral giver
REGL/BSSP	For re-instructions of a settlement instruction after a partially successful buy-in to benefit from such exemption.
PAIR	Transaction is paired off and netted against one or more previous transactions
REPU	Domestic repo
RVPO	Domestic reverse
SBBK	Sell Buy Back relates to sell buy back transaction
SECB	Securities borrowing
SECL	Securities lending
SWIF	Redemption leg of an investment fund to switch settlement instruction
SWIT	Subscription leg of an investment fund to switch settlement instruction
TRAD	Settlement of a trade
TRPO	Triparty repurchase agreement (reported to collateral giver)
TRVO	Triparty reverse repurchase agreement (reported to collateral receiver)

CBL usage: The following transaction types are reported:

CEDE/AUTC	Settlement confirmation
CEDE/BLOK	Blocking/unblocking for a corporate action or other purpose
CEDE/CORP	Re-instruction from a transformation caused by a corporate action
CEDE/DTCY	DTC affirmation
CEDE/EXCO	Eurex collateral
CEDE/EXNO	Eurex exercise
CEDE/MTCH	Temporary matching instruction
CEDE/PREA	Matching purposes
CEDE/SENO	German Stock Exchange trade
CEDE/SEPD	German Stock Exchange trade with partial delivery
CEDE/XMAC	Triparty collateral management allocations to Xemac
CNBC	Central bank collateral operation
CONV	Depository receipt conversion
INTT	Cash movement resulting from a change in traded interest pursuant to a coupon rate adjustment.
OWNE	Transfer of securities without matching to a Euroclear account or external account transfer
OWNI	Transfer of securities without matching to another CBL account or internal account transfer
REDM	Investment fund redemption settlement instruction
SUBS	Investment fund subscription settlement instruction
TURN	Part of a back-to-back transaction

CBF/LuxCSD Usage: This field contains the transaction type as received on the original instruction. In case of reversal bookings, CBF clients will receive DAKV/REVL.

CASCADE RS usage:

OWNE	RS Account Transfer (CASCADE, instruction type AA01P, different or identical deliver and receipt account)
OWNI	RS Position Transfer (CASCADE instruction type AA01B).

Clearing and settlement reports

:22F:	Settlement Transaction Condition	Mandatory Sequence E Non-repeatable Settlement Details	Qualifier STCO

Format: `:4!c/[8c]/4!c`

Usage: This field can contain one of the following code words:

BPSS REGL/BSSP	For settlement instructions created as a result of a partial successful buy-in	
CEDE/IREL	For a domestic transaction flagged for immediate release.	
DLWM	For own account transfer transactions.	
PHYS	For physical domestic transactions.	
NOMC	For transactions flagged for opting-out of market claim and transformations.	
NPAR	For instructions flagged for no partial settlement.	
PART	For instructions flagged for partial settlement	
COEX/PARQ	For instructions flagged for partial settlement with quantity threshold.	
COEX/PARC	For instructions flagged for partial settlement with cash threshold.	
TRAN	For a transaction from a transformation.	

CBL usage: INTS   For instructions that were settled by the settlement internaliser/account servicer (for example, custodian) in its own books and not through a securities settlement system (for example, CSD system).

CBF/LuxCSD usage: NACT   For transactions that are not for accounting

E1 - Settlement Parties - mandatory, repeatable - SETPRTY

:95a:	Parties	Mandatory Subsequence E1 Repeatable Settlement Parties	Qualifier See description

Formats: `:95C::4!c//2!a`   `:95P::4!c//4!a2!a2!c[3!c]`   `:95Q::4!c//4*35x`
`:95R::4!c/8c/34x`

Usage: All parties will be reported as received in the original instruction, as follows:

Qualifier	Option and Meaning		Qualifier	Option and Meaning	
BUYR	P, Q, R	Buyer	REAG	P, Q, R	Receiving Agent
PSET	C, P, Q	Place of Settlement	RECU	P, Q, R	Receiver's Custodian
			REI1-REI2	P, Q, R	Receiver's Intermediary 1-2

:97D:	Blockchain Address or Wallet	Mandatory Subsequence E1 Repeatable Settlement Parties (2)	Qualifier BCAW

Format: `:97D::4!c/[8c]/140x`

Usage: .This field contains the Blockchain Address or Wallet as received in the original instruction.

:97a:	**Safekeeping Account**	**Mandatory Subsequence Repeatable Settlement Parties**	**E1**	**Qualifier** SAFE

Formats: :97A::4!c//35x   :97B::4!c/[8c]/4!c/35x

Usage: All parties' safekeeping accounts are reported as received in the original instruction.

:98a:	**Processing Date**	**Mandatory Subsequence Repeatable Settlement Parties**	**E1**	**Qualifier** PROC

Formats: :98A::4!c//8!n

Usage: This field contains the effective settlement date on which the transaction settled on the local market. It is reported in the same sequence as the PSET.

:70C:	**Party Contact Narrative**	**Mandatory Subsequence Repeatable Settlement Parties**	**E1**	**Qualifier** PACO

Formats: :4!c//4*35x

Usage: This field contains the Party Contact Narrative as received on the original instruction.

Example of an MT546 Deliver free confirmation

```
:16R: GENL
:20C::SEME//1234567
:23G: NEWM
:98C::PREP//20020423051627
:16R: LINK
:13A::LINK//542
:20C::RELA//TAV8211015-A00          Client's :20C::SEME reference of original MT542
:16S: LINK
:16S: GENL
:16R: TRADDET
:98A::ESET//20020423
:98A::SETT//20020423
:98A::TRAD//20020418
:35B: ISIN FR0005059003
/XS/012993579
WAR SOC.GEN.(CALL BRIDGESTONE/ST.18
00)291102
:16S: TRADDET
:16R: FIAC
:36B::ESTT//UNIT/1000,
:97A::SAFE//12345                    Client account
:94F::SAFE//CUST/SGABLULL
:16S: FIAC
:16R: SETDET
:22F::SETR//TRAD
:22F::RTGS//YRTG
:16R: SETPRTY
:95R::REAG/CEDE/33333
:16S: SETPRTY
:16R: SETPRTY
:95P::PSET//CEDELULL
:16S: SETPRTY
:16S: SETDET
```

Clearing and settlement reports

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MT547 - Deliver against payment confirmation

MT547 - Overview

The following table lists the fields in a Deliver against payment confirmation (DAP/c) via MT547:

Sequence	Tag	Field name	Content/Options	Qualifie	Page
A Mandatory Sequence - General Information					
	:16R:	Start of Block	GENL		
	:20C:	Sender's Reference	:4!c//16x	SEME	5–547–DAP/c–4
	:23G:	Function of the Message	4!c[/4!c]	–	5–547–DAP/c–4
	:98a:	Preparation Date/Time	Option A or C	PREP	5–547–DAP/c–4
	:22F:	Partial Settlement Indicator	:4!c/[8c]/4!c	PARS	5–547–DAP/c–4
A1 Mandatory Repeatable Subsequence - Linkages					
	:16R:	Start of Block	LINK		
	:13a:	Linked Transaction	Option A or B	LINK	5–547–DAP/c–5
	:20C:	Client's Collateral Instruction Reference	:4!c//16x	CLCI	5–547–DAP/c–5
	:20C:	Client's Triparty Collateral Transaction Reference	:4!c//16x	CLTR	5–547–DAP/c–5
	:20C:	Counterparty Market Infrastructure Transaction Identification	:4!c//16x	CMIT	5–547–DAP/c–5
	:20C:	Collateral Reference	:4!c//16x	COLR	5–547–DAP/c–5
	:20C:	Common Reference	:4!c//16x	COMM	5–547–DAP/c–6
	:20C:	Corporate Action Reference	:4!c//16x	CORP	5–547–DAP/c–6
	:20C:	Market Infrastructure Transaction Identification	:4!c//16x	MITI	5–547–DAP/c–6
	:20C:	Processor Transaction Identification	:4!c//16x	PCTI	5–547–DAP/c–6
	:20C:	Pool Reference	:4!c//16x	POOL	5–547–DAP/c–6
	:20C:	Related Reference	:4!c//16x	RELA	5–547–DAP/c–6
	:20C:	Triparty-Agent's/Service-Provider's Collateral Transaction Reference	:4!c//16x	TCTR	5–547–DAP/c–6
	:20C:	Triparty-Agent's/Service-Provider's Collateral Instruction Reference	:4!c//16x	TRCI	5–547–DAP/c–7
	:20a:	Deal Reference	Option C or U	TRRF	5–547–DAP/c–7
	:16S:	End of Block	LINK		
End of Subsequence A1 - Linkages					
	:16S:	End of Block	GENL		
End of Sequence A - General Information					
B Mandatory Sequence - Trade Details					
	:16R:	Start of Block	TRADDET		
	:94H:	Place of Clearing	:4!a2!a2!c[3!c]	CLEA	5–547–DAP/c–7
	:94L:	Place of Clearing	:4!c//18!c2!n	CLEA	5–547–DAP/c–7
	:94B:	Place of Trade	:4!c/[8c]/4!c[30x]	TRAD	5–547–DAP/c–7
	:94L:	Place of Trade	:4!c//18!c2!n	TRAD	5–547–DAP/c–7
	:98a:	Effective Settlement Date/Time	Option A, B or C	ESET	5–547–DAP/c–8
	:98a:	Settlement Date/Time	Option A, B or C	SETT	5–547–DAP/c–8

Clearing and settlement reports

Sequence	Tag	Field name	Content/Options	Qualifie	Page
	:98a:	Trade Date/Time	Option A, B, C or E	TRAD	5–547–DAP/c–8
	:90a:	Price	Option A or B	DEAL	5–547–DAP/c–8
	:35B:	Identification of Financial Instrument	[ISIN1!e12!c] [4*35x]	–	5–547–DAP/c–9
B1 Optional Subsequence - Financial Instrument Attributes					
	:16R:	Start of Block	FIA		
	:98A:	Coupon Date	:4!c//8!n	COUP	5–547–DAP/c–9
	:13a:	Coupon Number	Option A or B	COUP	5–547–DAP/c–9
	:16S:	End of Block	FIA		
End of Subsequence B1 - Financial Instrument Attributes					
	:22F:	Priority Indicator	:4!c/[8c]/4!c	PRIR	5–547–DAP/c–9
	:22F:	Trade Transaction Condition Indicator	:4!c/[8c]/4!c	TTCO	5–547–DAP/c–9
	:70E:	Settlement Instruction Processing Narrative	:4!c//10*35x	SPRO	5–547–DAP/c–10
	:16S:	End of Block	TRADDET		
End of Sequence B - Trade Details					
C Mandatory Sequence - Financial Instrument/Account					
	:16R:	Start of Block	FIAC		
	:36B:	Quantity of Financial Instrument Settled	:4!c//4!c/15d	ESTT	5–547–DAP/c–11
	:36B:	Quantity of Financial Instrument Previously Settled	:4!c//4!c/15d	PSTT	5–547–DAP/c–11
	:36B:	Quantity of Financial Instrument Remaining to be Settled	:4!c//4!c/15d	RSTT	5–547–DAP/c–11
	:19A:	Previously Settled Amount	:4!c//[N]3!a15d	PSST	5–547–DAP/c–11
	:19A:	Remaining Settlement Amount	:4!c//[N]3!a15d	RSST	5–547–DAP/c–11
	:97A:	Cash Account	:4!c//35x	CASH	5–547–DAP/c–11
	:97A:	Safekeeping Account	:97A::4!c//35x	SAFE	5–547–DAP/c–11
	:94a:	Place of Safekeeping	Option B or F	SAFE	5–547–DAP/c–12
	:16S:	End of Block	FIAC		
End of Sequence C - Financial Instrument/Account					
D Optional Sequence - Repo Details (NOT REPORTED)					
E Mandatory Sequence - Settlement Details					
	:16R:	Start of Block	SETDET		
	:22F:	Beneficial Ownership Override Indicator	:4!c/[8c]/4!c	BENE	5–547–DAP/c–12
	:22F:	Repurchase Type Indicator	:4!c/[8c]/4!c	REPT	5–547–DAP/c–12
	:22F:	Securities Real Time Gross Settlement Indicator	:4!c/[8c]/4!c	RTGS	5–547–DAP/c–12
	:22F:	Type of Settlement Transaction	:4!c/[8c]/4!c	SETR	5–547–DAP/c–13
	:22F:	Settlement Transaction Condition	:4!c/[8c]/4!c	STCO	5–547–DAP/c–14
E1 Mandatory Repeatable Subsequence - Settlement Parties					
	:16R:	Start of Block	SETPRTY		
	:95a:	Parties	Option C, P, Q or R		5–547–DAP/c–14
	:97D:	Blockchain Address or Wallet	:4!c/[8c]/140x	BCAW	5–547–DAP/c–14
	:97a:	Safekeeping Account	Option A or B	SAFE	5–547–DAP/c–15
	:98a:	Processing Date	Option A or C	PROC	5–547–DAP/c–15
	:70C:	Party Contact Narrative	:4!c//4*35x	PACO	5–547–DAP/c–15
	:16S:	End of Block	SETPRTY		
End of Subsequence E1 - Settlement Parties					
E2 Optional Repeatable Subsequence - Cash Parties (NOT REPORTED)					

Sequence	Tag	Field name	Content/Options	Qualifie	Page
E3 **Mandatory Repeatable Subsequence – Amounts**					
	:16R:	Start of Block	AMT		
	:17B:	Research Fee Flag	:4!c//1!a	RSCH	5–547–DAP/c–15
	:19A:	Trade Amount	:4!c//[N]3!a15d	DEAL	5–547–DAP/c–15
	:19A:	Settlement Amount	:4!c//[N]3!a15d	ESTT	5–547–DAP/c–15
	:19A:	Research Fee	:4!c//[N]3!a15d	RSCH	5–547–DAP/c–15
	:98a:	Value Date / Time	Option A or C	VALU	5–547–DAP/c–16
	:16S:	End of Block	AMT		
End of Subsequence E3 - Amounts					
	:16S:	End of Block	SETDET		
End of Sequence E – Settlement Details					
F **Optional Repeatable Sequence – Other Parties (NOT REPORTED)**					

Clearing and settlement reports

MT547 - Field specifications

MT547 contains data fields for a Deliver against payment confirmation as described below.

<u>A</u> - General Information - mandatory, non-repeatable - GENL

:20C:	Sender's Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier SEME

Format: `:4!c//16x`

Usage: This field contains the reference number assigned to the transaction, including market claims and transformations.

:23G:	Function of the Message	Mandatory Sequence A Non-repeatable General Information	Qualifier -

Format: `4!c[/4!c]`

Usage: Only the function "NEWM" is provided. The copy subfunction ("COPY") is reported in the case of multi-address reporting.

:98a:	Preparation Date /Time	Mandatory Sequence A Non-repeatable General Information	Qualifier PREP

Format: `:98C::4!c//8!n6!n`

Usage: This field contains the date and time at which the message was prepared.

:22F:	Partial Settlement Indicator	Mandatory Sequence A Non-repeatable General Information	Qualifier PARS

Format: `:4!c/[8c]/4!c`

Usage: On confirmations for partial settlement transactions, this field contains one of the following code words, as appropriate:

         PAIN   part of the instruction remains unsettled; sent in the first message (there may be more than one) confirming the partial settlement of an instruction.

         PARC   this is the final part of the partial settlement; sent in the last message to confirm the settlement of the remaining part.

A1 - Linkages - mandatory, repeatable - LINK

:13a:	Linked Transaction	Mandatory Subsequence Repeatable Linkages	A1	Qualifier LINK

Usage: This field contains the Swift message type of the original instruction.

For option A possible values are:

540, 541, 542 and 543 (Swift ISO 15022 message type)

For option B possible values are:

sese.023 from DCP and sese.032 from T2S (Swift ISO 20022 message type)

For CBF instructions the reference owner BIC of the T2S Actor Reference is shown by using the DSS "DAKV". It is used together with the reference PCTI, RELA, POOL in the linkage sequence.

Example:

```
:16R:LINK
:13B::LINK/DAKV/EUXCDEFFCCP
:20C::PCTI//ALM1307M861788
:16S:LINK
```

:20C:	Client's Collateral Instruction Reference	Mandatory Subsequence Repeatable Linkages	A1	Qualifier CLCI

Format: :4!c//16x

CBL/CBF usage: This reference will be reported back on Triparty Collateral Management settlement instructions as received on MT527.

:20C:	Client's Triparty Collateral Transaction Reference	Mandatory Subsequence Repeatable Linkages	A1	Qualifier CLTR

Format: :4!c//16x

CBL/CBF usage: This field contains the client's collateral management transaction reference.

:20C:	Counterparty Market Infrastructure Transaction Identification	Mandatory Subsequence Repeatable Linkages	A1	Qualifier CMIT

Format :4!c//16x

CBF/LuxCSD usage: This field contains the identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, TARGET2-Securities. This field allows an MITI reference to be indicated on both client/counterparty side.

:20C:	Collateral Reference	Mandatory Subsequence Repeatable Linkages	A1	Qualifier COLR

CBL usage only: This field contains the reference assigned to a collateral transaction linked to the settlement instruction. (please check usage)

Clearing and settlement reports

:20C:	Common Reference	Mandatory Subsequence Repeatable Linkages	A1	Qualifier COMM

Format: `:4!c//16x`

Usage: This field contains the common reference as received in the original instruction.

:20C:	Corporate Action Reference	Mandatory Subsequence Repeatable Linkages	A1	Qualifier CORP

Format: `:4!c//16x`

Usage: This field contains the corporate action event reference from which the movement originated.

:20C:	Market Infrastructure Transaction Identification	Mandatory Subsequence Repeatable Linkages	A1	Qualifier MITI

Format: `:4!c//16x`

Usage: This field contains the T2S instruction reference.

:20C:	Processor Transaction Identification	Mandatory Subsequence Repeatable Linkages	A1	Qualifier PCTI

Format: `:4!c//16x`

Usage: For market claims and transformations, this field contains the SEME of the newly generated settlement instruction.

CBF/LuxCSD usage: This field contains the T2S Actor Reference as received in the original instruction.

:20C:	Pool Reference	Mandatory Subsequence Repeatable Linkages	A1	Qualifier POOL

Format: `:4!c//16x`

Usage: This field contains the client's Pool reference number.

:20C:	Related Reference	Mandatory Subsequence Repeatable Linkages	A1	Qualifier RELA

Format: `:4!c//16x`

Usage: This field contains either the client's original Sender's Reference or, if the transaction was not initiated by the client, the code word "NONREF".

:20C:	Triparty-Agent's/Service-Provider's Collateral Transaction Reference	Mandatory Subsequence Repeatable Linkages	A1	Qualifier TCTR

Format: `:4!c//16x`

CBL/CBF usage: This field contains the CBL collateral management transaction reference.

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| :20C: | **Triparty-Agent's/Service-Provider's Collateral Instruction Reference** | **Mandatory Subsequence** **Repeatable** **Linkages** | **A1** | **Qualifier** TRCI |

Format: :4!c//16x

CBL/CBF usage: This field contains the Clearstream's reference of the Triparty Collateral Management instruction.

| :20a: | **Deal Reference** | **Mandatory Subsequence** **Repeatable** **Linkages** | **A1** | **Qualifier** TRRF |

Format: :20C::4!c//16x   :20U::4!c//52x

Usage: This field contains the deal reference as received in the original MT543.

B - Trade Details - mandatory, non-repeatable - TRADDET

| :94H: | **Place of Clearing** | **Mandatory Sequence** **Non-repeatable** **Trade Details** | **B** | **Qualifier** CLEA |

Format: :94H::4!a2!a2!c[3!c]

Usage: This field contains the place of clearing as specified in the original MT543.

| :94L: | **Place of Clearing** | **Mandatory Sequence** **Non-repeatable** **Trade Details** | **B** | **Qualifier** CLEA |

Format: 4!c//18!c2!n   **Optional**

CBL usage: Clients can input up to two places of clearing. Field must not be present more than twice in the sequence.

| :94B: | **Place of Trade** | **Mandatory Sequence** **Non-repeatable** **Trade Details** | **B** | **Qualifier** TRAD |

Format: :4!c/[8c]/4!c[30x]   or, if the Market Identifier Code (MIC) is used: :4!c/4!c/4!c

Usage: This field contains the place the order was traded.

Note: The place of trade can be used to indicate the Market Identifier Code (MIC). This information is relevant in case of cash penalties where a reduced rate can be applied in case the market is an SME growth market.

In order to indicate the MIC, the Data Source Scheme (DSS) should not be present and the place code should be "EXCH" followed by the narrative mentioning the MIC: "TRAD//EXCH/Narrative (MIC)".

| :94L: | **Place of Trade** | **Mandatory Sequence** **Non-repeatable** **Trade Details** | **B** | **Qualifier** TRAD |

Format: :4!c//18!c2!n   **Optional**

CBL usage: Clients can input up to two places of trade. Field must not be present more than twice in the sequence.

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:98a:	Effective Settlement Date/Time	Mandatory Sequence B Non-repeatable Trade Details	Qualifier ESET

Format: `:98C::4!c//8!n6!n`

Field purpose: This field contains the date on which the transaction was booked. For domestic transactions, if the confirmation is received after the close of business day, the date reported in this field may differ from the effective settlement date on the local market as indicated in field :98A::PROC.

:98a:	Settlement Date/Time	Mandatory Sequence B Non-repeatable Trade Details	Qualifier SETT

Format: `:98A::4!c//8!n`

Field purpose: This field contains the transaction's requested settlement date.

:98a:	Trade Date/Time	Mandatory Sequence B Non-repeatable Trade Details	Qualifier TRAD

Format: `:98A::4!c//8!n`

Field purpose: This field contains the transaction's trade date when provided.

:90a:	Price	Mandatory Sequence B Non-repeatable Trade Details	Qualifier DEAL

Format: `::90A::4!c//4!c/[N]15d`   `:90B::4!c//4!c/3!a15d`

Field purpose: This field contains the deal price as received in the original instruction.

Usage: In option A, Percentage Type Code with the following codes:

DISC	Discount price expressed as the number of percentage points below par, for example, a discount price of 2% equals a price of 98 when par is 100.
NEGA	Negative Actual Amount. Price must be interpreted as a negative amount of currency per unit or per share.
PRCT	Percentage price expressed as a percentage of par.
PREM	Premium price expressed as the number of percentage points above par, for example, a premium price of 2% equals a price of 102 when par is 100.
YIEL	Yield Price expressed as a yield.

In option B, Amount Type Code must contain one of the following codes:

ACTU	Actual Amount Price expressed as an amount of currency per unit or per share.
DISC	Discount Price expressed as a discount amount.
NEGA	Negative Actual Amount. Price must be interpreted as a negative amount of currency per unit or per share.
PREM	Premium Price expressed as a premium.

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:35B:	Identification of Financial Instrument Settled	Mandatory Sequence B Non-repeatable Trade Details	Qualifier –

Format: [ISIN1!e12!c]
[4*35x]

CBL usage: This field contains the ISIN and the Common Code in two subfields:

- Subfield 1 contains the ISIN.
- Subfield 2 contains the Common Code on the first line in the format /XS/9!n.
- Subfield 2 contains the description of the financial instrument, starting on the 2nd line.

CBF/LuxCSD usage: This field contains the ISIN and the description of the financial instrument in two subfields:

- Subfield 1 contains the ISIN.
- Subfield 2 contains the description of the financial instrument, starting on the 2nd line.

B1 - Financial Instrument Attributes - optional, non-repeatable - FIA

:98A:	Coupon Date	Optional Subsequence B1 Non-repeatable Financial Instrument Attributes	Qualifier COUP

Format: :4!c//8!n

Field purpose: This field contains the date of the next coupon payment.

:13a:	Coupon Number	Optional Subsequence B1 Non-repeatable Financial Instrument Attributes	Qualifier COUP

Format: :4!c//3!c

Field purpose: This field contains the coupon number of the next coupon attached to the financial instrument.

:22F:	Priority Indicator	Optional Subsequence B Non-repeatable Trade Details (resumed after B1)	Qualifier PRIR

Format: :4!c/[8c]/4!c

Field purpose: This field specifies the priority the client wants to attach to the instruction.

CBL usage: This field contains one of the following values:

- 0001 High Priority
- 0002 Normal Priority

:22F:	Trade Transaction Condition Indicator	Mandatory Sequence B Non-repeatable Trade Details (resumed after B1)	Qualifier TTCO

Format: :4!c/[8c]/4!c

CBF/LuxCSD usage: This field contains one of the following code words, as appropriate:

CCPN   trade executed cum coupon
XCPN   trade executed ex-coupon

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<table>
<tr><td>:70E:</td><td>Settlement Instruction Processing Narrative</td><td>Mandatory Sequence   B
Non-repeatable
Trade Details
(resumed after B1)</td><td>Qualifier
SPRO</td></tr>
</table>

Format: :4!c//10*35x

Usage: This field may contain additional details about the transaction.

For market claims and transformations, this field is enriched at the beginning of the last tine with the SEME reference of the original instruction subject to the market claim or transformation:

- "TR";
- Space;
- SEME reference of the original instruction;
- IDAY   Input date for non-cleared Stock Exchange instructions.

For the South Korean market this field contains the following details:

- DVP - Reservation transfer (KRW)
  - KRW/USD reservation;
  - Client reference of the domestic RVP instruction;
- DVP - Reservation reversal transfer (USD)
  - KRW/USD reservation reversal;
  - KRW amount of the domestic RVP instruction;
  - Client reference of the domestic RVP instruction;
- DVP - Release FX DVP transfer (USD)
  - KRW/USD reservation;
  - Client reference of the domestic DVP instruction.

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C - Financial Instrument/Account - mandatory, non-repeatable - FIAC

:36B:	Quantity of Financial Instrument Settled	Mandatory Sequence **C** Non-repeatable Financial Instrument/Account	Qualifier ESTT

Format: `:4!c//4!c/15d`

Field purpose: This field contains the quantity of financial instrument received.

:36B:	Quantity of Financial Instrument Previously Settled	Mandatory Sequence **C** Repeatable Financial Instrument/Account	Qualifier PSTT

Format: `:4!c//4!c/15d`

Field purpose: For partial settlement transactions, this field contains the total quantity of financial instrument previously delivered. This field is not present on the first partial settlement.

:36B:	Quantity of Financial Instrument Remaining to be Settled	Mandatory Sequence **C** Repeatable Financial Instrument/Account	Qualifier RSTT

Format: `:4!c//4!c/15d`

Field purpose: For partial settlement transactions, this field contains the total quantity of financial instrument remaining to be delivered. This field is not present on the final partial settlement.

:19A:	Previously Settled Amount	Mandatory Sequence **C** Repeatable Financial Instrument/Account	Qualifier PSTT

Format: `:4!c//[N]3!a15d`

Usage: For partial settlement transactions, this field contains the amount of money previously received. This field is not present on the first partial settlement.

:19A:	Remaining Settlement Amount	Mandatory Sequence **C** Repeatable Financial Instrument/Account	Qualifier RSTT

Format: `:4!c//[N]3!a15d`

Usage: For partial settlement transactions, this field contains the amount of money remaining to be received. This field is not present on the final partial settlement.

:97A:	Cash Account	Mandatory Sequence **C** Non-repeatable Financial Instrument/Account	Qualifier CASH

Format: `:97A::4!c//35x`

CBL usage: This field contains the client cash account number that cash will be credited to.

:97A:	Safekeeping Account	Mandatory Sequence **C** Non-repeatable Financial Instrument/Account	Qualifier SAFE

Format: `:97A::4!c//35x`

Usage: This field contains the client account number.

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:94a:	Place of Safekeeping	Mandatory Sequence C Non-repeatable Financial Instrument/Account	Qualifier SAFE

Format: `:94F::4!c//4!c/4!a2!a2!a[3!c]`

Usage: This field contains one of the following code words followed by a BIC as indicated:

CUST	followed by the BIC of CBL's common or specialised depository for securities deposited with other than CBL's domestic depository;
CSD	followed by CEDELULL
NCSD	followed by the BIC of the local CSD for securities deposited with Clearstream's domestic depository.

E - Settlement Details - mandatory, non-repeatable - SETDET

:22F:	Beneficial Ownership Override Indicator	Mandatory Sequence E Non-repeatable Settlement Details	Qualifier BENE

Format: `:4!c/[8c]/4!c` **Optional**

CBL usage: Transactions are, by default, considered to entail a change in beneficial ownership. If there is no change in beneficial ownership, this field must contain the code word "NBEN".

This field is required on some domestic markets. For details specific to each country, please refer to the Market Link Guide.

:22F:	Repurchase Type Indicator	Optional Sequence E Non-repeatable Repo Details	Qualifier REPT

Format: `:4!c/[8c]/4!c`

CBL usage only: When the transaction relates to a triparty collateral management transaction (that is, with `:22F::SETR//COLI`, `COLO`, `TRPO` or `TRVO`), this field contains one of the following code words:

CADJ	a triparty collateral management substitution
CEDE/REPC	the closing leg of a triparty collateral management transaction
CEDE/REPO	the opening leg of a triparty collateral management transaction

:22F:	Securities Real Time Gross Settlement Indicator	Mandatory Sequence E Non-repeatable Settlement Details	Qualifier RTGS

Format: `:4!c/[8c]/4!c`

CBL usage only: For internal and Bridge transactions, this field contains one of the following code words:

NRTG	the transaction was excluded from the optional settlement period
YRTG	the transaction was included in the optional settlement period

:22F:	**Type of Settlement Transaction**	**Mandatory Sequence** **Non-repeatable** **Settlement Details**	E	**Qualifier** SETR

Format: :4!c/[8c]/4!c

Usage: The following transaction types are reported:

BSBK	Buy Sell Back relates to buy sell back transaction
CLAI	Transaction resulting from a market claim or reverse market claim
COEX/CORP	Corporate Action related Booking
BYIY	Buy in
COLI	Collateral In - held by collateral receiver
COLO	Collateral Out - held by collateral giver
PAIR	Transaction is paired off and netted against one or more previous transactions
REPU	Domestic repo
RVPO	Domestic reverse
SBBK	Sell Buy Back relates to sell buy back transaction
SECB	Securities borrowing
SECL	Securities lending
SWIF	Redemption leg of an investment fund to switch settlement instruction
SWIT	Subscription leg of an investment fund to switch settlement instruction
TRAD	Settlement of a trade
TRPO	Triparty repurchase agreement (reported to collateral giver)
TRVO	Triparty reverse repurchase agreement (reported to collateral receiver)

CBL usage: The following transaction types are reported:

CEDE/AUTC	Settlement confirmation
CEDE/BLOK	Blocking/unblocking for a corporate action or other purpose
CEDE/CORP	Re-instruction from a transformation caused by a corporate action
CEDE/DTCY	DTC affirmation
CEDE/EXCO	Eurex collateral
CEDE/EXNO	Eurex exercise
CEDE/MTCH	Temporary matching instruction
CEDE/PREA	Matching purposes
CEDE/SENO	German Stock Exchange trade
CEDE/SEPD	German Stock Exchange trade with partial delivery
CEDE/XMAC	Triparty collateral management allocations to Xemac
CNBC	Central bank collateral operation
CONV	Depository receipt conversion
INTT	Cash movement resulting from a change in traded interest pursuant to a coupon rate adjustment.
OWNE	Transfer of securities without matching to a Euroclear account or external account transfer
OWNI	Transfer of securities without matching to another CBL account or internal account transfer
REDM	Investment fund redemption settlement instruction
SUBS	Investment fund subscription settlement instruction
TURN	Part of a back-to-back transaction.

CBF/LuxCSD usage This field contains the transaction type as received on the original instruction. In case of reversal bookings, CBF clients will receive DAKV/REVL.

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:22F:	Settlement Transaction Condition	Mandatory Sequence E Non-repeatable Settlement Details	Qualifier STCO

Format: :4!c/[8c]/4!c

Usage: This field can contain one of the following code words:

BPSS REGL/BSSP	For settlement instructions created as a result of a partial successful buy-in
CEDE/IREL	For a domestic transaction flagged for immediate release.
PHYS	For physical domestic transactions.
NOMC	For transactions flagged for opting-out of market claim and transformations.
NPAR	For instructions flagged for no partial settlement.
PART	For instructions flagged for partial settlement
COEX/PARQ	For instructions flagged for partial settlement with quantity threshold.
COEX/PARC	For instructions flagged for partial settlement with cash threshold.
TRAN	For a transaction from a transformation.

CBL usage:

CEDE/FXRT	For an FX Release transfer for South Korea.
CEDE/RESA	For a Reservation transfer for South Korea.
CEDE/RESR	For a Reservation reversal transfer for South Korea.
INTS	For instructions that were settled by the settlement internaliser/account servicer (for example, custodian) in its own books and not through a securities settlement system (for example, CSD system).

LuxCSD usage: NACT   For transactions that are not for accounting

E1 - Settlement Parties - mandatory, repeatable - SETPRTY

:95a:	Parties	Mandatory Subsequence E1 Repeatable Settlement Parties	Qualifier See description

Formats: :95C::4!c//2!a   :95P::4!c//4!a2!a2!c[3!c]   :95Q::4!c//4*35x
:95R::4!c/8c/34x

Usage: All parties will be reported as received in the original instruction, as follows:

Qualifier	Option and Meaning		Qualifier	Option and Meaning	
BUYR	P, Q, R	Buyer	REAG	P, Q, R	Receiving Agent
PSET	C, P, Q	Place of Settlement	RECU	P, Q, R	Receiver's Custodian
			REI1-REI2	P, Q, R	Receiver's Intermediary 1-2

:97D:	Blockchain Address or Wallet	Mandatory Subsequence E1 Repeatable Settlement Parties (2)	Qualifier BCAW

Format: :97D::4!c/[8c]/140x

Usage: .This field contains the Blockchain Address or Wallet as received in the original instruction.

:97a:	Safekeeping Account	Mandatory Subsequence Repeatable Settlement Parties	E1	Qualifier SAFE

Formats: :97A::4!c//35x   :97B::4!c/[8c]/4!c/35x

Usage: All parties' safekeeping accounts are reported as received on the original instruction.

:98a:	Processing Date	Mandatory Subsequence Repeatable Settlement Parties	E1	Qualifier PROC

Formats: :98A::4!c//8!n

Usage: This field contains the effective settlement date on which the transaction settled on the local market. It is reported in the same sequence as the PSET.

:70C:	Party Contact Narrative	Mandatory Subsequence Repeatable Settlement Parties	E1	Qualifier PACO

Formats: :4!c//4*35x

Usage: This field contains the Party Contact Narrative as received on the original instruction.

E3 - Amounts - mandatory, repeatable - AMT

:17B:	Research Fee Flag	Mandatory Subsequence Repeatable Amounts	E3	Qualifier RSCH

Format: :4!c//1!a   **Optional**

Field purpose: This field indicates whether the net proceeds include research fees for the transaction.

Usage: Flag is only to be used in a sequence E3 with settlement amount field :19A::ESTT//[N]3!a15d as it indicates whether the net proceeds include research fees for the transaction.

:19A:	Trade Amount	Mandatory Subsequence Repeatable Amounts	E3	Qualifier DEAL

Format: :4!c//[N]3!a15d

Usage: This field contains the deal amount as received on the original instruction.

:19A:	Settlement Amount	Mandatory Subsequence Repeatable Amounts	E3	Qualifier ESTT

Format: :4!c//[N]3!a15d

Usage: This field contains the total amount of money paid in exchange for securities.

:19A:	Research Fee	Mandatory Subsequence Repeatable Amounts	E3	Qualifier RSCH

Format: :4!c//[N]3!a15d

Usage: This field contains the charge or commission paid by the investor to a distributor, intermediary or other service provider for the provision of financial research.

:98a:	Value Date/Time	Mandatory Subsequence Repeatable Amounts	E3	Qualifier VALU

Format: :4!c//8!n

Usage: This field contains the value date with which the amount in field :19A: (Settlement Amount) is posted to the account.

Example of an MT547 Deliver against payment confirmation

```
:16R: GENL
:20C::SEME//1234567
:23G: NEWM
:98C::PREP//20020423051627
:16R: LINK
:13A::LINK//543                          Client's :20C::SEME reference of original MT543
:20C::RELA//REF123
:16S: LINK
:16S: GENL
:16R: TRADDET
:98A::ESET//20020423
:98A::SETT//20020423
:98A::TRAD//20020418
:35B: ISIN XS0097717275
/XS/009771727
EUR 3,625 TELEFONAKIEBOLAGET LM ERI
C. 99-2004
:16S: TRADDET
:16R: FIAC
:36B::ESTT//FAMT/42000,
:97A::SAFE//12345                        Client account
:94F::SAFE//CUST/CHASGB2L
:16S: FIAC
:16R: SETDET
:22F::SETR//TRAD
:22F::RTGS//YRTG
:16R: SETPRTY
:95P::PSET//CEDELULL
:16S: SETPRTY
:16R: SETPRTY
:95R::REAG/CEDE/11111
:16S: SETPRTY
:16R: AMT
:19A::ESTT//EUR41025,8
:98A::VALU//20020423
:16S: AMT
:16S: SETDET
```

MT548 - Settlement Status and Processing Advice

The MT548 Settlement Status and Processing Advice is used to report the rejection and status(es) of a previously received instruction or cancellation request.

MT548 - Overview

The following table lists the fields in a Settlement Status and Processing Advice via MT548:

Sequence	Tag	Field name	Content/Options	Qualifier	Page
A **Mandatory Sequence – General Information**					
	:16R:	Start of Block	GENL		
	:20C:	Sender's Reference	:4!c//16x	SEME	5–548–4
	:23G:	Function of the Message	4!c[/4!c]	–	5–548–4
	:98a:	Preparation Date/Time	Option A or C	PREP	5–548–4
A1 **Mandatory Repeatable Subsequence – Linkages**					
	:16R:	Start of Block	LINK		
	:13a:	Linked Transaction	Option A or B	LINK	5–548–5
	:20C:	Client's Collateral Instruction Reference	:4!c//16x	CLCI	5–548–5
	:20C:	Client's Triparty Collateral Transaction Reference	:4!c//16x	CLTR	5–548–5
	:20C:	Counterparty Market Infrastructure Transaction Identification	:4!c//16x	CMIT	5–548–5
	:20C:	Common Reference	:4!c//16x	COMM	5–548–5
	:20C:	Corporate Action Reference	:4!c//16x	CORP	5–548–6
	:20C:	Market Infrastructure Transaction Identification	:4!c//16x	MITI	5–548–6
	:20C:	Processor Transaction Identification	:4!c//16x	PCTI	5–548–6
	:20C:	Pool Reference	:4!c//16x	POOL	5–548–6
	:20C:	Related Reference	:4!c//16x	RELA	5–548–6
	:20C:	Triparty-Agent's/Service-Provider's Collateral Transaction Reference	:4!c//16x	TCTR	5–548–6
	:20C:	Triparty-Agent's/Service-Provider's Collateral Instruction Reference	:4!c//16x	TRCI	5–548–6
	:20a:	Deal Reference	Option C or U	TRRF	5–548–7
	:16S:	End of Block	LINK		
End of Subsequence A1 - Linkages					

Clearing and settlement reports

Sequence	Tag	Field name	Content/Options	Qualifier	Page
A2 Mandatory Repeatable Subsequence - Status					
	:16R:	Start of Block	STAT		
	:25D:	Status	:4!c/[8c]/4!c		
A2a Optional Repeatable Subsequence - Reason					
	:16R:	Start of Block	REAS		
	:24B:	Reason	:4!c/[8c]/4!c		
	:70D:	Reason Narrative	:4!c//6*35x	REAS	
	:16S:	End of Block	REAS		
End of Subsequence A2a - Reason					
	:16S:	End of Block	STAT		
End of Subsequence A2 - Status					
	:16S:	End of Block	GENL		
End of Sequence A - General Information					
B Optional Sequence - Settlement Transaction Details					
	:16R:	Start of Block	SETTRAN		
	:94a:	Place of Safekeeping	Option B or F	SAFE	
	:94H:	Place of Clearing	:4!a2!a2!c[3!c]	CLEA	
	:94L:	Place of Clearing	:4!c//18!c2!n	CLEA	
	:94L:	Place of Trade	:4!c//18!c2!n	TRAD	
	:94B:	Place of Trade	:4!c/[8c]/4!c[/30x]	TRAD	
	:35B:	Identification of Financial Instrument	[ISIN1!e12!c] [4*35x]	–	
	:36B:	Quantity of Financial Instrument to be Released	:4!c//4!c/15d	PREL	
	:36B:	Quantity of Financial Instrument to be Settled	:4!c//4!c/15d	SETT	
	:19A:	Settlement Amount	:4!c//[N]3!a15d	SETT	
	:97a:	Safekeeping Account	Option A or B	SAFE	
	:22F:	Beneficial Ownership Override Indicator	:4!c/[8c]/4!c	BENE	
	:22F:	Exposure Type Indicator	:4!c/[8c]/4!c	COLA	
	:22F:	Collateral Pool Indicator	:4!c/[8c]/4!c	COLE	
	:22F:	Repurchase Type Indicator	:4!c/[8c]/4!c	REPT	
	:22F:	Securities Real Time Gross Settlement Indicator	:4!c/[8c]/4!c	RTGS	
	:22F:	Type of Settlement Transaction	:4!c/[8c]/4!c	SETR	
	:22F:	Settlement Transaction Condition	:4!c/[8c]/4!c	STCO	
	:22H:	Payment Indicator	:4!c//4!c	PAYM	
	:22H:	Receive/Deliver Indicator	:4!c//4!c	REDE	
	:98a:	Expected Settlement Date/Time		EXSE	
	:98a:	Settlement Date/Time	Option A or B	SETT	
	:98a:	Trade Date/Time	Option A, B or C	TRAD	
	:98a:	Expected Value Date/Time	:4!c//8!n	EXVA	
	:98a:	Acknowledged Status Timestamp	:4!c//8!n6!n	ASTS	
	:98a:	Matched Status Timestamp	:4!c//8!n6!n	MTCH	
	:70E:	Settlement Instruction Processing Narrative	:4!c//10*35x	SPRO	

Sequence	Tag	Field name	Content/Options	Qualifier	Page
B1	**Optional Repeatable Subsequence - Settlement Parties (CBF USAGE: NOT REPORTED IF ORIGINAL INSTRUCTION IS A RESTRICTION)**				
	:16R:	Start of Block	SETPRTY		
	:95a:	Parties	Option C, P, Q or R		5–548–16
	:97a:	Safekeeping Account	Option A or B	SAFE	5–548–16
	:20C:	Processing Reference	:4!c//16x	PROC	5–548–16
	:16S:	End of Block	SETPRTY		
End of Subsequence B1 - Settlement Parties					
	:16S:	End of Block	SETTRAN		
End of Sequence B - Settlement Transaction Details					
C	**Optional Sequence - Additional Information (NOT REPORTED)**				

Clearing and settlement reports

MT548 - Field specifications

MT548 contains data fields for a Settlement Status and Processing Advice as described below.

A - General Information - mandatory, non-repeatable - GENL

:20C:	Sender's Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier SEME

Format: :4!c//16x

Usage: This field contains the reference number assigned to the transaction, including market claims and transformations.

:23G:	Function of the Message	Mandatory Sequence A Non-repeatable General Information	Qualifier -

Format: 4!c[/4!c]

Usage: The following functions are used:

CAST   when reporting the rejection and status(es) of a request for cancellation
INST   when reporting the rejection and status(es) of a settlement instruction

The copy subfunction ("COPY") is reported in the case of multi-address reporting.

:98a:	Preparation Date/Time	Mandatory Sequence A Non-repeatable General Information	Qualifier PREP

Format: :98C::4!c//8!n6!n

Usage: This field contains the timestamp of the status. If multiple statuses are being reported, this is the date and time of the most recent status.

A1 - Linkages - mandatory, repeatable - LINK

:13a:	Linked Transaction	Mandatory Subsequence Repeatable Linkages	A1	Qualifier LINK

Format: `:13A::4!c//3!c`   `:13B::4!c/[8c]/30x`

Usage: This field contains the Swift message type of the original instruction.

For option A possible values are:

540, 541, 542 and 543 (Swift ISO 15022 message type)

For option B possible values are:

sese.023 from DCP and sese.032 from T2S (Swift ISO 20022 message type)

CBF Usage: For CBF instructions the reference owner BIC of the T2S Actor Reference is shown by using the DSS "DAKV". It is used together with the reference PCTI, RELA, POOL in the linkage sequence.

Example:

```
:16R:LINK
:13B::LINK/DAKV/EUXCDEFFCCP
:20C::PCTI//ALM1307M861788
:16S:LINK
```

:20C:	Client's Collateral Instruction Reference	Mandatory Subsequence Repeatable Linkages	A1	Qualifier CLCI

Format: `:4!c//16x`

CBL/CBF usage: This reference will be reported back on Triparty Collateral Management settlement instructions as received on MT527.

:20C:	Client's Triparty Collateral Transaction Reference	Mandatory Subsequence Repeatable Linkages	A1	Qualifier CLTR

Format: `:4!c//16x`

CBL/CBF usage: This field contains the client's collateral management transaction reference.

:20C:	Counterparty Market Infrastructure Transaction Identification	Mandatory Subsequence Repeatable Linkages	A1	Qualifier CMIT

Format   `:4!c//16x`

CBF/LuxCSD usage: This field contains the identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, TARGET2-Securities. This field allows an MITI reference to be indicated on both client/counterparty side.

:20C:	Common Reference	Mandatory Subsequence Repeatable Linkages	A1	Qualifier COMM

Format: `:4!c//16x`

Usage: This field contains the common reference as received in the original instruction.

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:20C:	**Corporate Action Reference**	**Mandatory Subsequence Repeatable Linkages**	**A1**	**Qualifier** CORP

Format: `:4!c//16x`

Usage: This field contains the corporate action event reference from which the movement originated.

:20C:	**Market Infrastructure Transaction Identification**	**Mandatory Subsequence Repeatable Linkages**	**A1**	**Qualifier** MITI

Format: `:4!c//16x`

CBF/LuxCSD usage only: This field contains the T2S instruction reference.

:20C:	**Processor Transaction Identification**	**Mandatory Subsequence Repeatable Linkages**	**A1**	**Qualifier** PCTI

Format: `:4!c//16x`

Usage: For market claims and transformations, this field contains the SEME of the newly generated settlement instruction.

CBF/LuxCSD usage: This field contains the T2S Actor Reference as received in the original instruction.

:20C:	**Pool Reference**	**Mandatory Subsequence Repeatable Linkages**	**A1**	**Qualifier** POOL

Format: `:4!c//16x`

Usage: This field contains the client's Pool reference number.

:20C:	**Related Reference**	**Mandatory Subsequence Repeatable Linkages**	**A1**	**Qualifier** RELA

Format: `:4!c//16x`

Usage: This field contains the client's reference of the original instruction or, if the transaction was generated by Clearstream or T2S, the code word "NONREF".

:20C:	**Triparty-Agent's/Service-Provider's Collateral Transaction Reference**	**Mandatory Subsequence Repeatable Linkages**	**A1**	**Qualifier** TCTR

Format: `:4!c//16x`

CBL/CBF usage: This field contains the collateral management transaction reference.

:20C:	**Triparty-Agent's/Service-Provider's Collateral Instruction Reference**	**Mandatory Subsequence Repeatable Linkages**	**A1**	**Qualifier** TRCI

Format: `:4!c//16x`

CBL/CBF usage: This field contains the Clearstream's reference of the Triparty Collateral Management instruction.

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:20a:	**Deal Reference**	Mandatory Subsequence Repeatable Linkages	A1	Qualifier TRRF

Format: :20C::4!c//16x :20U::4!c//52x

Usage: This field contains the deal reference.

A2 - Status - mandatory, repeatable - STAT

This sequence is repeated if more than one status has changed since the last reporting.

:25D:	**Status**	Mandatory Subsequence Repeatable Status	A2	Qualifier See description

Format: :4!c/[8c]/4!c

Qualifiers:

CPRC	the status of a cancellation request
INMH	to report matching statuses on domestic transactions that have been potentially matched with an allegement
IPRC	the status of a new settlement instruction and replacement instruction
MTCH	the matching status
SETT	the settlement status
TPRC	the status of a processing change (request for modification) command

Usage: This field contains the status of the transaction. The reason for this status is provided in field :24B: (Reason).

For an explanation of the status codes and associated reason codes reported, see "Appendix A: Status and Reason codes".

A2a - Reason - optional, repeatable - REAS

:24B:	**Reason**	Optional Subsequence Repeatable Reason	A2a	Qualifier See description

Format: :4!c/[8c]/4!c

Qualifiers:

CAND	Cancelled
CANP	Pending cancellation
DEND	Denied because settlement is in progress
NMAT	Unmatched
PACK	Acknowledgement
PEND	Pending
PENF	Pending/failing
PPRC	Pending processing
REJT	Rejected
REPR	Domestic instruction repair reason received from CBL depository

Usage: This field contains either the reason for the associated transaction status specified in field :25D: (Status) or "NARR" with the reason specified in field :70D: (Reason Narrative).

For an explanation of the status codes and associated reason codes reported, see "Appendix A: Status and Reason codes".

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:70D:	Reason Narrative	Optional Subsequence Repeatable Reason	A2a	Qualifier REAS

Format: :4!c//6*35x

Usage: This field contains the transaction status reason(s) of the cancellation request or instruction.

For internal and Bridge transactions that have been potentially matched, this field contains the following:

- 1st line: Value in the unmatched field on the counterparty's instruction, as follows:

/TRAD/	+ Trade date
/DEAL/	+ Deal price
/SETT/	+ Settlement amount or currency
/SETT/	+ Requested settlement date
/SETT/	+ Settlement quantity
/XS/	+ Common Code
/CEDE/ or /ECLR/	+ Safekeeping account
/REDE/	+ DELI or RECE
/COMM/	+ Common Reference (internal only)

- 2nd line:

/CREF/	+ The counterparty's transaction reference (16x).

For domestic transactions that have been potentially matched with an allegement, this field contains the following:

- 1st line: Value in the unmatched field on the counterparty's instruction, as follows:

/TRAD/	+ Trade date
/DEAL/	+ Deal price
/SETT/	+ Settlement amount or currency
/SETT/	+ Requested settlement date
/SETT/	+ Settlement quantity
/SAFE/	+ Receiving or delivering agent account
/AGNT/	+ Receiving or delivering agent
/BUSE/	+ Buyer or seller
/SAFE/	+ Buyer or seller account.

- 2nd line:

/ALLG/	+ CBL reference of allegement transaction.

For partial settlement, if :22H::STST//TRAN is present, this field contains the following

- PRQT   Partial Release Quantity

CBL usage: For internal and bridge instructions, a mismatch on the partial settlement indicator is reported as follows:

:70D::REAS//Partially Settlement Mismatched

Note: If no mismatch is reported on the partial settlement indicator in field 70D of the MT548, this means that both counterparties have the same option to settle/not settle the transaction partially.

CBF Usage: For CBF instructions, it indicates the pending reason for settlement instructions as received from T2S.

:70D::REAS//MMRI214 - Instruction released the latest.

B - Settlement Transaction Details - optional, non-repeatable - TRANSDET

:94a:	**Place of Safekeeping**	**Optional Sequence** **B** **Non-repeatable** **Settlement Transaction Details**	**Qualifier** SAFE

Format: `:94F::4!c//4!c/4!a2!a2!c[3!c]`

Usage: This field contains one of the following code words followed by a BIC as indicated:

CUST   followed by the BIC of CBL's common or specialised depository for securities deposited with other than CBL's domestic depository;

ICSD   followed by CEDELULL

NCSD   followed by the BIC of the local CSD for securities deposited with Clearstream's domestic depository.

:94H:	**Place of Clearing**	**Optional Sequence** **B** **Non-repeatable** **Settlement Transaction Details**	**Qualifier** CLEA

Format: `:94H::4!a2!a2!c[3!c]`

Usage: This field contains the place of clearing as specified in the original instruction.

:94L:	**Place of Clearing**	**Mandatory Sequence** **B** **Non-repeatable** **Trade Details**	**Qualifier** CLEA

Format: `4!c//18!c2!n`   **Optional**

CBL usage: Clients can input up to two places of clearing. Field must not be present more than twice in the sequence.

:94B:	**Place of Trade**	**Optional Sequence** **B** **Non-repeatable** **Settlement Transaction Details**	**Qualifier** TRAD

Format: `:4!c/[8c]/4!c[/30x]` or, if the Market Identifier Code (MIC) is used: `:4!c/4!c/4!c`

Usage: This field contains the place that the order was traded as specified in the original instruction.

Note: The place of trade can be used to indicate the Market Identifier Code (MIC). This information is relevant in case of cash penalties where a reduced rate can be applied in case the market is an SME growth market.

In order to indicate the MIC, the Data Source Scheme (DSS) should not be present and the place code should be "EXCH" followed by the narrative mentioning the MIC: "TRAD//EXCH/Narrative (MIC)"

:94L:	**Place of Trade**	**Mandatory Sequence** **B** **Non-repeatable** **Trade Details**	**Qualifier** TRAD

Format: `:4!c//18!c2!n`   **Optional**

CBL usage: Clients can input up to two places of trade. Field must not be present more than twice in the sequence.

Clearing and settlement reports

| :35B: | Identification of Financial Instrument Settled | Optional Sequence B Non-repeatable Settlement Transaction Details | Qualifier – |

Format:
```
[ISIN1!e12!c]
[4*35x]
```

CBL usage: This field contains the ISIN and the Common Code in two subfields:

- Subfield 1 contains the ISIN.
- Subfield 2 contains the Common Code on the first line in the format `/XS/9!n`.
  - Subfield 2 contains the description of the financial instrument, starting on the 2nd line.

CBF/LuxCSD usage: This field contains the ISIN and the description of the financial instrument in two subfields:

- Subfield 1 contains the ISIN.
- Subfield 2 contains the description of the financial instrument, starting on the 2nd line.

| :36B: | Quantity of Financial Instrument to be Released | Optional Sequence B Non-repeatable Settlement Transaction Details | Qualifier PREL |

Format: `:4!c//4!c/15d`

Field purpose: For partial settlement transactions, this field contains the quantity of financial instrument to be released

| :36B: | Quantity of Financial Instrument to be Settled | Optional Sequence B Non-repeatable Settlement Transaction Details | Qualifier SETT |

Format: `:4!c//4!c/15d`

Field purpose: For partial settlement transactions, this field contains the quantity of financial instrument that remains to be settled.

For other transactions, this field contains the quantity of financial instrument that has been requested to settle.

This field contains the quantity of securities settled or partially settled, expressed by one of the following code words:

FAMT	the face amount of the principal of a debt instrument
UNIT	a number, for example, a number of shares

| :19A: | Settlement Amount | Optional Sequence B Non-repeatable Settlement Transaction Details | Qualifier SETT |

Format: `:4!c//[N]3!a15d`

CBL usage: For partial settlement transactions, this field contains the amount of money that remains to be settled.

For other transactions, this field contains the total amount of money specified in the original instruction.

CBF/LuxCSD usage: This field contains the matched amount which may differ from the amount of the instruction (receipts only).

:97a:	**Safekeeping Account**	**Optional Sequence** **B** **Non-repeatable** **Settlement Transaction Details**	**Qualifier** SAFE

    Format: `:97A::4!c//35x`

    Usage: This field contains the account as specified on the instruction or cancellation request.

:22F:	**Beneficial Ownership Override Indicator**	**Mandatory Sequence** **B** **Non-repeatable** **Settlement Details**	**Qualifier** BENE

    Format: `:4!c/[8c]/4!c` **Optional**

    Usage: Transactions are, by default, considered to entail a change in beneficial ownership. If there is no change in beneficial ownership, this field must contain the code word "NBEN".

                 This field is required on some domestic markets. For details specific to each country, please refer to the Market Link Guide.

:22F:	**Exposure Type Indicator**	**Optional Sequence** **B** **Non-repeatable** **Settlement Transaction Details**	**Qualifier** COLA

    Format: `:4!c/[8c]/4!c`

  CBL usage only: This field contains the exposure type indicator as specified in the original instruction. It specifies the underlying business type of trade causing the collateral movement.

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:22F:	**Collateral Pool Indicator**	**Optional Sequence** **B** Non-repeatable Settlement Transaction Details	**Qualifier** COLE

Format: `:4!c/[8c]/4!c`

CBL usage only: This field contains the collateral pool indicator as specified in the original instruction. It specifies whether securities should be included in the pool of securities eligible for collateral purpose.

:22F:	**Repurchase Type Indicator**	**Optional Sequence** **B** Non-repeatable Settlement Transaction Details	**Qualifier** REPT

Format: `:4!c/[8c]/4!c`

CBL usage only: When the transaction relates to a triparty collateral management transaction (that is, with `:22F::`SETR//COLI, COLO, TRPO or TRVO), this field contains one of the following code words:

CADJ	Triparty collateral management substitution
CEDE/REPC	Closing leg of a triparty collateral management transaction
CEDE/REPO	Opening leg of a triparty collateral management transaction
TOPU	Triparty collateral management top-up
WTHD	Triparty collateral management withdrawal

:22F:	**Securities Real Time Gross Settlement Indicator**	**Optional Sequence** **B** Non-repeatable Settlement Transaction Details	**Qualifier** RTGS

Format: `:4!c/[8c]/4!c`

CBL usage only: For internal and Bridge transactions, this field contains one of the following code words:

NRTG	the transaction was excluded from the optional settlement period
YRTG	the transaction was included in the optional settlement period

:22F:	**Type of Settlement Transaction**	**Optional Sequence** **B** **Non-repeatable** **Settlement Transaction Details**	**Qualifier** SETR

Format: `:4!c/[8c]/4!c`

Usage:
BYIY	Buy in
CLAI	Transaction resulting from a market claim or reverse market claim
COEX/CORP	Corporate Action related Booking
SWIF	Redemption leg of an investment fund to switch settlement instruction
SWIT	Subscription leg of an investment fund to switch settlement instruction
TRAD	Settlement of a trade

This field contains the transaction type as received on the original instruction.

Usage: The following transaction types are reported:

CEDE/DTCY	DTC affirmation
CEDE/EXCO	Eurex collateral
CEDE/EXNO	Eurex exercise
CEDE/MTCH	For matching only
CEDE/SENO	German Stock Exchange trade
CEDE/SEPD	German Stock Exchange trade with partial delivery
CEDE/XMAC	Triparty collateral management allocations to Xemac
COLI	Collateral In - held by collateral receiver
COLO	Collateral Out - held by collateral giver
CONV	Depository receipt conversion
INTT	Cash movement resulting from a change in traded interest pursuant to a coupon rate adjustment.
OWNE	Transfer of securities without matching to a Euroclear account or external account transfer
OWNI	Transfer of securities without matching to another CBL account or internal account transfer
PAIR	Transaction is paired off and netted against one or more previous transactions
REDM	Investment fund redemption settlement instruction
REPU	Domestic repo
RVPO	Domestic reverse
SECB	Securities borrowing
SECL	Securities lending
SUBS	Investment fund subscription settlement instruction
TRPO	Triparty repurchase agreement (reported to collateral giver)
TRVO	Triparty reverse repurchase agreement (reported to collateral receiver)
TURN	Part of a back-to-back transaction.

CBF/LuxCSD usage: This field contains the transaction type as received on the original instruction. In case of reversal bookings, CBF clients will receive DAKV/REVL.

Clearing and settlement reports

:22F:	Settlement Transaction Condition	Optional Sequence B Non-repeatable Settlement Transaction Details	Qualifier STCO

Format: `:4!c/[8c]/4!c`

Usage: This field can contain one of the following code words:

BPSS REGL/BSSP	For settlement instructions created as a result of a partial successful buy-in	
CEDE/IREL	For a domestic transaction flagged for immediate release (CBL only).	
DLWM	For own account transfer transactions	
PHYS	For physical domestic transactions.	
NOMC	For transactions flagged for opting-out of market claim and transformations.	
NPAR	For instructions flagged for no partial settlement.	
PART	For instructions flagged for partial settlement	
COEX/PARQ	For instructions flagged for partial settlement with quantity threshold.	
COEX/PARC	For instructions flagged for partial settlement with cash threshold.	
TRAN	For a transaction from a transformation.	

CBL usage: INTS   For instructions that were settled by the settlement internaliser/account servicer (for example, custodian) in its own books and not through a securities settlement system (for example, CSD system).

:22H:	Payment Indicator	Optional Sequence B Non-repeatable Settlement Transaction Details	Qualifier PAYM

Format: `:4!c//4!c`

Usage: This field contains one of the following code words:

APMT	in response to an MT541 or MT543 instruction or cancellation request
FREE	in response to an MT540 or MT542 instruction or cancellation request

:22H:	Receive/Deliver Indicator	Optional Sequence B Non-repeatable Settlement Transaction Details	Qualifier REDE

Format: `:4!c//4!c`

Usage: This field contains one of the following code words:

DELI	in response to an MT542 or MT543 instruction or cancellation request
RECE	in response to an MT540 or MT541 instruction or cancellation request

:98a:	Expected Settlement Date/Time	Optional Sequence B Non-repeatable Settlement Transaction Details	Qualifier EXSE

Format: `:98A::4!c//8!n`

Field purpose: This field contains the expected date of settlement as forecast.

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:98a:	Settlement Date/Time	Optional Sequence **B** Non-repeatable Settlement Transaction Details	Qualifier SETT

Format: `:98A::4!c//8!n` `:98B::4!c/[8c]/4!c`

Field purpose: This field contains the date of settlement requested according to the instruction or cancellation request.

CBL usage: Only option A is used.

CBF/LuxCSD usage: Option A or option B can be used.

:98a:	Trade date/time	Optional Sequence **B** Non-repeatable Settlement Transaction Details	Qualifier TRAD

Format: `:98A::4!c//8!n` `:98B::4!c/[8c]/4!c` `:98C::4!c//8!n6!n`

Field purpose: This field contains the date/time at which the trade was executed.

:98a:	Expected Value Date/Time	Optional Sequence **B** Non-repeatable Settlement Transaction Details	Qualifier EXVA

Format: `:98A::4!c//8!n`

Field purpose: This field contains the expected value date as forecast.

:98a:	Acknowledged Status Timestamp	Optional Subsequence **B** Non-repeatable Settlement Transaction Details	Qualifier ASTS

Formats: `:98C::4!c//8!n6!n`

Field purpose: This field contains the timestamp of acceptance or acknowledgement of the instruction by the account servicer.

Usage: Option C is used.

:98a:	Matched Status Timestamp	Optional Subsequence **B** Non-repeatable Settlement Transaction Details	Qualifier MTCH

Formats: `:98C::4!c//8!n6!n`

Field purpose: This field contains the timestamp of matching of the instruction by the account servicer.

Usage: Option C is used.

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:70E:	Settlement Instruction Processing Narrative	Optional Subsequence B1 Repeatable Settlement Parties	Qualifier SPRO

Format: `:4!c//10*35x` **Optional**

Usage: This field may contain additional details about the transaction.

For market claims and transformations, this field is enriched at the beginning of the last line with the SEME reference of the original instruction subject to the market claim or transformation:

- "TR";
- Space;
- SEME reference of the original instruction;
- ...

CBL usage: This field may contain the following code words, as appropriate:

| IDAY | Input date for non-cleared Stock Exchange instructions. |
| PRIR | Execution priority of an instruction if 22F:SETR CEDE/SENO is present. |

B1 - Settlement Parties - optional, repeatable - SETPRTY
CBF Usage: If the original instruction is a restriction, this subsequence will not be reported

:95a:	Parties	Optional Subsequence B1 Repeatable Settlement Parties	Qualifier -

Formats: `:95C::4!c//2!a`   `:95P::4!c//4!a2!a2!c[3!c]`   `:95Q::4!c//4*35x`
`:95R::4!c/8c/34x`

Usage: All parties will be reported as received on the instruction or cancellation request.

:97a:	Safekeeping Account	Optional Subsequence B1 Repeatable Settlement Parties	Qualifier SAFE

Formats: `:97A::4!c//35x`   `:97B::4!c/[8c]/4!c/35x`

Usage: The safekeeping accounts of all parties will be reported as received on the instruction or cancellation request.

:20C:	Processing Reference	Optional Subsequence B1 Repeatable Settlement Parties	Qualifier PROC

Format: `:4!c//16x`

Field purpose: This field contains the counterparty transaction reference.

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Example of an MT548 Statement of Processing Advice

Settlement Status Advice

```
:16R: GENL
:20C::SEME//1234567
:23G: INST
:98C::PREP//20020422060445          Status timestamp
:16R: LINK
:13A::LINK//541                     Client's :20C::SEME reference of original MT541
:20C::RELA//REF123
:16S: LINK
:16R: STAT
:25D::MTCH//NMAT
:16S: STAT
:16S: GENL
:16R: SETTRAN
:94F::SAFE//CUST/CHASLULX
:35B: ISIN XS0127518263
/XS/012751826
NZD 6,25 RABOBK NED (1-2) 01-2006
:36B::SETT//FAMT/20000,
:19A::SETT//NZD19712,68
:97A::SAFE//12345                    Client account
:22F::SETR//
:22F::RTGS//YRTG
:22H::REDE//RECE
:22H::PAYM//APMT
:98A::SETT//20020424
:98A::EXSE//20020424
:98A::EXVA//20020424
:16R: SETPRTY
:95P::PSET//CEDELULL
:16S: SETPRTY
:16R: SETPRTY
:95R::DEAG/CEDE/55555
:16S: SETPRTY
:16S: SETTRAN
```

Clearing and settlement reports

Processing Advice sent when instruction is rejected by Clearstream Banking

```
:16R: GENL
:20C::SEME//CBL2002042200001
:23G: INST
:98C::PREP//20020422151634
:16R: LINK
:13A::LINK//540                               Client's :20C::SEME reference of original MT540
:20C::RELA//REF123
:16S: LINK
:16R: STAT
:25D::IPRC//REJT
:16R: REAS
:24B::REJT//NARR
:70D::REAS//PLACE OF SETTLEMENT UNKNOWN       :95P::PSET should be DTCYUS33 instead of DTCCUS33
:16S: REAS
:16S: STAT
:16S: GENL
:16R: SETTRAN
:35B: ISIN US698299AD63
PANAMA (REPUBLIC OF)
USD PANAMA 8.875 30 SEP 2027 RG
CUSP 698299AD6
:36B::SETT//FAMT/1000000,
:97A::SAFE//12345                             Client account
:22F::SETR//
:22H::REDE//RECE
:22H::PAYM//FREE
:98A::SETT//20020422
:98A::EXSE//20020422
:16R: SETPRTY
:95R::DEAG/DTCYID/00002196
:16S: SETPRTY
:16R: SETPRTY
:95P::PSET//DTCCUS33
:16S: SETPRTY
:16R: SETPRTY
:95P::SELL//BARCGB33XXX
:16S: SETPRTY
:16S: SETTRAN
```

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Clearing and settlement reports

MT578 - Settlement Allegement Report

MT578 - Overview

The following table lists the fields in a Settlement Allegement Report via MT578:

Sequence		Tag	Field name	Content/Options	Qualifier	Page
A	**Mandatory Sequence - General Information**					
		:16R:	Start of Block	GENL		
		:20C:	Sender's Reference	:4!c//16x	SEME	5–578–3
		:23G:	Function of the Message	4!c[/4!c]	-	5–578–3
		:98a:	Preparation Date/Time	Option A or C	PREP	5–578–3
	A1	**Optional Repeatable Subsequence - Linkages**				
		:16R:	Start of Block	LINK		
		:13B:	Linked Message		LINK	5–578–3
		:20C:	Common Reference	:4!c//16x	COMM	5–578–3
		:20C:	Market Infrastructure Transaction Identification	:4!c//16x	MITI	5–578–4
		:20C:	Processor Transaction Identification	:4!c//16x	PCTI	5–578–4
		:20C:	Previous Reference	:4!c//16x	PREV	5–578–4
		:20C:	Related Reference	:4!c//16x	RELA	5–578–4
		:20C:	Deal Reference	:4!c//16x	TRRF	5–578–4
		:16S:	End of Block	LINK		
	End of Subsequence A1 - Linkages					
		:16S:	End of Block	GENL		
	End of Sequence A - General Information					
B	**Mandatory Sequence - Trade Details**					
		:16R:	Start of Block	TRADDET		
		:94H:	Place of Clearing	:4!a2!a2!c[3!c]	CLEA	5–578–5
		:94L:	Place of Clearing	:4!c//18!c2!n	CLEA	5–578–5
		:94B:	Place of Trade	:4!c[8c]/4!c[30x]	TRAD	5–578–5
		:94L:	Place of Trade	:4!c//18!c2!n	TRAD	5–578–5
		:98a:	Settlement Date/Time	Option A, B or C	SETT	5–578–5
		:98a:	Trade Date/Time	Option A, B or C	TRAD	5–578–5
		:90a:	Deal Price	Option A or B	DEAL	5–578–6
		:35B:	Identification of Financial Instrument	[ISIN1!e12!c] [4*35x]	–	5–578–6
	B1	**Optional Subsequence - Financial Instrument Attributes**				
		:16R:	Start of Block	FIA		
		:94B:	Place of Listing	:4!c/[8c]/4!c[/30x]	PLIS	5–578–7
		:16S:	End of Block	FIA		
	End of Subsequence B1 - Financial Instrument Attributes					
		:22H:	Payment Indicator	:4!c//4!c	PAYM	5–578–7
		:22H:	Receive/Deliver Indicator	:4!c//4!c	REDE	5–578–7

Clearing and settlement reports

Sequence			Tag	Field name	Content/Options	Qualifier	Page
			:22F:	Trade Transaction Condition Indicator	:4!c/[8c]/4!c	TTCO	5–578–7
			:16S:	End of Block	TRADDET		
End of Sequence B - Trade Details							
C	**Mandatory Sequence - Financial Instrument/Account**						
			:16R:	Start of Block	FIAC		
			:36B:	Quantity of Financial Instrument	:4!c//4!c/15d	SETT	5–578–7
			:97a:	Safekeeping Account	Option A or B	SAFE	5–578–8
			:16S:	End of Block	FIAC		
End of Sequence C - Financial Instrument/Account							
D	**Optional Sequence - Repo Details (NOT REPORTED)**						
E	**Mandatory Sequence - Settlement Details**						
			:16R:	Start of Block	SETDET		
			:22F:	Securities Real Time Gross Settlement Indicator	:4!c/[8c]/4!c	RTGS	5–578–8
			:22F:	Type of Settlement Instruction	:4!c/[8c]/4!c	SETR	5–578–8
			:22F:	Settlement Transaction Condition Indicator	:4!c/[8c]/4!c	STCO	5–578–8
	E1	**Mandatory Repeatable Subsequence - Settlement Parties**					
			:16R:	Start of Block	SETPRTY		
			:95a:	Place of Settlement	Option P only	PSET	5–578–9
			:95a:	Delivering/Receiving Agent	Option P, Q or R	DEAG or REAG	5–578–10
			:95a:	Buyer/Seller	Option P, Q or R	BUYR or SELL	5–578–10
			:95a:	Additional Parties	Option P or Q		5–578–10
			:20C:	Processing Reference	:4!c//16x	PROC	5–578–10
			:70C:	Party Contact Narrative	:4!c//4*35x	PACO	5–578–10
			:16S:	End of Block	SETPRTY		
	End of Subsequence E1 - Settlement Parties						
	E2	**Optional Repeatable Subsequence - Cash Parties (NOT REPORTED)**					
	E3	**Optional Repeatable Subsequence - Amounts**					
			:16R:	Start of Block	AMT		
			:19A:	Trade Amount	:4!c//[N]3!a15d	DEAL	5–578–11
			:19A:	Settlement Amount	:4!c//[N]3!a15d	SETT	5–578–11
			:16S:	End of Block	AMT		
	End of Subsequence E3 - Amounts						
			:16S:	End of Block	SETDET		
End of Sequence E - Settlement Details							
F	**Optional Sequence - Additional Information (NOT REPORTED)**						

MT578 - Field specifications

MT578 contains data fields for a Settlement Allegement Report as described below.

A - General Information - mandatory, non-repeatable - GENL

:20C:	Sender's Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier SEME

Format: :4!c//16x

Usage: This field contains the reference number assigned by CBL to the alleged transaction.

:23G:	Function of the Message	Mandatory Sequence A Non-repeatable General Information	Qualifier -

Format: 4!c[/4!c]

Usage:

CANC	cancellation of message
NEWM	used on a new allegement
REMO	used on a removal message

The "/COPY" subfunction is used in each case when the message is sent as a copy for information purposes to a party other than the account owner.

:98a:	Preparation Date /Time	Mandatory Sequence A Non-repeatable General Information	Qualifier PREP

Format: :98C::4!c//8!n6!n

Usage: This field contains the business date and time of the report.

A1 - Linkages - optional, repeatable - LINK

:13B:	Linked Message	Optional Subsequence A1 Repeatable Linkages	Qualifier LINK

Format: :4!c//[8c]/30x

CBF usage: This field indicates the reference owner BIC of the T2S Actor Reference. If field :20C::PCTI - Processor Transaction identification is used, field :13B::LINK must be present.

:20C:	Common Reference	Optional Subsequence A1 Repeatable Linkages	Qualifier COMM

Format: :4!c//16x

Usage: This field may contain a common reference as agreed with your counterparty.

Clearing and settlement reports

:20C:	Market Infrastructure Transaction Identification	Optional Subsequence Repeatable Linkages	A1	Qualifier MITI

Format: :4!c//16x

Usage: This field indicates a transaction assigned by a market infrastructure other than a central securities depository, for example, T2S.

The reference will be reported as received by the market.

:20C:	Processor Transaction Identification	Optional Subsequence Repeatable Linkages	A1	Qualifier PCTI

Format: :4!c//16x

CBF usage: This field indicates the T2S Actor Reference (Account Servicer, Account Owner and Account Processor Reference). If PCTI is present in the original instruction, the value will be overwritten by the Actor Reference received from T2S.

:20C:	Previous Reference	Optional Subsequence Repeatable Linkages	A1	Qualifier PREV

Format: :4!c//16x

Usage: This field is used when field :23G: (Function of the Message) is "REMO" and contains the Clearstream reference of the original allegement message.

:20C:	Related Reference	Optional Subsequence Repeatable Linkages	A1	Qualifier RELA

Format: :4!c//16x

Usage: This field contains the client's reference of the instruction that has been coupled as best matching candidate. If there is no client instruction coupled to the allegement, this field contains the code word "NONREF".

:20C:	Deal Reference	Optional Subsequence Repeatable Linkages	A1	Qualifier TRRF

Format: :4!c//16x

CBF usage: This field contains the reference assigned to the trade by the Investment Manager or the Broker/Dealer. This reference will be used throughout the trade life cycle to access/update the trade details.

The reference will be reported as received by the market.

B - Trade Details - mandatory, non-repeatable - TRADDET

:94H:	Place of Clearing	Mandatory Sequence B Non-repeatable Trade Details	Qualifier CLEA

Format: `:94H::4!a2!a2!c[3!c]`

Usage: This field contains the place of clearing as specified in the allegement.

:94L:	Place of Clearing	Mandatory Sequence B Non-repeatable Trade Details	Qualifier CLEA

Format: `4!c//18!c2!n`   **Optional**

CBL usage: Clients can input up to two places of clearing. Field must not be present more than twice in the sequence.

:94B:	Place of Trade	Mandatory Sequence B Non-repeatable Trade Details	Qualifier TRAD

Format: `::94B::4!c[8c]/4!c[30x]` or, if the Market Identifier Code (MIC) is used: `:4!c/4!c/4!c`

Usage: This field specifies the place where the order was traded.

When Place Code is EXCH, the narrative, if present, must specify the Market Identifier Code (MIC). The field will be reported if received from T2S.

:94L:	Place of Trade	Mandatory Sequence B Non-repeatable Trade Details	Qualifier TRAD

Format: `:4!c//18!c2!n`   **Optional**

CBL usage: Clients can input up to two places of trade. Field must not be present more than twice in the sequence.

:98a:	Settlement Date/Time	Mandatory Sequence B Non-repeatable Trade Details	Qualifier SETT

Format: `:98A::4!c//8!n`

Field purpose: This field contains the requested settlement date as specified on the allegement.

:98a:	Trade Date/Time	Mandatory Sequence B Non-repeatable Trade Details	Qualifier TRAD

Format: `:98A::4!c//8!n`   `:98C::4!c//8!n6!n`

Field purpose: This field contains the trade date or date and time as specified on the allegement.

Clearing and settlement reports

:90a:	Deal Price	Mandatory Sequence B Non-repeatable Trade Details	Qualifier DEAL

Format: `:90A::4!c//4!c/[N]15d`   `:90B::4!c//4!c/3!a15d`

Field purpose: This field contains the deal price as specified on the allegement.

The sign "N" can only be present in option A if the Percentage Type Code is YIEL, and must be present when the price is negative. It cannot be present if the price is zero.

Usage: In option A, Percentage Type Code with the following codes:

DISC	Discount price expressed as the number of percentage points below par, for example, a discount price of 2% equals a price of 98 when par is 100.
NEGA	Negative Actual Amount. Price must be interpreted as a negative amount of currency per unit or per share.
PRCT	Percentage price expressed as a percentage of par.
PREM	Premium price expressed as the number of percentage points above par, for example, a premium price of 2% equals a price of 102 when par is 100.
YIEL	Yield Price expressed as a yield.

In option B, Amount Type Code must contain one of the following codes:

ACTU	Actual Amount Price expressed as an amount of currency per unit or per share.
DISC	Discount Price expressed as a discount amount.
NEGA	Negative Actual Amount. Price must be interpreted as a negative amount of currency per unit or per share.
PREM	Premium Price expressed as a premium.

:35B:	Identification of Financial Instrument	Mandatory Sequence B Non-repeatable Trade Details	Qualifier –

Format:
```
[ISIN1!e12!c]
[4*35x]
```

CBL usage: This field contains the ISIN and the Common Code in two subfields:

- Subfield 1 contains the ISIN.
- Subfield 2 contains the Common Code on the first line in the format `/XS/9n`.
- Subfield 2 contains the description of the financial instrument, starting on the 2nd line.

CBF usage: This field contains the ISIN details:

- Subfield 1 contains the ISIN.
- Subfield 2 contains the description of the financial instrument.

B1 - Financial Instrument Attributes - optional, non-repeatable - FIA

:94B:	Place of Listing	Optional Subsequence **B1** Non-repeatable Financial Instrument Attributes	Qualifier PLIS

Format: `:4!c/[8c]/4!c[/30x]`

Field purpose: This field contains the place of listing as specified on the allegement.

:22H:	Payment Indicator	Mandatory Sequence **B** Non-repeatable Trade Details	Qualifier PAYM

Format: `:4!c//4!c`

Field purpose: This field contains one of the following:

APMT	when the transaction is against payment
FREE	when the transaction is free of payment.

:22H:	Receive/Deliver Indicator	Mandatory Sequence **B** Non-repeatable Trade Details	Qualifier REDE

Format: `:4!c//4!c`

Field purpose: This field contains one of the following:

DELI	on a counterparty delivery instruction (client's receipt)
RECE	on a counterparty receipt instruction (client's delivery).

:22F:	Trade Transaction Condition Indicator	Mandatory Sequence **B** Non-repeatable Trade Details	Qualifier TTCO

Format: `:4!c/[8c]/4!c`

CBL usage: This field may contain one of the following the code words:

GTDL	when the counterparty's instruction is to be executed with guaranteed delivery.
CCPN	when the counterparty's instruction is to be executed cum-coupon.
XCPN	when the counterparty's instruction is to be executed ex-coupon.

C - Financial Instrument/Account - mandatory, non-repeatable - FIAC

:36B:	Quantity of Financial Instrument	Mandatory Sequence **C** Repeatable Financial Instrument/Account	Qualifier SETT

Format: `:4!c//4!c/15d`

Field purpose: This field contains the nominal value for bonds and the number of units for shares, rights and warrants.

Clearing and settlement reports

:97a:	Safekeeping Account	Mandatory Sequence C	Qualifier
		Repeatable	SAFE
		Financial Instrument/Account	

Format: `:97A::4!c//35x`

CBL usage: This field contains the five-digit CBL account number.

CBF usage: This field contains the eight-digit CBF account number.

E - Settlement Details - mandatory, non-repeatable - SETDET

:22F:	Securities Real Time Gross Settlement Indicator	Mandatory Sequence E	Qualifier
		Non-repeatable	RTGS
		Settlement Details	

Format: `:4!c/[8c]/4!c`

CBL usage: This field can contain one of the following code words:

NRTG	counterparty's instruction flagged for mandatory settlement period only
YRTG	counterparty's instruction flagged for optional settlement period

:22F:	Type of Settlement Instruction	Mandatory Sequence E	Qualifier
		Non-repeatable	SETR
		Settlement Details	

Format: `:4!c/[8c]/4!c`

Usage:

BYIY	Buy in
CLAI	Transaction resulting from a market claim or reverse market claim
COEX/CORP	Corporate Action related Booking
SWIF	Redemption leg of an investment fund to switch settlement instruction
SWIT	Subscription leg of an investment fund to switch settlement instruction
TRAD	Settlement of a trade

CBL usage: This field contains the code word "TRAD" for trades or "PREA" for pre-advices, unless one of the following codes is received in the counterparty instruction:

CNCB	Central Bank Collateral Operation
CONV	DR Conversion
OWNE	External Account Transfer
OWNI	Internal Account Transfer

CBF/LuxCSD usage: This field contains the type of settlement instruction as received on the Allegement from T2S.

:22F:	Settlement Transaction Condition Indicator	Mandatory Sequence Non-repeatable Settlement Details	E	Qualifier STCO

Format: :4!c/[8c]/4!c

Usage: This field may contain the following code words:

BPSS REGL/BSSP	For settlement instructions created as a result of a partial successful buy-in

Usage: This field may contain the following code words:

INTS	For instructions that were settled by the settlement internaliser/account servicer (for example, custodian) in its own books and not through a securities settlement system (for example, CSD system).
NOMC	When the counterparty instructed with "No Market Claim" indicator.
PART	When the counterparty instructed allowing partial settlement.
NPAR	When the counterparty instructed not allowing partial settlement.
COEX/PARQ	When the counterparty instructed allowing partial settlement with quantity threshold.
COEX/PARC	When the counterparty instructed allowing partial settlement with cash threshold.

These codes are relevant for markets that have already implemented T2S features.

E1 - Settlement Parties - mandatory, repeatable - SETPRTY

The Settlement Parties subsequence is used for different purposes and can be present more than once in the same message. The fields and qualifiers will vary depending on the party, as described below.

:95a:	Place of Settlement	Mandatory Subsequence Repeatable Settlement Parties	E1	Qualifier PSET

Format: :95P::4!c//4!a2!a2!c[3!c]

Field purpose: This field specifies the Place of Settlement.

Usage: For allegements from another CBL participant, this field contains "CEDELULL".

For allegements from a Euroclear participant, this field contains "MGTCBEBEECL".

For allegements from a CBF participant, this field contains "DAKVDEFF".

For allegements from a domestic market counterparty, this field contains the place of settlement in the local market.

Clearing and settlement reports

:95a:	Delivering/Receiving Agent	Mandatory Subsequence Repeatable Settlement Parties	E1	Qualifier DEAG REAG

Format: `:95P::4!c//4!a2!a2!c[3!c]`   `:95Q::4!c//4*35x`   `:95R::4!c/8c/34x`

Field purpose: This field specifies the Delivering Agent on deliveries (client's receipts) and the Receiving Agent on receipts (client's deliveries).

Usage: For allegements from another CBL participant, this field contains the counterparty's Clearstream account with Data Source Scheme "CEDE".

For allegements from a Euroclear participant, this field contains the counterparty's Euroclear account with Data Source Scheme "ECLR".

For allegements from a CBF participant, this field contains the counterparty's Clearstream account with Data Source Scheme "DAKV".

For allegements from a domestic market counterparty, this field contains the counterparty's local agent in format P, Q or R.

:95a:	Buyer/Seller	Mandatory Subsequence Repeatable Settlement Parties	E1	Qualifier BUYR SELL

Format: `:95P::4!c//4!a2!a2!c[3!c]`   `:95Q::4!c//4*35x`   `:95R::4!c/8c/34x`

Field purpose: This field specifies the seller on deliveries (client's receipts) and the buyer on receipts (client's deliveries).

:95a:	Additional Parties	Mandatory Subsequence Repeatable Settlement Parties	E1	Qualifier RECU/DECU REI1/DEI1 REI2/DEI2

Format: `:95P::4!c//4!a2!a2!c[3!c]`   `:95Q::4!c//4*35x`

Field purpose: All parties received on allegements from domestic markets will be reported as received.

:20C:	Processing Reference	Mandatory Subsequence Repeatable Settlement Parties	E1	Qualifier PROC

Format: `:4!c//16x`

Field purpose: This field contains the counterparty transaction reference.

CBF usage: If field :95a::DEAG or :95a::REAG is present, field :20C::PROC must be reported. The field must contain the Account Owner Transaction Identification received in T2S.

This field can be present for several parties and must be reported for each one of them when present.

:70C:	Party Contact Narrative	Mandatory Subsequence Repeatable Settlement Parties	E1	Qualifier PACO

Format: `:4!c//4*35x`

Field purpose: This field can contain additional information as received from the counterparty.

E3 - Amounts - optional, repeatable - AMT

:19A:	Deal Amount	Optional Subsequence Repeatable Amounts	E3	Qualifier DEAL

Format: `:4!c//[N]3!a15d`

Field purpose: This field specifies the ISO currency code and the deal amount if specified on the allegement.

:19A:	Settlement Amount	Optional Subsequence Repeatable Amounts	E3	Qualifier SETT

Format: `:4!c//[N]3!a15d`

Field purpose: This field specifies the ISO currency code and the total amount of money to be paid in exchange for securities.

Example of an MT578 Settlement Allegement Report

```
:16R: GENL
:20C::SEME//1234567
:23G: NEWM
:98C::PREP//20020425052434
:16R: LINK
:20C::RELA//REF123
:16S: LINK
:16S: GENL
:16R: TRADDET
:98A::SETT//20020426
:98A::TRAD//20020423
:35B: ISIN XS0100276160
/XS/010027616
EUR 5,375 OLIVETTI INTL.FIN.NV (1-2
) 99-2004
:22H::PAYM//APMT
:22H::REDE//RECE
:22F::TTCO//GTDL
:16S: TRADDET
:16R: FIAC
:36B::SETT//FAMT/12000,
:97A::SAFE//12345
:16S: FIAC
:16R: SETDET
:22F::SETR//TRAD
:22F::RTGS//YRTG
:16R: SETPRTY
:95R::DEAG/CEDE/12345
:70C::PACO//IN FAVOUR OF LOMBARD ODIER
DARIER
:16S: SETPRTY
:16R: SETPRTY
:95P::PSET//CEDELULL
:16S: SETPRTY
:16R: SETPRTY
:95R::REAG/CEDE/55555
:20C::PROC//REF123
:16S: SETPRTY
:16R: AMT
:19A::SETT//EUR12574,67
:16S: AMT
:16S: SETDET
```

This field contains REMO when the instruction has been matched with an instruction from yourself or if the counterparty cancelled his instruction.
Client's reference of best matching candidate

Client CBL account

Client CBL account
Additional information received from counterparty

Counterparty account
Counterparty's transaction reference

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6. Securities statements

This chapter describes the formats for securities statements from Clearstream Banking sent via MT535, MT536, MT537, MT538 and MT586 messages. Detailed field specifications for each of these reports are provided on succeeding pages of this Guide.

General information

All information in these messages conforms to Swift syntax and content requirements, as specified in the Swift User Handbook. The following table lists the CBL securities statements available via Xact via Swift and Xact File Transfer ISO format:

Swift message	Securities statement	Page
MT535	The Statement of Holdings report	6–535–1
MT536	The Statement of Transactions report	6–536–1
MT537	The Statement of Pending Transactions report	6–537–1
MT537	The Statement of Cash Penalties report	6–537–PEN–1
MT538	The Statement of Intra-Position Advices report	6–538–1
MT586	The Statement of Settlement Allegements report	6–586–1

Securities statements

Clearstream Banking transaction types

The following table lists the transaction type codes for Clearstream Banking cash and settlement instructions. These codes are used to identify the associated instructions or movements in reports.

Transaction type	Description
21	Receipt free from domestic counterparty without instruction from client
31	Delivery free without matching instruction with CBL counterparty
31CE	Delivery free without matching instruction with Euroclear counterparty
31LD	Security debit from lending or collateral transactions
31RB	Security blocking movement
31RE	Security blocking for corporate action
31RU	Security unblocking movement
31RV	Reversal of security blocking for corporate action
3V	Receipt free without matching instruction with CBL counterparty
3VEC	Receipt free without matching instruction with Euroclear counterparty
3VLD	Security credit from lending or collateral transactions
41	Receipt against payment from CBL counterparty
41CE	Receipt against payment from Euroclear counterparty
4F	Receipt free from CBL counterparty
4FCE	Receipt free from Euroclear counterparty
51	Delivery against payment to CBL counterparty
51CE	Delivery against payment to Euroclear counterparty
5F	Delivery free to CBL counterparty
5FCE	Delivery free to Euroclear counterparty
61	Receipt against payment from domestic counterparty
6F	Receipt free from domestic counterparty
81	Delivery free to domestic counterparty
8A	Delivery against payment to domestic counterparty
8D	Delivery free to domestic counterparty
8DRU	Security unblocking for corporate action
8M	Delivery against payment to domestic counterparty
DFP	Delivery Free of Payment to CBF counterparty
DVP	Delivery versus Payment to CBF counterparty
RFP	Receipt free of Payment from CBF counterparty
RVP	Receipt versus Payment from CBF counterparty

MT535 - Statement of Holdings report

Report options

- Clients can select to include holdings with a zero aggregate balance. This means that a complete report will contain holdings whose aggregate balance became zero since the last statement. Holdings with aggregate zero balance will always be reported if there is a borrowed sub-balance.

  On delta statements, holdings whose aggregate balance became zero since the last statement are always reported.

- Clients can select to receive the holding value and collateral value per instrument in EUR, USD or in the currency of the financial instrument.

- Clients can select to receive the total holdings value of statement in EUR or USD. USD is only available for CBL accounts.

- Clients can schedule a consolidated version of this report by selecting multiple accounts of a single entity when subscribing in Xact Web Portal. The consolidated version includes positions held by all accounts selected in the subscription, aggregated at the security code level. The balance split between the accounts is not reported. A consolidated account name must be provided at the time of subscription and is reported in Field :97a::SAFE of Sequence A General Information.

Availability and timing

The MT535 Statement of Holdings report, for both single accounts and consolidated, is available in Complete and Delta forms multiple times intraday and once after DTP, either Daily, Weekly, Monthly or Yearly in Complete form only.

Report structure

This message is divided into three sequences (A, B and C).

Sequence A   Sequence A contains report header information:

- the Clearstream Banking report reference;

- the account number that is the subject of the report, for the consolidated version, this is the consolidated account name entered by the user in Xact Web Portal when subscribing to the consolidated report;

- the date of the report.

Securities statements

Sequence B   Sequence B is a repeatable sequence, each repetition of which contains, for one security code (financial instrument), the total quantity, partial quantities of various statuses, the market value and the last movement date on which the position was affected.

The number of balances contained in one message is limited only by the number of characters allowed in a Swift message. If one message is not sufficient to include all balances related to an account, the report consists of two or more messages. Holdings are listed in order of security code.

Sequence C   Sequence C is present on the last page of the complete version and contains the total holdings and collateral value of the statement.

Report content

The Swift message as sent is restricted to the maximum input message length, several messages may be needed to accommodate all the information.

Clearstream Banking uses the MT535 Statement of Holdings to report on the holdings that it services for the client and can contain all holding information (Complete) or only changes since the previously sent statement (Delta).

No holdings to report

If there are no holdings to report, one MT535 message is provided containing only Sequence A.

MT535 - Statement of Holdings report

MT535 - Overview

The following table lists the fields in a Statement of Holdings report via MT535:

	Sequence	Tag	Field Name	Content/Options	Qualifier	Page
A	**Mandatory Sequence - General Information**					
		:16R:	Start of Block	GENL		
		:28E:	Page Number/Continuation Indicator	5n/4!c	-	6–535–5
		:13A:	Statement Number	Option A	STAT	6–535–5
		:20C:	Sender's Reference	:4!c//16x	SEME	6–535–5
		:23G:	Function of the Message	4!c[/4!c]	-	6–535–5
		:98a:	Statement Date/Time	Option A or C	STAT	6–535–6
		:22F:	Complete/Updates Indicator	:4!c/[8c]/4!c	CODE	6–535–6
		:22F:	Statement Frequency Indicator	:4!c/[8c]/4!c	SFRE	6–535–6
		:22F:	Statement Basis Indicator	:4!c/[8c]/4!c	STBA	6–535–6
		:22F:	Statement Type Indicator	:4!c/[8c]/4!c	STTY	6–535–6
	A1	**Optional Repeatable Subsequence - Linkages (NOT REPORTED)**				
		:97A:	Safekeeping Account	Option A	SAFE	6–535–7
		:17B:	Activity Flag	:4!c//1!a	ACTI	6–535–7
		:17B:	Sub-Safekeeping Statement	:4!c//1!a	CONS	6–535–7
		:16S:	End of Block	GENL		
	End of Sequence A - General Information					
B	**Optional Repeatable Sequence - Sub-Safekeeping Account**					
		:16R:	Start of Block	SUBSAFE		
	B1	**Optional Repeatable Subsequence -Financial Instrument**				
		:16R:	Start of Block	FIN		
		:35B:	Identification of Financial Instrument	[ISIN1!e12!c] [4*35x]	-	6–535–7
	B1a Optional Subsequence - Financial Instrument Attributes					
		:16R:	Start of Block	FIA		
		:98A:	Coupon Date	:4!c//8!n	COUP	6–535–8
		:98A:	Maturity Date	:4!c//8!n	MATU	6–535–8
		:92A:	Current Factor	:4!c//15d	CUFC	6–535–8
		:16S:	End of Block	FIA		
	End of Subsequence B1a - Financial Instrument Attributes					
		:90a:	Price	Option A or B	INDC or MRKT	6–535–8
		:98A:	Price Quotation Date	:4!c//8!n	PRIC	6–535–8
		:93B:	Aggregate Balance	:4!c/[8c]/4!c/[N]15d	AGGR	6–535–9
		:93B:	Available Balance	:4!c/[8c]/4!c/[N]15d	AVAI	6–535–10
		:93B:	Not Available Balance	:4!c/[8c]/4!c/[N]15d	NAVL	6–535–10
	B1b Optional Repeatable Subsequence - Sub-Balance					
		:16R:	Start of Block	SUBBAL		
		:93a:	Balances	Option C		6–535–11
		:93a:	Balances	Option B		6–535–11
		:94a:	Place of Safekeeping	Option B, C or F	SAFE	6–535–12
		:16S:	End of Block	SUBBAL		
	End of Subsequence B1b - Sub-Balance					
		:19A:	Accrued Interest Amount	:4!c//[N]3!a15d	ACRU	6–535–12
		:19A:	Holding Value	:4!c//[N]3!a15d	HOLD	6–535–12
		:19A:	Collateral Value	:4!c//[N]3!a15d	COVA	6–535–12
		:92B:	Exchange Rate	:4!c//3!a/3!a/15d	EXCH	6–535–13
		:70C:	Sub-balance Details Narrative	:4!c//10*35x	SUBB	6–535–13
		:70E:	Holdings Narrative	:4!c//10*35x	HOLD	6–535–14
		:16S:	End of Block	FIN		
	End of Subsequence B1 - Financial Instrument					
		:16S:	End of Block	SUBSAFE		
	End of Sequence B - Sub-Safekeeping Account					

Securities statements

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
C Optional Repeatable Sequence - Additional Information					
	:16R:	Start of Block	ADDINFO		
	:19A:	Total Holdings Value of Statement	:4!c//[N]3!a15d	HOLS	6-535-14
	:19A:	Total Eligible Collateral Value	:4!c//[N]3!a15d	TOVA	6-535-14
	:16S:	End of Block	ADDINFO		
End of Sequence C - Additional Information					

MT535 - Field specifications

MT535 contains data fields for a Statement of Holdings report as described below.

A - General Information - mandatory, non-repeatable - GENL

:28E:	Page Number/Continuation Indicator	Mandatory Sequence A Non-repeatable General Information	Qualifier -

Format: 5n/4!c

Field purpose: This field contains the page number up to five digits and indicate either that this is the only page or the last page or that there are additional pages.

Indicators:

LAST	This is the last page of a statement with more than one page.
MORE	This is an intermediate page of a statement with additional pages.
ONLY	This is the only page of the statement.

:13A:	Statement Number	Mandatory Sequence A Non-repeatable General Information	Qualifier STAT

Format: :13A::4!c//3!c

Usage: This field contains the number of the statement. This number is incremented from 1 to 999 per statement per account per frequency. All intraday frequencies are considered as one and so the statement number is incremented on each intraday statement requested.

:20C:	Sender's Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier SEME

Format: :4!c//16x

Usage: This field contains the reference assigned to the statement.

:23G:	Function of the Message	Mandatory Sequence A Non-repeatable General Information	Qualifier -

Format: 4!c[/4!c]

Usage: This field contains the following functions and sub-functions that are used:

| NEWM | used on a new statement |
| NEWM/COPY | used when the message is sent as a copy for information purposes to a party other than the account owner. |

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:98a:	Statement Date/Time	Mandatory Sequence A Non-repeatable General Information	Qualifier STAT

Format: :98A::4!c//8!n   :98C::4!c//8!n6!n

Usage: This field contains the business date (YYYYMMDD) and time (HHMMSS) on which the statement is based, that is, reflecting the situation at that date/time. The statement date is the current business date. The statement time is provided for intraday reports only and is the time specified in the client's report request.

For CBL the intraday report at 23:00 contains the previous business date.

For CBF/LuxCSD the intraday reports at 19:00, 21:15 and 23:00 contain the previous business date.

:22F:	Complete/Updates Indicator	Mandatory Sequence A Non-repeatable General Information	Qualifier CODE

Format: :4!c/[8c]/4!c

Usage: This field indicates whether the statement is complete or delta:

COMP   for   a   complete   report
DELT   for a delta report

If a temporary report needs to be produced, this field will contain "CEDE/TEMP".

:22F:	Statement Frequency Indicator	Mandatory Sequence A Non-repeatable General Information	Qualifier SFRE

Format: :4!c/[8c]/4!c

Usage: This field indicates that the report is available in one of the following frequencies:

DAIL   Daily
INDA   Intraday
MNTH   Monthly
QUTR   Quarterly
WEEK   Weekly
YEAR   Yearly

:22F:	Statement Basis Indicator	Mandatory Sequence A Non-repeatable General Information	Qualifier STBA

Format: :4!c/[8c]/4!c

Usage: This field always contains the code word "SETT" to indicate that the statement is based on settled positions. Although pending domestic and backlog transactions are reported in Subsequence B1a, Sub-Balances, they are included in the aggregate balance.

:22F:	Statement Type Indicator	Mandatory Sequence A Non-repeatable General Information	Qualifier STTY

Format: :4!c/[8c]/4!c

Usage: This field always contains the code word "CUST" to indicate custody.

:97A:	Safekeeping Account	Mandatory Sequence A Non-repeatable General Information	Qualifier SAFE

Format: :97A::4!c//35x

Usage: This field contains the account or the consolidated account name that holds the underlying securities.

Note: Consolidated reports must belong to the same entity.

:17B:	Activity Flag	Mandatory Sequence A Non-repeatable General Information	Qualifier ACTI

Format: :4!c//1!a

Usage: On a complete report, this field contains "Y" unless there is no holding to report, in which case the value "N" is reported. On a delta report, this field contains "Y" if a holding exists or if a position has become zero since the last complete or delta statement.

:17B:	Sub-Safekeeping Statement	Mandatory Sequence A Non-repeatable General Information	Qualifier CONS

Format: :4!c//1!a

CBL usage: This field always contains "N". One statement is produced per account.

CBF/LuxCSD usage: This field always contains "Y".

B - Sub-Safekeeping Account - optional, repeatable - SUBSAFE

B1 - Financial Instrument - optional, repeatable - FIN

:35B:	Identification of Financial Instrument	Optional Subsequence B1 Repeatable Financial Instrument	Qualifier -

Format: [ISIN1!e12!c]
[4*35x]

CBL usage: This field contains the ISIN and the Common Code in two subfields:

- Subfield 1 contains the ISIN.
- Subfield 2 contains the Common Code on the first line in the format /XS/9!n.
- Subfield 2 contains the description of the financial instrument, starting on the 2nd line.

CBF/LuxCSD usage: This field contains the ISIN and the description of the financial instrument in two subfields:

- Subfield 1 contains the ISIN.
- Subfield 2 contains the description of the financial instrument, starting on the 2nd line.

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B1a - Financial Instrument Attributes - optional, non-repeatable - FIA

| :98A: | Coupon Date | Optional Subsequence B1a
Non-repeatable
Financial Instrument Attributes | Qualifier
COUP |

Format: `:4!c//8!n`

Usage: This field contains the date of the next coupon payment.

| :98A: | Maturity Date | Optional Subsequence B1a
Non-repeatable
Financial Instrument Attributes | Qualifier
MATU |

Format: `:4!c//8!n`

Usage: This field contains the maturity date of the financial instrument.

| :92A: | Current Factor | Optional Subsequence B1a
Non-repeatable
Financial Instrument Attributes | Qualifier
CUFC |

Format: `:4!c//15d`

Usage: For securities subject to amortisation and partial redemption by pool factor, this field will show the current pool factor.

| :90a: | Price | Optional Subsequence B1
Repeatable
Financial Instrument
(resumed after B1a) | Qualifier
MRKT |

Format: `:90A::4!c//4!c/15d     :90B::4!c//4!c/3!a15d`

Usage: This field contains the market price of the financial instrument.

When the quantity of holding is expressed as a face amount, the market price is expressed as a percentage (code word "PRCT" in Subfield 2) using option A.

When the quantity is expressed in units the market price is expressed in actual amount (code word "ACTU" in Subfield 2) using option B and the currency of the financial instrument.

| :98A: | Price Quotation Date | Optional Subsequence B1
Repeatable
Financial Instrument
(resumed after B1a) | Qualifier
PRIC |

Format: `:4!c//8!n`

Usage: This field contains the date that the price was evaluated, and is reported for each security line on the report.

:93B:	Aggregate Balance	Optional Subsequence B1 Repeatable Financial Instrument (resumed after B1a)	Qualifier AGGR

Format: `:4!c/[8c]/4!c/[N]15d`

CBL usage: The aggregate is calculated from sub-balances as follows:

BLOK +DRAW +LOAN +BLCA +PEND (domestic and Bridge) +PLED +AWAS +LODE + RSTR
For details of these code words, see fields :93a: (Balances) in Sequence B1b, Sub-Balances.

Subfield 2 contains one of the following code words to indicate the type of sub-balance:

AMOR	an amount representing the current amortised face value of a debt instrument
FAMT	the face amount of the principal of a debt instrument
UNIT	a number, for example, a number of shares

The consolidated report contains the sum of all available positions held by the selected accounts for the reported instruments.

CBF/LuxCSD usage: The aggregated balance is calculated from the available and non-available balance as reported in :93:B::AVAI + NAVL.

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<table>
<tr><td>**:93B:**</td><td>**Available Balance**</td><td>Optional Subsequence   **B1**
Repeatable
Financial Instrument
        (resumed after B1a)</td><td>**Qualifier**
AVAI</td></tr>
</table>

Format: :4!c/[8c]/4!c/[N]15d

CBL usage: This field contains the total balance of securities that are available for settlement. It is the sum of sub-balances LOAN +PLED +AWAS +LODE.

Subfield 2 contains one of the following code words to indicate the type of sub-balance:

    FAMT   the face amount of the principal of a debt instrument
    UNIT   a number, for example, a number of shares

The consolidated report contains the sum of all available positions held by the selected accounts for the reported instruments.

CBF/LuxCSD usage: The available balance is the sum of sub-balances AWAS+EDKK+EXXX+EEUR.

For details of the code please see Annex C.

<table>
<tr><td>**:93B:**</td><td>**Not Available Balance**</td><td>Optional Subsequence   **B1**
Repeatable
Financial Instrument
        (resumed after B1a)</td><td>**Qualifier**
NAVL</td></tr>
</table>

Format: :4!c/[8c]/4!c/[N]15d

CBL usage: This field contains the total balance of securities that are not available for settlement. It is the sum of sub-balances BLOK +DRAW +BLCA +PEND +RSTR +PLED.

Subfield 2 contains one of the following code words to indicate the type of sub-balance:

    FAMT   the face amount of the principal of a debt instrument
    UNIT   a number, for example, a number of shares

The consolidated report contains the sum of all not available positions held by the selected accounts for the reported instruments.

CBF/LuxCSD usage: The balance which is not available for settlement is the sum of sub-balances; BLCA+BLOK+COLL+COSP+DRAW+RSHB+RSKE+RSTR;

For details of the codes, please see Annex C.

B1b - Sub-Balances - optional, repeatable - SUBBAL

:93a:	Balances	Optional Subsequence	B1b	Qualifier
		Repeatable		See
		Sub-Balances		description

Format: :93C::4!c//4!c/4!c/[N]15d

Qualifiers:
BLCA	for blocked pending corporate action position
BLOK	for blocked position
DRAW	for pending redemption position
LOAN	for on loan position
LODE	for loan reservation position (CBL only)
PEND	for pending delivery position (domestic only) (CBL only)
PLED	for securities used as collateral for a borrowing of securities
RSTR	for securities blocked in the scope of TEFRA D or missing certification

Usage: Subfield 2 contains one of the following code words to indicate the type of sub-balance:

FAMT	the face amount of the principal of a debt instrument
UNIT	a number, for example, a number of shares

Subfield 3 contains one of the following code words to indicate availability:

AVAI	the position is available
NAVL	the position is not available

Subfield 4 (Sign - "N") is not used.

The consolidated report contains the sum of all sub balances held by the selected accounts for the reported instruments.

:93a:	Balances	Optional Subsequence	B1b	Qualifier
		Repeatable		See
		Sub-Balances		description

Format: :93B:4!c/[8c]/4!c/[N]15d

Qualifiers:
AWAS	for available position
BORR	for borrowed position

Usage: Subfield 2 contains one of the following code words to indicate the type of sub-balance:

FAMT	the face amount of the principal of a debt instrument
UNIT	a number, for example, a number of shares

Subfield 3 (Sign - "N") is not used.

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:94a:	Place of Safekeeping	Optional Subsequence B1b Repeatable Sub-Balances	Qualifier SAFE

Format: :94F::4!c//4!c/4!a2!a2!c[3!c]

Usage: This field contains one of the following code words followed by a BIC as indicated:

CUST	followed by the BIC of CBL's common or specialised depository for securities deposited with other than CBL's domestic depository;
ICSD	followed by CEDELULL;
NCSD	followed by the BIC of the local CSD for securities deposited with Clearstream's domestic depository.

This field contains one of the following code words followed by a BIC as indicated:

DAKV/COLL	followed by the BIC of the depository for securities in Collective Safe Custody;
DAKV/TOWN	followed by the BIC of the depository for securities in NCSC or NCSC-T;
DAKV/OTHR	followed by the BIC of the depository for all other securities.

:19A:	Accrued Interest Amount	Optional Subsequence B1 Repeatable Financial Instrument (resumed after B1b)	Qualifier ACRU

Format: :4!c//[N]3!a15d

Usage: This field contains the accrued interest amount, if not included in the price of the instrument and regardless of the value of the reported aggregate balance of the position. This amount is expressed in the currency of the financial instrument.

:19A:	Holding Value	Optional Subsequence B1 Repeatable Financial Instrument (resumed after B1b)	Qualifiers HOLD

Format: :4!c//[N]3!a15d

CBL usage: This field contains the holding value (including accrued interest) based on the aggregate balance. This amount can be expressed in the currency of the financial instrument, in EUR or in USD.

CBF/LuxCSD usage: This field contains the holding value (including accrued interest) based on the aggregate balance. This amount can be expressed in EUR only.

:19A:	Collateral Value	Optional Subsequence B1 Repeatable Financial Instrument (resumed after B1b)	Qualifiers COVA

Format: :4!c//[N]3!a15d

CBL usage only: This field contains the value of the holding that is eligible for collateral purposes. This amount is expressed in the same currency as the Holding Value.

:92B:	Exchange Rate	Optional Subsequence **B1** Repeatable **Financial Instrument** **(resumed after B1b)**	Qualifier EXCH

Format: `:4!c//3!a/3!a/15d`

CBL usage only: This field contains the exchange rate used when the holding amount was requested in a currency other than the currency of the financial instrument. The field includes the currency of the financial instrument followed by that of the holding amount and the exchange rate.

:70C:	Sub-balance Details Narrative	Optional Subsequence **B1** Repeatable **Financial Instrument** **(resumed after B1b)**	Qualifier SUBB

CBF/LuxCSD usage only: This field will be used for all balances reported in :93a::OTHR, in order to define the true balance.

/COLL/	Collateralised securities following T2S Auto-Collaterisation
/COSP/	Blocked for conditional delivery
/EXXX/	Earmarked for Auto-Collaterisation (all currencies)
/EEUR/	Earmarked for Auto-Collaterisation (EUR)
/NELG/	Not eligible
/RSHB/	Earmarked Registered Shares (ZMB/HB)
/RSKE/	Earmarked Registered Shares Kapitalmassnahme (FMB/ZMBKE)
/XEMC/	Xemac collateral

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:70E:	Holdings Narrative	Optional Subsequence **B1** Repeatable Financial Instrument (resumed after B1b)	Qualifier HOLD

Format: `:4!c//10*35x`

Usage: This field contains the code word /DLTR/ followed by the last movement date on which the position for the reported financial instrument was affected, in ISO date format.

Example: `:70E::HOLD///DLTR/20050829`

C - Additional Information - optional, repeatable - ADDINFO

This sequence is present only on complete statements and if the total holding value is requested in EUR or USD. USD is only available for CBL accounts.

:19A:	Total Holdings Value of Statement	Optional Sequence **C** Repeatable Additional Information	Qualifier HOLS

Format: `:4!c//[N]3!a15d`

Usage: This field contains the total value of the holding reported in this statement, expressed in EUR or USD. USD is only available for CBL accounts.

:19A:	Total Eligible Collateral Value	Optional Sequence **C** Repeatable Additional Information	Qualifier TOVA

Format: `:4!c//[N]3!a15d`

Usage: This field contains the value of the holding eligible for collateral purpose.

Example of an MT535 Statement of Holdings report

```
:16R: GENL
:28E: 1/ONLY
:13A::STAT//001
:20C::SEME//000000023IYQ1
:23G: NEWM
:98A::STAT//20020422
:22F::SFRE//DAIL
:22F::CODE//COMP
:22F::STTY//CUST
:22F::STBA//SETT
:97A::SAFE//12345
:17B::ACTI//Y
:17B::CONS//N
:16S: GENL
:16R: SUBSAFE

:16R: FIN
:35B: ISIN IT0003187215
/XS/013851034
EUR 1,5 ING C OLIVETTI CO (CV) 01-2010
:90A::MRKT//PRCT/139,
:93B::AGGR//FAMT/830347,

:93B::AVAI//FAMT/830347,
:93B::NAVL//FAMT/65000,
:16R: SUBBAL
:93C::AWAS//FAMT/AVAI/180347,
:94F::SAFE//CUST/BCITITMM
:16S: SUBBAL
:16R: SUBBAL
:93C::PEND//FAMT/NAVL/650000,
:94F::SAFE//CUST/BCITITMM
:16S: SUBBAL
:19A::HOLD//EUR1159233,6
:19A::ACRU//EUR5051,27
:19A::COVA//EUR1024996,8
:70E::HOLD///DLTR/20020422
:16S: FIN

:16R: FIN
:35B: ISIN LU0006040116
/XS/001183206
SHS INTERFUND GLOBAL
:90B::MRKT//ACTU/EUR59,2
:93B::AGGR//UNIT/222,
:93B::AVAI//UNIT/222
:16R: SUBBAL
:93C::AWAS//UNIT/AVAI/222,
:94F::SAFE//CUST/BGLLLULL
:16S: SUBBAL
:19A::HOLD//EUR13142,4
:19A::COVA//EUR11357,2
:70E::HOLD///DLTR/20020415
:16S: FIN
:16R: FIN
:35B: ISIN USG5135WAA74
/XS/004782801
USD 3,50 JG SUMMIT(REGS)CV 93-2003
:90A::MRKT//PRCT/93,15
:93B::AGGR//FAMT/0,

:16R: SUBBAL
:93B::BORR//FAMT/745000,
:94F::SAFE//CUST/CITIUS33
:16S: SUBBAL
:70E::HOLD///DLTR/20020422
:16S: FIN

:16S: SUBSAFE
:16R: ADDINFO
:19A::TOVA//EUR1036354,
:19A::HOLS//EUR1172376,
:16S: ADDINFO
```

Statement Number (:STAT) is incremented on each statement for same account and frequency.
It is the same on each message making up the statement.

Client CBL account or consolidated accounts name.

Aggregate balance (AGGR) = Available (AWAS) + Pending Delivery (PEND): 830347 = 180347 + 650000.
Aggregate balance (AGGR) = Available (AVAI) + Not Available (NAVL).

Holding Value (HOLD) = [Market Price (MRKT) * Aggregate Balance (AGGR)] + Accrued Interest (ACRU)

1159233,6 = (139/100 * 830347) + 5051.27

Total available balance.

Borrowed balance not reflected in Aggregate balance (AGGR).

Borrowed sub-balance reported with format B (BORR).

Holding value is not reported for borrowed positions.

Securities statements

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MT536 - Statement of Transactions report

Report options

Clients have the option to exclude transactions linked to the following activities:

- Securities lending;
- Securities lending reservation;
- Collateral management;
- Blocking/unblocking.

Reporting of these movements can be received via MT508 or MT538 instead.

Availability and timing

The MT536 Statement of Transactions report is available multiple times intraday and once after DTP, either Daily, Weekly or Monthly.

Report structure

This message is divided into three sequences (A, B and C).

Sequence A   Sequence A contains report header information:

- Clearstream Banking report reference;
- Account number that is the subject of the report;
- Date of the report.

Sequence B   Sequence B is a repeatable sequence, each repetition of which contains, for one security code, the opening and closing balances and details of the transactions.

The number of transactions contained in one message is limited only by the number of characters allowed in a Swift message. If one message is not sufficient to include all movements related to an account, the report consists of two or more messages. Transactions are listed in order of security code.

Sequence C   Sequence C contains additional information.

Report content

The Swift message as sent is restricted to the maximum input message length, several messages may be needed to accommodate all the information.

The MT536 Statement of Transactions contains settled "transactions" according to their impact on the client's positions.

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A client's positions might be impacted by any of the following:

- An over-the-counter (OTC) trade;

- A Stock Exchange (SE) trade;

- A custody event;

- Another client's activity, such as transfer, loan, collateral etc.;

- An internal Clearstream Banking settlement activity (Lending, Borrowing).

When any of these events occurs, the clearing and settlement system will generate movements that will affect the client's account.

The MT536 Statement of Transactions report contains all "transactions" as described above that have settled since the last report.

Clearstream Banking uses the MT536 Statement of Transactions to report transactions as follows:

- When the client has sent an instruction to Clearstream Banking, the corresponding reporting is based on the information received in the underlying client instructions (including manual input instructions keyed in on behalf of the client).

- For Stock Exchange transactions, the corresponding reporting is based on each instruction generated by Clearstream Banking:

  - One for the Buyer (Receipt Against Payment)

  - One for the Seller (Delivery Against Payment)

- In the case of an event (for example, custody) that affects the client's position, the reporting is based on the instructions generated by Clearstream Banking.

No transactions to report

If there are no transactions to report, one MT536 message is provided containing only Sequence A.

MT536 - Overview

The following table lists the fields in a Statement of Transactions report via MT536:

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
A Mandatory Sequence - General Information					
	:16R:	Start of Block	GENL		
	:28E:	Page Number/Continuation Indicator	5n/4!c	-	6–536–5
	:13A:	Statement Number	:4!c//3!c	STAT	6–536–5
	:20C:	Sender's Reference	:4!c//16x	SEME	6–536–5
	:23G:	Function of the Message	4!c[/4!c]	-	6–536–5
	:98a:	Preparation Date/Time	Option A or C	PREP	6–536–5
	:69a:	Statement Period	Option A or B	STAT	6–536–6
	:22F:	Complete/Updates Indicator	:4!c/[8c]/4!c	CODE	6–536–6
	:22F:	Statement Frequency Indicator	:4!c/[8c]/4!c	SFRE	6–536–6
	:22F:	Statement Basis	:4!c/[8c]/4!c	STBA	6–536–6
A1 Optional Repeatable Subsequence - Linkages (NOT REPORTED)					
	:97a:	Safekeeping Account	Option A or B	SAFE	6–536–6
	:17B:	Activity Flag	:4!c//1!a	ACTI	6–536–6
	:17B:	Sub-Safekeeping Statement	:4!c//1!a	CONS	6–536–7
	:16S:	End of Block	GENL		
End of Sequence A - General Information					
B Optional Repeatable Sequence - Sub-Safekeeping Account					
	:16R:	Start of Block	SUBSAFE		
B1 Optional Repeatable Subsequence -Financial Instrument					
	:16R:	Start of Block	FIN		
	:35B:	Identification of Financial Instrument	[ISIN1!e12!c] [4*35x]		6–536–7
	:93B:	Opening Balance	:4!c/[8c]/4!c/[N]15d	FIOP or INOP	6–536–7
	:93B:	Closing Balance	:4!c/[8c]/4!c/[N]15d	FICL or INCL	6–536–8
B1a Mandatory Repeatable Subsequence - Transaction					
	:16R:	Start of Block	TRAN		
B1a1 Mandatory Repeatable Subsequence - Linkages					
	:16R:	Start of Block	LINK		
	:13A:	Linked Transaction	:4!c//3!c	LINK	6–536–8
	:20C:	Account Servicer Reference	:4!c//16x	ASRF	6–536–8
	:20C:	Client's Collateral Instruction Reference	:4!c//16x	CLCI	6–536–8
	:20C:	Client's Triparty Collateral Transaction Reference	:4!c//16x	CLTR	6–536–9
	:20C:	Counterparty Market Infrastructure Transaction Identification	:4!c//16x	CMIT	6–536–9
	:20C:	Common Reference	:4!c//16x	COMM	6–536–9
	:20C:	Corporate Action Reference	:4!c//16x	CORP	6–536–9
	:20C:	Market Infrastructure Transaction Identification	:4!c//16x	MITI	6–536–9
	:20C:	Processor Transaction Identification	:4!c//16x	PCTI	6–536–9
	:20C:	Pool Reference	:4!c//16x	POOL	6–536–9
	:20C:	Related Reference	:4!c//16x	RELA	6–536–10
	:20C:	Triparty-Agent's/Service-Provider's Collateral Transaction Reference	:4!c//16x	TCTR	6–536–10
	:20C:	Triparty-Agent's/Service-Provider's Collateral Instruction Reference	:4!c//16x	TRCI	6–536–10
	:20a:	Deal Reference	Option C or U	TRRF	6–536–10

Securities statements

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
	:16S:	End of Block	LINK		
End of Subsequence B1a1 - Linkages					
B1a2 Optional Subsequence - Transaction Details					
	:16R:	Start of Block	TRANSDET		
	:94F:	Place of Safekeeping	:4!c//4!c/4!a2!a2!c [3!c]	SAFE	6–536–10
	:94H:	Place of Clearing	:4!a2!a2!c[3!c]	CLEA	6–536–11
	:94L:	Place of Clearing	:4!c//18!c2!n	CLEA	6–536–11
	:94B:	Place of Trade	:4!c/[8c]/4!c[30x]	TRAD	6–536–11
	:94L:	Place of Trade	:4!c//18!c2!n	TRAD	6–536–11
	:36B:	Posting Quantity	:4!c//4!c/[N]15d	PSTA	6–536–11
	:99A:	Number of Days Accrued	:4!c//4!c/15d	DAAC	6–536–11
	:19A:	Posting Amount	:4!c//[N]3!a15d	PSTA	6–536–12
	:22F:	Transaction Indicator	:4!c/[8c]/4!c	TRAN	6–536–12
	:22H:	Payment Indicator	:4!c//4!c	PAYM	6–536–12
	:22H:	Receive/Deliver Indicator	:4!c//4!c	REDE	6–536–12
	:22F:	Beneficial Ownership Override Indicator	:4!c/[8c]/4!c	BENE	6–536–12
	:22F:	Corporate Action Event Indicator	:4!c/[8c]/4!c	CAEV	6–536–13
	:22F:	Repurchase Type Indicator	:4!c/[8c]/4!c	REPT	6–536–13
	:22F:	Securities Real Time Gross Settlement Indicator	:4!c/[8c]/4!c	RTGS	6–536–13
	:22F:	Type of Settlement Transaction	:4!c/[8c]/4!c	SETR	6–536–14
	:22F:	Settlement Transaction Condition	:4!c/[8c]/4!c	STCO	6–536–15
	:98a:	Effective Settlement Date/Time	Option A or C	ESET	6–536–15
	:98a:	Settlement Date/Time	Option A, B or C	SETT	6–536–15
	:98a:	Trade Date/Time	Option A, B or C	TRAD	6–536–15
	:98a:	Value Date/Time	Option A or C	VALU	6–536–16
	:98a:	Acknowledged Status Timestamp	:4!c//8!n6!n	ASTS	6–536–16
	:98a:	Matched Status Timestamp	:4!c//8!n6!n	MTCH	6–536–16
	:70E:	Transaction Details Narrative	:4!c//10*35x	TRDE	6–536–16
B1a2a Optional Repeatable Subsequence - Settlement Parties					
	:16R:	Start of Block	SETPRTY		
	:95a:	Parties	Option C, P, Q or R		6–536–17
	:97a:	Safekeeping Account	Option A or B	SAFE	6–536–17
	:16S:	End of Block	SETPRTY		
End of Subsequence B1a2a - Settlement Parties					
	:16S:	End of Block	TRANSDET		
End of Subsequence B1a2 - Transaction Details					
	:16S:	End of Block	TRAN		
End of Subsequence B1a - Transaction					
	:16S:	End of Block	FIN		
End of Subsequence B1 - Financial Instrument					
	:16S:	End of Block	SUBSAFE		
End of Sequence B - Sub-Safekeeping Account					
C Optional Sequence - Additional Information (NOT REPORTED)					

MT536 - Field specifications

MT536 contains data fields for a Statement of Transactions report as described below.

A - General Information - mandatory, non-repeatable - GENL

:28E:	Page Number/Continuation Indicator	Mandatory Sequence A Non-repeatable General Information	Qualifier -

Format: 5n/4!c

Field purpose: This field contains the page number up to five digits and indicates either that this is the only page or the last page or that there are additional pages.

Indicators:
LAST	This is the last page of a statement with more than one page.
MORE	This is an intermediate page of a statement with additional pages.
ONLY	This is the only page of the statement.

:13A:	Statement Number	Mandatory Sequence A Non-repeatable General Information	Qualifier STAT

Format: :4!c//3!c

Usage: This field contains the sequential number of the statement. The statement number loops through 1 to 999, incrementing for each statement for the same account and frequency.

:20C:	Sender's Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier SEME

Format: :4!c//16x

Usage: This field contains the reference assigned to the statement.

:23G:	Function of the Message	Mandatory Sequence A Non-repeatable General Information	Qualifier -

Format: 4!c[/4!c]

Usage: This field contains the following functions and sub-functions that are used:

NEWM	used on a new statement
NEWM/COPY	used when the message is sent as a copy for information purposes to a party other than the account owner.

:98a:	Preparation Date/Time	Mandatory Sequence A Non-repeatable General Information	Qualifier PREP

Format: :98C::4!c//8!n6!n

Usage: This field contains the date and time of the preparation of the report.

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:69a:	Statement Period	Mandatory Sequence Non-repeatable General Information	A	Qualifier STAT

Format: :69A::4!c//8!n/8!n   :69B::4!c//8!n6!n/8!n6!n

Usage: On intraday reports, option B is used with the business date and time of the last and current report respectively. For all other frequencies, option A is used with the first and last business date of the period. For daily reports, this date will be the same.

:22F:	Complete/Updates Indicator	Mandatory Sequence Non-repeatable General Information	A	Qualifier CODE

Format: :4!c/[8c]/4!c

Usage: This field contains one of the following code words, as appropriate:

COMP   for a daily, weekly or monthly report
DELT   for an intraday report

:22F:	Statement Frequency Indicator	Mandatory Sequence Non-repeatable General Information	A	Qualifier SFRE

Format: :4!c/[8c]/4!c

Usage: This field indicates that the Statement of Transactions report is available in one of the following frequencies:

DAIL   Daily
INDA   intraday
MNTH   Monthly
WEEK   Weekly

:22F:	Statement Basis	Mandatory Sequence Non-repeatable General Information	A	Qualifier STBA

Format: :4!c/[8c]/4!c

Usage: This field contains the indicator "SETT" for actual settlement date positions.

:97a:	Safekeeping Account	Mandatory Sequence Non-repeatable General Information	A	Qualifier SAFE

Format: :97A::4!c//35x

Usage: This field contains the client's account number.

:17B:	Activity Flag	Mandatory Sequence Non-repeatable General Information	A	Qualifier ACTI

Format: :4!c//1!a

Usage: The Activity flag is Yes ("Y") when there is at least one settled transaction (that is, a Sequence B is present) and No ("N") when there are no settled transactions (that is, no Sequence B is present).

MT536 - Statement of Transactions report

:17B:	Sub-Safekeeping Statement	Mandatory Sequence Non-repeatable General Information	A	Qualifier CONS

Format: `:4!c//1!a`

Usage: This field always contains "N" to indicate that the statement is not consolidated. One statement is produced per account.

B - Sub-Safekeeping Account - optional, repeatable - SUBSAFE

B1 - Financial Instrument - optional, repeatable - FIN

:35B:	Identification of the Financial Instrument	Optional Subsequence Repeatable Financial Instrument	B1	Qualifier -

Format:
```
[ISIN1!e12!c]
[4*35x]
```

CBL usage: This field contains the ISIN and the Common Code in two subfields:

- Subfield 1 contains the ISIN.
- Subfield 2 contains the Common Code on the first line in the format `/XS/9!n`.
- Subfield 2 contains the description of the financial instrument, starting on the 2nd line.

CBF/LuxCSD usage: This field contains the ISIN and the description of the financial instrument in two subfields:

- Subfield 1 contains the ISIN.
- Subfield 2 contains the description of the financial instrument, starting on the 2nd line.

:93B:	Opening Balance	Optional Subsequence Repeatable Financial Instrument	B1	Qualifier FIOP INOP

Format: `:4!c/[8c]/4!c/[N]15d`

CBL usage: The field contains the opening aggregate balance[1] calculated from sub-balances as follows:

AWAS +LODE +LOAN +BLOK +BLCA +RSTR +DRAW +PEND (domestic and backlog only) +PLED [2]

CBF/LuxCSD usage: The field contains the opening aggregate balance calculated from sub-balances as follows:

AWAS +COLL +EXXX +EEUR +RSHB +RSKE +LOAN +PLED +NELG +XEMC +BLCA +BLOK +DRAW +COSP +RSTR

---

1. Lending, borrowing and collateral activity are reported as delivery and receipt transactions free of payment in the statement but do not impact the aggregate balance (for example, securities that are lent are debited from the AWAS sub-balance and credited to the LOAN sub-balance). Therefore, if the transaction reflects an inter sub-balance movement, the opening balance +/- the movements may not result in the closing balance.
2. For details of these code words, see the "MT535 - Statement of Holdings report", field :93a: (Balances) in Sequence B1b, Sub-Balances.

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:93B:	Closing Balance	Optional Subsequence B1 Repeatable Financial Instrument	Qualifier FICL INCL

Format: `:4!c/[8c]/4!c/[N]15d`

CBL usage: The field contains the closing aggregate balance[1] calculated from sub-balances as follows:

AWAS +LODE +LOAN +BLOK +BLCA +RSTR +DRAW +PEND (domestic and backlog only) +PLED [2]

CBF/LuxCSD usage: The field contains the closing aggregate balance calculated from sub-balances as follows:

AWAS +COLL +EXXX +EEUR +RSHB +RSKE +LOAN +PLED +NELG +XEMC +BLCA +BLOK +DRAW +COSP +RSTR

B1a1 - Linkages - mandatory, repeatable - LINK

:13A:	Linked Transaction	Mandatory Subsequence B1a1 Repeatable Linkages	Qualifier LINK

Format: `:13A::4!c//3!c     :13B::4!c/[8c]/30x`

Usage: This field contains the Swift message type of the original instruction.

For option A possible values are:

540, 541, 542 and 543 (Swift ISO 15022 message type)

For option B possible values are:

sese.023 from DCP and sese.032 from T2S (Swift ISO 20022 message type)

For CBF instructions the reference owner BIC of the T2S Actor Reference is shown by using the DSS "DAKV". It is used together with the reference PCTI, RELA, POOL in the linkage sequence.

Example:

```
:16R:LINK
:13B::LINK/DAKV/EUXCDEFFCCP
:20C::PCTI//ALM1307M861788
:16S:LINK
```

:20C:	Account Servicer Reference	Mandatory Subsequence B1a1 Repeatable Linkages	Qualifier ASRF

Format: `:4!c//16x`

Usage: This field contains the internal reference for the instruction or corporate action event.

:20C:	Client's Collateral Instruction Reference	Mandatory Subsequence B1a1 Repeatable Linkages	Qualifier CLCI

Format: `:4!c//16x`

CBL/CBF usage: This reference will be reported back on Triparty Collateral Management settlement instructions as received on MT527.

:20C:	**Client's Triparty Collateral Transaction Reference**	**Mandatory Subsequence**	**B1a1**	**Qualifier**
		Repeatable		CLTR
		Linkages		

Format: `:4!c//16x`

CBL/CBF usage: This field contains the client's collateral management transaction reference.

:20C:	**Counterparty Market Infrastructure Transaction Identification**	**Mandatory Subsequence**	**A1**	**Qualifier**
		Repeatable		CMIT
		Linkages		

Format   `:4!c//16x`

CBF/LuxCSD usage: This field contains the identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, TARGET2-Securities. This field allows an MITI reference to be indicated on both client/counterparty side.

:20C:	**Common Reference**	**Mandatory Subsequence**	**B1a1**	**Qualifier**
		Repeatable		COMM
		Linkages		

Format: `:4!c//16x`

Usage: This field contains the common reference as received in the original MT54x.

:20C:	**Corporate Action Reference**	**Mandatory Subsequence**	**B1a1**	**Qualifier**
		Repeatable		CORP
		Linkages		

Format: `:4!c//16x`

Usage: This field contains the corporate action event reference from which the movement originated.

:20C:	**Market Infrastructure Transaction Identification**	**Mandatory Subsequence**	**B1a1**	**Qualifier**
		Repeatable		MITI
		Linkages		

Format: `:4!c//16x`

Usage: This field contains the T2S instruction reference.

:20C:	**Processor Transaction Identification**	**Mandatory Subsequence**	**B1a1**	**Qualifier**
		Repeatable		PCTI
		Linkages		

Format: `:4!c//16x`

Usage: This field contains the common reference as received in the original instruction.

:20C:	**Pool Reference**	**Mandatory Subsequence**	**B1a1**	**Qualifier**
		Repeatable		POOL
		Linkages		

Format: `:4!c//16x`

Usage: This field contains the client's Pool reference number of a back-to-back transaction.

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:20C:	Related Reference	Mandatory Subsequence Repeatable Linkages	B1a1	Qualifier RELA

Format: :4!c//16x

Usage: This field contains either

- the client's reference of the original instruction;
- NONREF for an internally generated instruction;
- POA followed by a reference (if provided in the original MT527);
- CCP followed by a reference (if provided in the original MT527).

:20C:	Triparty-Agent's/Service-Provider's Collateral Transaction Reference	Mandatory Subsequence Repeatable Linkages	B1a1	Qualifier TCTR

Format: :4!c//16x

CBL/CBF usage: This field contains the collateral management transaction reference.

:20C:	Triparty-Agent's/Service-Provider's Collateral Instruction Reference	Mandatory Subsequence Repeatable Linkages	B1a1	Qualifier TRCI

Format: :4!c//16x

CBL/CBF usage: This field contains the reference of the Triparty Collateral Management instruction.

:20a:	Deal Reference	Mandatory Subsequence Repeatable Linkages	B1a1	Qualifier TRRF

Format: :20C::4!c//16x   :20U::4!c//52x

Usage: This field contains the deal reference as received in the original instruction.

B1a2 - Transaction Details - optional, non-repeatable - TRANSDET

:94F:	Place of Safekeeping	Optional Subsequence Non-repeatable Transaction Details	B1a2	Qualifier SAFE

Format: :4!c//4!c/4!a2!a2!c[3!c]

CBL/LuxCSD usage: This field contains one of the following code words followed by a BIC as indicated:

CUST   followed by the BIC of CBL's common or specialised depository for securities deposited with other than CBL's domestic depository;

ICSD   followed by CEDELULL;

NCSD   followed by the BIC of the local CSD for securities deposited with Clearstream's domestic depository.

CBF usage: This field contains one of the following code words followed by a BIC as indicated:

DAKV/COLL   followed by the BIC of the depository for securities in Collective Safe Custody.

DAKV/TOWN   followed by the BIC of the depository for securities in NCSC-T;

DAKV/OTHR   followed by the BIC of the depository for all other securities.

		Optional Subsequence Non-repeatable Transaction Details	B1a2	Qualifier CLEA
:94H:	**Place of Clearing**			

Format: `:94H::4!a2!a2!c[3!c]`

Usage: This field contains the place of clearing as specified in the original MT54X.

		Optional Subsequence Non-repeatable Transaction Details	B1a2	Qualifier CLEA
:94L:	**Place of Clearing**			

Format: `4!c//18!c2!n`   **Optional**

CBL usage: Clients can input up to two places of clearing. Field must not be present more than twice in the sequence.

		Optional Subsequence Non-repeatable Transaction Details	B1a2	Qualifier TRAD
:94B:	**Place of Trade**			

Format: `:4!c/[8c]/4!c[/30x]`or, if the Market Identifier Code (MIC) is used: `:4!c/4!c/4!c`

Usage: This field contains the place at which the order was traded as specified in the original instruction.

Note: The place of trade can be used to indicate the Market Identifier Code (MIC). This information is relevant in case of cash penalties where a reduced rate can be applied in case the market is an SME growth market.

In order to indicate the MIC, the Data Source Scheme (DSS) should not be present and the place code should be "EXCH" followed by the narrative mentioning the MIC: "TRAD//EXCH/Narrative (MIC)"

		Optional Subsequence Non-repeatable Transaction Details	B1a2	Qualifier TRAD
:94L:	**Place of Trade**			

Format: `:4!c//18!c2!n`   **Optional**

CBL usage: Clients can input up to two places of trade. Field must not be present more than twice in the sequence.

		Optional Subsequence Non-repeatable Transaction Details	B1a2	Qualifier PSTA
:36B:	**Posting Quantity**			

Format: `:4!c//4!c/15d`

Field purpose: This field contains the quantity of securities settled or partially settled, expressed by one of the following code words:

FAMT	the face amount of the principal of a debt instrument
UNIT	a number, for example, a number of shares

		Optional Subsequence Non-repeatable Transaction Details	B1a2	Qualifier DAAC
:99A:	**Number of Days Accrued**			

Format: `:4!c//[4!c/15d`

Usage: This field contains the number of days used for calculating the accrued interest amount.

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:19A:	Posting Amount	Optional Subsequence Non-repeatable Transaction Details	B1a2	Qualifier PSTA

Format: `:4!c//[N]3!a15d`

Usage: This field contains the amount against which the transaction effectively settled or partially settled.

:22F:	Transaction Indicator	Optional Subsequence Non-repeatable Transaction Details	B1a2	Qualifier TRAN

Format: `:4!c/[8c]/4!c`

Usage: This field can contain one of the following code words:

BOLE	for lending and borrowing activity
CEDE/DTCY	for DTC affirmation activity
COLL	for collateral activity
CORP	for corporate action activity
SETT	for settlement activity

:22H:	Payment Indicator	Optional Subsequence Non-repeatable Transaction Details	B1a2	Qualifier PAYM

Format: `:4!c//4!c`

Usage: This field contains one of the following code words:

APMT	the transaction is against payment
FREE	the transaction is free of payment

:22H:	Receive/Deliver Indicator	Optional Subsequence Non-repeatable Transaction Details	B1a2	Qualifier REDE

Format: `:4!c//4!c`

Usage: This field contains one of the following code words:

DELI	the transaction results in a debit of the financial instrument
RECE	the transaction results in a credit of the financial instrument

:22F:	Beneficial Ownership Override Indicator	Mandatory Sequence Non-repeatable Settlement Details	B1a2	Qualifier BENE

Format: `:4!c/[8c]/4!c` **Optional**

CBL usage: Transactions are, by default, considered to entail a change in beneficial ownership. If there is no change in beneficial ownership, this field must contain the code word "NBEN".

This field is required on some domestic markets. For details specific to each country, please refer to the Market Link Guide.

:22F:	**Corporate Action Indicator**	**Optional Subsequence B1a2** **Non-repeatable** **Transaction Details**	**Qualifier** CAEV

Format: :4!c/[8c]/4!c

Usage: When the transaction relates to a corporate action (that is, :22F::TRAN//CORP), this field contains a code word identifying the event.

:22F:	**Repurchase Type Indicator**	**Optional Subsequence B1a2** **Non-repeatable** **Transaction Details**	**Qualifier** REPT

Format: :4!c/[8c]/4!c

CBL usage only: When the transaction relates to a triparty collateral management transaction (that is, with :22F::SETR//COLI, COLO, TRPO or TRVO), this field contains one of the following code words:

CADJ	Triparty collateral management substitution
CEDE/REPC	Closing leg of a triparty collateral management transaction
CEDE/REPO	Opening leg of a triparty collateral management transaction
TOPU	Triparty collateral management top-up
WTHD	Triparty collateral management withdrawal

:22F:	**Securities Real Time Gross Settlement Indicator**	**Optional Subsequence B1a2** **Non-repeatable** **Transaction Details**	**Qualifier** RTGS

Format: :4!c/[8c]/4!c

CBL usage only: For internal and Bridge transactions, this field contains one of the following code words:

NRTG	the transaction was excluded from the optional settlement period
YRTG	the transaction was included in the optional settlement period

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:22F:	Type of Settlement Transaction	Optional Subsequence Non-repeatable Transaction Details	B1a2	Qualifier SETR

Format: `:4!c/[8c]/4!c`

Usage:

BYIY	Buy In
CLAI	Transaction resulting from a market claim or reverse market claim
COEX/CORP	Corporate Action related Booking
PAIR	Transaction is paired off and netted against one or more previous transactions
SWIF	Redemption leg of an investment fund to switch settlement instruction
SWIT	Subscription leg of an investment fund to switch settlement instruction
TRAD	Settlement of a trade

CBL usage: The following transaction types are reported:

CEDE/AUTC	Settlement confirmation
CEDE/BLOK	Blocking/unblocking for a corporate action or other purpose
CEDE/CORP	Re-instruction from a transformation caused by a corporate action
CEDE/DTCY	DTC affirmation
CEDE/EXCO	Eurex collateral
CEDE/EXNO	Eurex exercise
CEDE/MTCH	Temporary matching instruction
CEDE/PREA	Matching purposes
CEDE/SENO	German Stock Exchange trade
CEDE/SEPD	German Stock Exchange trade with partial delivery
CEDE/XMAC	Triparty collateral management allocations to Xemac
CNBC	Central bank collateral operation
COLI	Collateral In - held by collateral receiver
COLO	Collateral Out - held by collateral giver
CONV	Depository receipt conversion
INTT	Cash movement resulting from a change in traded interest pursuant to a coupon rate adjustment.
OWNE	Transfer of securities without matching to a Euroclear account or external account transfer
OWNI	Transfer of securities without matching to another CBL account or internal account transfer
REDM	Investment fund redemption settlement instruction
REPU	Domestic repo
RVPO	Domestic reverse
SECB	Securities borrowing
SECL	Securities lending
SUBS	Investment fund subscription settlement instruction
TRPO	Triparty repurchase agreement (reported to collateral giver)
TRVO	Triparty reverse repurchase agreement (reported to collateral receiver)
TURN	Part of a back-to-back transaction.

CBF/LuxCSD usage: This field contains the transaction type as received on the original instruction. In case of reversal bookings, CBF clients will receive DAKV/REVL.

:22F:	Settlement Transaction Condition	Optional Subsequence B1a2 Non-repeatable Transaction Details	Qualifier STCO

Format: :4!c/[8c]/4!c

Usage: This field can contain one of the following code words:

BPSS REGL/BSSP	For settlement instructions created as a result of a partial successful buy-in
CEDE/IREL	For a domestic transaction flagged for immediate release.
DLWM	For own account transfer transactions.
PHYS	For physical domestic transactions.
NOMC	For transactions flagged for opting-out of market claim and transformations.
NPAR	For instructions flagged for no partial settlement.
PART	For instructions flagged for partial settlement
COEX/PARQ	For instructions flagged for partial settlement with quantity threshold.
COEX/PARC	For instructions flagged for partial settlement with cash threshold.
TRAN	For a transaction from a transformation.

CBL usage:

CEDE/FXRT	For an FX Release transfer for South Korea.
CEDE/RESA	For a Reservation transfer for South Korea.
CEDE/RESR	For a Reservation reversal transfer for South Korea.
INTS	For instructions that were settled by the settlement internaliser/account servicer (for example, custodian) in its own books and not through a securities settlement system (for example, CSD system).

:98a:	Effective Settlement Date/Time	Optional Subsequence B1a2 Non-repeatable Transaction Details	Qualifier ESET

Format: :98C::4!c//8!n6!n

Field purpose: This field contains the date on which the transaction was booked. For domestic transactions, if the confirmation is received after the close of business day, the date reported in this field may differ from the effective settlement date on the local market.

:98a:	Settlement Date	Optional Subsequence B1a2 Non-repeatable Transaction Details	Qualifier SETT

Format: :98A::4!c//8!n

Field purpose: This field contains the transaction's requested settlement date.

:98a:	Trade date/time	Optional Subsequence B1a2 Non-repeatable Transaction Details	Qualifier TRAD

Format: :98A::4!c//8!n   :98B::4!c/[8c]/4!c   :98C::4!c//8!n6!n

Field purpose: This field contains the date/time at which the trade was executed.

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:98a:	Value Date/Time	Optional Subsequence B1a2 Non-repeatable Transaction Details	Qualifier VALU

Format: :98A::4!c//8!n

Usage: This field contains the value date with which the cash countervalue of an against payment securities transaction has been posted to the account.

:98a:	Acknowledged Status Timestamp	Optional Subsequence B1 Non-repeatable Settlement Transaction Details	Qualifier ASTS

Formats: :98C::4!c//8!n6!n

Field purpose: This field contains the timestamp of acceptance or acknowledgement of the instruction by the account servicer.

Usage: Option C is used.

:98a:	Matched Status Timestamp	Optional Subsequence B1 Non-repeatable Settlement Transaction Details	Qualifier MTCH

Formats: :98C::4!c//8!n6!n

Field purpose: This field contains the timestamp of matching of the instruction by the account servicer.

Usage: Option C is used.

:70E:	Transaction Details Narrative	Optional Subsequence B1a2 Non-repeatable Transaction Details	Qualifier TRDE

Format: :4!c//10*35x

Usage: This field may contain additional details about the transaction.

CBL usage: This field may contain the following code words, as appropriate:

PRIR   Priority indicator

For Stock Exchange instructions (identified with Settlement Transaction Type "CEDE/SENO"), the settlement priority is reported in the fourth line with this label.

Line 1 contains the transaction type.
Line 2 contains the input medium.
Line 3 contains the transaction reference.
Line 4 and following contain additional information.

A line is split from 35 characters. If a word has 35 or more characters, the complete word is moved to the next line.

IDAY   Input date for non-cleared Stock Exchange instructions.

For the South Korean market this field contains the following details:

(R)RVP - Reservation transfer (USD)

- KRW/USD reservation

- KRW amount of the domestic RVP instruction

- Client reference of the domestic RVP instruction

(D)DVP - Reservation transfer (KRW)

- KRW/USD reservation
- Client reference of the domestic RVP instruction

(R)RVP - Reservation reversal transfer (KRW)

- KRW/USD reservation reversal
- Client reference of the domestic RVP instruction

(D)DVP - Reservation reversal transfer (USD)

- KRW/USD reservation reversal
- KRW amount of the domestic RVP instruction
- Client reference of the domestic RVP instruction

(R)RVP - Release FX DVP transfer (KRW)

- KRW/USD reservation
- KRW amount of the domestic DVP instruction
- Client reference of the domestic DVP instruction

(D)DVP - Release FX DVP transfer (USD)

- KRW/USD reservation
- Client reference of the domestic DVP instruction

CBF usage:

This field may contain the following code words, as appropriate:

- DFP Delivery Free of Payment
- DVP Delivery versus Payment
- RFP Receipt free of Payment
- RVP Receipt versus Payment

B1a2a - Settlement Parties - optional, repeatable - SETPRTY

:95a:	Parties	Optional Subsequence Repeatable Settlement Parties	B1a2a	Qualifier See description

Format: :95C::4!c//2!a   :95P::4!c//4!a2!a2!c[3!c]   :95Q::4!c//4*35x
:95R::4!c/8c/34x

Usage: All parties will be reported as received in the original MT54x.

:97a:	Safekeeping Account	Optional Subsequence Repeatable Settlement Parties	B1a2a	Qualifier SAFE

Format: :97A::4!c//35x   :97B::4!c/[8c]/4!c/35x

Usage: All parties' safekeeping accounts will be reported as received in the original MT54x.

Securities statements

Example of an MT536 Statement of Transactions report

```
:16R: GENL
:28E: 00001/ONLY
:13A::STAT//001
:20C::SEME//000000023K55O
:23G: NEWM
:98A::PREP//20020422
:69A::STAT//20020422/20020422
:22F::SFRE//DAIL
:22F::CODE//COMP
:22F::STBA//SETT
:97A::SAFE//12345
:17B::ACTI//Y
:17B::CONS//N
:16S: GENL
:16R: SUBSAFE

:16R: FIN
:35B: ISIN FR0005059235
/XS/012993170
WAR SOC.GEN.(CALL NIKKEI 225/ST.150
00)291102
:93B::FIOP//UNIT/10000
:93B::FICL//UNIT/8000
:16R: TRAN
:16R: LINK
:13A::LINK//542
:20C::RELA//REF123
:16S: LINK
:16R: LINK
:20C::ASRF//JJ01A00
:16S: LINK
:16R: TRANSDET
:94F::SAFE//CUST/SGABLULL
:36B::PSTA//UNIT/2000,
:22F::TRAN//SETT
:22H::REDE//DELI
:22H::PAYM//FREE
:22F::SETR//
:22F::RTGS//YRTG
:98A::ESET//20020422
:98A::SETT//20020422
:70E::TRDE//5F
SWIFT
00XHPD00B91WCAI
NARRATIVE AS RECEIVED IN :70E::SPRO
OF CLIENT'S INSTRUCTION
:16R: SETPRTY
:95R::REAG/CEDE/55555
:16S: SETPRTY
:16R: SETPRTY
:95P::PSET//CEDELULL
:16S: SETPRTY
:16S: TRANSDET
:16S: TRAN
:16S: FIN
:16R: FIN
:35B: ISIN XS0085752748
/XS/008575274
EUR FL.R PARMALAT FIN.CORP.BV 98-20
05
:93B::FIOP//FAMT/30000
:93B::FICL//FAMT/30000
:16R: TRAN
:16R: LINK
:20C::RELA//NONREF
:16S: LINK
:16R: LINK
:20C::ASRF//L421874
:16S: LINK
```

Statement Number (:STAT) is incremented on each statement for same account and frequency.
It is the same on each message making up the statement.

Client account

Client's :20C::SEME reference of original MT542

See "Clearstream Banking transaction types" on page 6-2
Input medium
Transaction reference

NONREF for Clearstream or T2S generated transactions.

```
:16R: TRANSDET
:94F::SAFE//CUST/PARBLULL
:36B::PSTA//FAMT/30000,
:22F::TRAN//BOLE                          Lending and borrowing activity
:22H::REDE//DELI
:22H::PAYM//FREE
:22F::SETR//SECL                          Loan transaction
:98A::ESET//20020422
:98A::SETT//20020422
:70E::TRDE//31LD
INTERNAL
LL97562
00XHPD00D4QWCFI
LOAN L061556 START PRICE  99,33 ONP       Loan details
:16R: SETPRTY
:95R::REAG/CEDE/57711
:16S: SETPRTY
:16R: SETPRTY
:95P::PSET//CEDELULL
:16S: SETPRTY
:16S: TRANSDET
:16S: TRAN
:16S: FIN
:16S: SUBSAFE
```

Securities statements

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MT537 - Statement of Pending Transactions report

Statement of Pending Transactions reports are available via MT537. Transactions represent instructions that are not booked and do not include booked securities instructions on a client account.

Report Options

Clients have the option of receiving either of two versions of the report, as determined in Sequence A:

1. `:22H::STST//STAT` - the statement reports, for each transaction, only the most relevant status as determined by CBL. Transaction details are reported in Sequence B.
2. `:22H::STST//TRAN` - the statement reports, for each transaction, the last reason associated with each of the statuses IPRC, INMH/MTCH and SETT. Transaction details are reported in Sequence C.

Clients have the option to include or exclude stock exchange transactions.

Availability and timing

The MT537 Statement of Pending Transactions report is available in the following frequencies:

- Multiple times intraday from 23:00 until 21:30 in Complete and Delta forms;
- Continuously, 24 hours per day at 15-minute intervals;
- Weekly and Monthly, in Complete form only.

Report content

The Swift message as sent is restricted to the maximum input message length, several messages may be needed to accommodate all the information.

The number of transactions contained in one message is limited only by the number of characters allowed in a Swift message. If one message is not sufficient to include all Statement of Pending Transactions report movements related to an account, the report consists of two or more messages.

CBF usage: If the original instruction is a restriction, Subsequence B2b1 will not be reported.

Report structure

This message is divided into three sequences (A, B and C).

Sequence A   Sequence A contains report header information:

- the Clearstream Banking report reference;
- the account number that is the subject of the report;
- the date of the report.

Sequence B   Sequence B is a repeatable sequence, each repetition of which contains, for one status and reason code, details of the transactions. Sequence B is only reported when the statement is sorted by status (option 1 above).

Sequence C   Sequence C is a repeatable sequence, each repetition of which contains, details of the transactions and one or more status and reason code. Sequence C is only reported when the statement is sorted by transaction (option 2 above).

Sequence D   Sequence D contains additional information.

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No transactions to report

If there are no transactions to report, one MT537 message is provided containing only Sequence A, unless the subscription is on a continuous basis, in which case no MT537 will be sent.

MT537 - Overview

The following table lists the fields in a Statement of Pending Transactions report via MT537:

Note: Sequence B or Sequence C can be reported, depending on the value in field :22H::STST// (Statement Structure Type Indicator) in Sequence A (see).

	Sequence	Tag	Field Name	Content/Options	Qualifier	Page
A	**Mandatory Sequence - General Information**					
		:16R:	Start of Block	GENL		
		:28E:	Page Number/Continuation Indicator	5n/4!c	-	6–537–6
		:13a:	Statement Number	Option A or J	STAT	6–537–6
		:20C:	Sender's Reference	:4!c//16x	SEME	6–537–6
		:23G:	Function of the Message	4!c[/4!c]	-	6–537–6
		:98a:	Statement Date/Time	Option A or C	STAT	6–537–7
		:22F:	Complete/Updates Indicator	:4!c/[8c]/4!c	CODE	6–537–7
		:22F:	Statement Frequency Indicator	:4!c/[8c]/4!c	SFRE	6–537–7
		:22H:	Statement Structure Type Indicator	:4!c//4!c	STST	6–537–7
	A1 **Optional Repeatable Subsequence - Linkages (NOT REPORTED)**					
		:97a:	Safekeeping Account	Option A or B	SAFE	6–537–7
		:17B:	Activity Flag	:4!c//1!a	ACTI	6–537–8
		:16S:	End of Block	GENL		
	End of Sequence A - General Information					
B	**Optional Repeatable Sequence - Status**					
		:16R:	Start of Block	STAT		
		:25D:	Status	:4!c/[8c]/4!c		6–537–8
	B1 **Optional Repeatable Subsequence - Reason**					
		:16R:	Start of Block	REAS		
		:24B:	Reason	:4!c/[8c]/4!c		6–537–8
		:70D:	Narrative	:4!c//6*35x	REAS	6–537–9
		:16S:	End of Block	REAS		
	End of Subsequence B1 - Reason					
	B2 **Mandatory Repeatable Subsequence - Transaction**					
		:16R:	Start of Block	TRAN		
	B2a Mandatory Repeatable Subsequence - Linkages					
		:16R:	Start of Block	LINK		
		:13a:	Linked Transaction	:4!c//3!c	LINK	6–537–10
		:20C:	Account Servicer Reference	:4!c//16x	ASRF	6–537–10
		:20C:	Client's Collateral Instruction Reference	:4!c//16x	CLCI	6–537–10
		:20C:	Client's Triparty Collateral Transaction Reference	:4!c//16x	CLTR	6–537–10
		:20C:	Counterparty Market Infrastructure Transaction Identification	:4!c//16x	CMIT	6–537–10
		:20C:	Common Reference	:4!c//16x	COMM	6–537–11
		:20C:	Corporate Action Reference	:4!c//16x	CORP	6–537–11
		:20C:	Market Infrastructure Transaction Identification	:4!c//16x	MITI	6–537–11
		:20C:	Processor Transaction Identification	:4!c//16x	PCTI	6–537–11
		:20C:	Pool Reference	:4!c//16x	POOL	6–537–11
		:20C:	Related Reference	:4!c//16x	RELA	6–537–11

Sequence			Tag	Field Name	Content/Options	Qualifier	Page
			:20C:	Triparty-Agent's/Service-Provider's Collateral Transaction Reference	:4!c//16x	TCTR	6–537–11
			:20C:	Triparty-Agent's/Service-Provider's Collateral Instruction Reference	:4!c//16x	TRCI	6–537–12
			:20C:	Deal Reference Option	C or U	TRRF	6–537–12
			:16S:	End of Block	LINK		
		End of Subsequence B2a - Linkages					
		B2b Optional Subsequence - Transaction Details					
			:16R:	Start of Block	TRANSDET		
			:94a:	Place of Safekeeping	Option B, C or F	SAFE	6–537–12
			:94H:	Place of Clearing	:4!a2!a2!c[3!c]	CLEA	6–537–12
			:94L:	Place of Clearing	:4!c//18!c2!n	CLEA	6–537–12
			:94B:	Place of Trade	:4!c/[8c]/4!c[/30x]	TRAD	6–537–13
			:94L:	Place of Trade	:4!c//18!c2!n	TRAD	6–537–13
			:35B:	Identification of Financial Instrument	[ISIN1!e12!c] [4*35x]	-	6–537–13
			:36B:	Quantity of Financial Instrument to be Released	:4!c//4!c/15d	PREL	6–537–13
			:36B:	Posting Quantity	:4!c//4!c/15d	PSTA	6–537–14
			:19A:	Posting Amount	:4!c//[N]3!a15d	PSTA	6–537–14
			:22F:	Transaction Indicator	:4!c/[8c]/4!c	TRAN	6–537–14
			:22H:	Payment Indicator	:4!c//4!c	PAYM	6–537–14
			:22H:	Receive/Deliver Indicator	:4!c//4!c	REDE	6–537–15
			:22F:	Corporate Action Event Indicator	:4!c/[8c]/4!c	CAEV	6–537–15
			:22F:	Repurchase Type Indicator	:4!c/[8c]/4!c	REPT	6–537–15
			:22F:	Securities Real Time Gross Settlement Indicator	:4!c/[8c]/4!c	RTGS	6–537–16
			:22F:	Type of Settlement Transaction	:4!c/[8c]/4!c	SETR	6–537–16
			:22F:	Settlement Transaction Condition	:4!c/[8c]/4!c	STCO	6–537–17
			:98a:	Expected Settlement Date/Time	Option A or C	EXSE	6–537–17
			:98a:	Expected Value Date/Time	Option A or C	EXVA	6–537–17
			:98a:	Settlement Date/Time	Option A or C	SETT	6–537–17
			:98a:	Trade Date/Time	Option A, B or C	TRAD	6–537–17
			:98a:	Acknowledged Status Timestamp	:4!c//8!n6!n	ASTS	6–537–18
			:98a:	Matched Status Timestamp	:4!c//8!n6!n	MTCH	6–537–17
			:70E:	Transaction Details Narrative	:4!c//10*35x	TRDE	6–537–18
		B2b1 Optional Repeatable Subsequence - Settlement Parties (CBF USAGE: NOT REPORTED IF ORIGINAL INSTRUCTION IS A RESTRICTION)					
			:16R:	Start of Block	SETPRTY		
			:95a:	Parties	Option C, P, Q or R		6–537–19
			:97a:	Safekeeping Account	Option A or B	SAFE	6–537–19
			:16S:	End of Block	SETPRTY		
		End of Subsequence B2b1 - Settlement Parties					
			:16S:	End of Block	TRANSDET		
		End of Subsequence B2b - Transaction Details					
			:16S:	End of Block	TRAN		
	End of Subsequence B2 - Transaction						
			:16S:	End of Block	STAT		
End of Sequence B - Status							
C	**Optional Repeatable Sequence - Transactions**						
			:16R:	Start of Block	TRANS		
	C1	**Mandatory Repeatable Subsequence - Linkages**					
			:16R:	Start of Block	LINK		
			:13A:	Linked Transaction	:4!c//3!c	LINK	6–537–19
			:20C:	Account Servicer Reference	:4!c//16x	ASRF	6–537–19
			:20C:	Client's Collateral Instruction Reference	:4!c//16x	CLCI	6–537–19
			:20C:	Client's Triparty Collateral Transaction Reference	:4!c//16x	CLTR	6–537–19

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Sequence	Tag	Field Name	Content/Options	Qualifier	Page
	:20C:	Counterparty Market Infrastructure Transaction Identification	:4!c//16x	CMIT	6–537–20
	:20C:	Common Reference	:4!c//16x	COMM	6–537–20
	:20C:	Corporate Action Reference	:4!c//16x	CORP	6–537–20
	:20C:	Market Infrastructure Transaction Identification	:4!c//16x	MITI	6–537–20
	:20C:	Pool Reference	:4!c//16x	POOL	6–537–20
	:20C:	Related Reference	:4!c//16x	RELA	6–537–20
	:20C:	Triparty-Agent's/Service-Provider's Collateral Transaction Reference	:4!c//16x	TCTR	6–537–20
	:16S:	End of Block	LINK		

End of Subsequence C1 - Linkages

C2 Optional Subsequence - Transaction Details

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
	:16R:	Start of Block	TRANSDET		
	:94a:	Place of Safekeeping	Option B, C or F	SAFE	6–537–21
	:94H:	Place of Clearing	:4!a2!a2!c[3!c]	CLEA	6–537–21
	:35B:	Identification of Financial Instrument	[ISIN1!e12!c] [4*35x]	-	6–537–21
	:36B:	Quantity of Financial Instrument to be Released	:4!c//4!c/15d	PREL	6–537–21
	:36B:	Posting Quantity	:4!c//4!c/15d	PSTA	6–537–22
	:19A:	Posting Amount	:4!c//[N]3!a15d	PSTA	6–537–22
	:22F:	Transaction Indicator	:4!c/[8c]/4!c	TRAN	6–537–22
	:22H:	Payment Indicator	:4!c//4!c	PAYM	6–537–22
	:22H:	Receive/Deliver Indicator	:4!c//4!c	REDE	6–537–22
	:22F:	Beneficial Ownership Override Indicator	:4!c/[8c]/4!c	BENE	6–537–23
	:22F:	Corporate Action Event Indicator	:4!c/[8c]/4!c	CAEV	6–537–23
	:22F:	Repurchase Type Indicator	:4!c/[8c]/4!c	REPT	6–537–23
	:22F:	Securities Real Time Gross Settlement Indicator	:4!c/[8c]/4!c	RTGS	6–537–23
	:22F:	Type of Settlement Transaction	:4!c/[8c]/4!c	SETR	6–537–24
	:22F:	Settlement Transaction Condition	:4!c/[8c]/4!c	STCO	6–537–16
	:98a:	Expected Settlement Date/Time	Option A or C	EXSE	6–537–25
	:98a:	Settlement Date/Time	Option A or C	SETT	6–537–25
	:98a:	Expected Value Date/Time	Option A or C	EXVA	6–537–17
	:70E:	Transaction Details Narrative	:4!c//10*35x	TRDE	6–537–25

C2a Optional Repeatable Subsequence - Settlement Parties

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
	:16R:	Start of Block	SETPRTY		
	:95a:	Parties	Option C, P, Q or R		6–537–26
	:97a:	Safekeeping Account	Option A or B	SAFE	6–537–26
	:16S:	End of Block	SETPRTY		

End of Subsequence C2a - Settlement Parties

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
	:16S:	End of Block	TRANSDET		

End of Subsequence C2 - Transaction Details

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
C3 Optional Repeatable Subsequence - Status					
	:16R:	Start of Block	STAT		
	:25D:	Status	:4!c/[8c]/4!c		6–537–26
C3a Optional Repeatable Subsequence - Reason					
	:16R:	Start of Block	REAS		
	:24B:	Reason	:4!c/[8c]/4!c		6–537–26
	:70D:	Narrative	:4!c//6*35x	REAS	6–537–27
	:16S:	End of Block	REAS		
End of Subsequence C3a - Reason					
	:16S:	End of Block	STAT		
End of Subsequence C3- Status					
	:16S:	End of Block	TRANS		
End of Sequence C - Transactions					
D Optional Sequence - Additional Information (NOT REPORTED)					

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MT537 - Field specifications

MT537 contains data fields for a Statement of Pending Transactions report as described below.

A - General Information - mandatory, non-repeatable - GENL

:28E:	Page Number/Continuation Indicator	Mandatory Sequence A Non-repeatable General Information	Qualifier -

Format: 5n/4!c

Field purpose: This field contains the page number up to five digits and indicates either that this is the only page or the last page or that there are additional pages.

Indicators:
LAST   This is the last page of a statement with more than one page.
MORE   This is an intermediate page of a statement with additional pages.
ONLY   This is the only page of the statement.

:13a:	Statement Number	Mandatory Sequence A Non-repeatable General Information	Qualifier STAT

Format: :13A::4!c//3!c

Usage: This field contains the sequential number of the statement. The statement number loops through 1 to 999, incrementing for each statement for the same account and frequency.

:20C:	Sender's Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier SEME

Format: :4!c//16x

Usage: This field contains the reference assigned to the statement.

:23G:	Function of the Message	Mandatory Sequence A Non-repeatable General Information	Qualifier -

Format: 4!c[/4!c]

Usage: This field contains the following functions and sub-functions used by CBL:

NEWM   used on a new statement

NEWM/COPY   used when the message is sent as a copy for information purposes to a party other than the account owner.

MT537 - Statement of Pending Transactions report

:98a:	**Statement Date/Time**	**Mandatory Sequence** **Non-repeatable** **General Information**	**A**	**Qualifier** STAT

Format: :98A::4!c//8!n   :98C::4!c//8!n6!n

Usage: On intraday reports, option C is used with the business date and time of the report. For all other frequencies, option A is used with the date of the report.

For CBL the intraday statement at 23:00 contains the previous business date.

For CBF/LuxCSD the intraday statements at 19:00, 21:15 and 23:00 contain the previous business date.

:22F:	**Complete/Updates Indicator**	**Mandatory Sequence** **Non-repeatable** **General Information**	**A**	**Qualifier** CODE

Format: :4!c/[8c]/4!c

Usage: This field indicates whether the statement is complete or delta:

COMP   for a complete report
DELT   for a delta report

If a temporary report needs to be produced, this field will contain "CEDE/TEMP".

:22F:	**Statement Frequency Indicator**	**Mandatory Sequence** **Non-repeatable** **General Information**	**A**	**Qualifier** SFRE

Format: :4!c/[8c]/4!c

Usage: This field indicates that the report is available in one of the following frequencies:

DAIL   Daily
INDA   Intraday
MNTH   Monthly
WEEK   Weekly

:22H:	**Statement Structure Type Indicator**	**Mandatory Sequence** **Non-repeatable** **General Information**	**A**	**Qualifier** STST

Format: :4!c//4!c

Usage: This field indicates that the statement is available in one of the following sort sequences:

STAT   the statement is sorted by status (Sequence B reported)
TRAN   the statement is sorted by transaction (Sequence C reported)

:97a:	**Safekeeping Account**	**Mandatory Sequence** **Non-repeatable** **General Information**	**A**	**Qualifier** SAFE

Format: :97A::4!c//35x

Usage: This field contains the client's account number.

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:17B:	**Activity Flag**	**Mandatory Sequence** **Non-repeatable** **General Information**	**A**	**Qualifier** ACTI

> **Format:** `:4!c//1!a`
>
> **Usage:** The Activity flag is Yes ("Y") when there is at least one pending transaction (that is, a Sequence B or C is present) and No ("N") when there are no pending transactions (that is, no Sequence B or C is present).

B - Status - optional, repeatable - STAT

> **Note:** Sequence B is only reported if the statement is sorted by status (that is, field :22H: in Sequence A is set to `:STST//STAT`.

:25D:	**Status**	**Optional Sequence** **Repeatable** **Status**	**B**	**Qualifier** See description

> **Format:** `:4!c/[8c]/4!c`
>
> **Qualifiers:**
> | | |
> |---|---|
> | INMH | to report matching statuses on domestic transactions that have been potentially matched with an allegement |
> | IPRC | to report processing statuses |
> | MTCH | to report matching statuses |
> | SETT | to report settlement statuses |
>
> **Usage:** This field contains the status of the transaction.
>
> For an explanation of the status codes and associated reason codes reported, see "Appendix A: Status and Reason codes".

B1 - Reason - optional, repeatable - REAS

:24B:	**Reason**	**Optional Subsequence** **Repeatable** **Reason**	**B1**	**Qualifier** See description

> **Format:** `:4!c/[8c]/4!c`
>
> **Qualifiers:**
> | | |
> |---|---|
> | CAND | Cancellation reason |
> | NMAT | Unmatched reason |
> | PACK | Acknowledgement |
> | PEND | Pending reason |
> | PENF | Pending/Failing reason |
> | PPRC | Pending Processing reason |
> | REPR | Domestic instruction repair reason received from CBL depository |
>
> **Usage:** This field contains a reason to further describe the status of the transaction. Where possible, Swift code words are used but, in some cases, more detail is given in field :70D: (Narrative).
>
> For an explanation of the status codes and associated reason codes reported, see "Appendix A: Status and Reason codes".

:70D:	Narrative	Optional Subsequence Repeatable Reason	B1	Qualifier REAS

Format: `:4!c//6*35x`

Usage: This field may contain additional information about the reason.

For internal and bridge transactions that have been potentially matched, this field contains the following:

- 1st line: Value in the unmatched field on the counterparty's instruction, as follows:

/TRAD/	+ Trade date
/DEAL/	+ Deal price
/SETT/	+ Settlement amount or currency
/SETT/	+ Requested settlement date
/SETT/	+ Settlement quantity
/XS/	+ Common Code
/CEDE/ or /ECLR/	+ Safekeeping account
/REDE/	+ DELI or RECE
/COMM/	+ Common Reference (internal only).

- 2nd line:

/CREF/	+ The counterparty's transaction reference (16x).

For domestic transactions that have been potentially matched with an allegement, this field contains the following:

- 1st line: Value in the unmatched field on the counterparty's instruction, as follows:

/TRAD/	+ Trade date
/DEAL/	+ Deal price
/SETT/	+ Settlement amount or currency
/SETT/	+ Requested settlement date
/SETT/	+ Settlement quantity
/SAFE/	+ Receiving or delivering agent account
/AGNT/	+ Receiving or delivering agent
/BUSE/	+ Buyer or seller
/SAFE/	+ Buyer or seller account.

- 2nd line:

/ALLG/	+ CBL reference of allegement transaction.

CBL usage: For internal and Bridge instructions, a mismatch on the partial settlement indicator is reported as follows:

:70D::REAS//Partially Settlement Mismatched

Note: If no mismatch is reported on the partial settlement indicator in field 70D, this means that both counterparties have the same option to settle/not settle the transaction partially.

B2 - Transaction - mandatory, repeatable - TRAN

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B2a - Linkages - mandatory, repeatable - LINK

:13a:	Linked Transaction	Mandatory Subsequence Repeatable Linkages	B2a	Qualifier LINK

Format: :13A::4!c//3!c   :13B::4!c/[8c]/30x

Usage: This field contains the Swift message type of the original instruction.

For option A possible values are:

540, 541, 542 and 543 (Swift ISO 15022 message type)

For option B possible values are:

sese.023 from DCP and sese.032 from T2S (Swift ISO 20022 message type)

For CBF instructions the reference owner BIC of the T2S Actor Reference is shown by using the DSS "DAKV". It is used together with the reference PCTI, RELA, POOL in the linkage sequence.

Example:

```
:16R:LINK
:13B::LINK/DAKV/EUXCDEFFCCP
:20C::PCTI//ALM1307M861788
:16S:LINK
```

:20C:	Account Servicer Reference	Mandatory Subsequence Repeatable Linkages	B2a	Qualifier ASRF

Format: :4!c//16x

Usage: This field contains Clearstream's reference for the instruction.

:20C:	Client's Collateral Instruction Reference	Mandatory Subsequence Repeatable Linkages	B2a	Qualifier CLCI

Format: :4!c//16x

CBL/CBF usage: This reference will be reported back on Triparty Collateral Management settlement instructions as received on MT527.

:20C:	Client's Triparty Collateral Transaction Reference	Mandatory Subsequence Repeatable Linkages	B2a	Qualifier CLTR

Format: :4!c//16x

CBL/CBF usage: This field contains the client's collateral management transaction reference.

:20C:	Counterparty Market Infrastructure Transaction Identification	Mandatory Subsequence Repeatable Linkages	B2a	Qualifier CMIT

Format   :4!c//16x

CBF usage: This field contains the identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, TARGET2-Securities. This field allows an MITI reference to be indicated on both client/counterparty side.

:20C:	**Common Reference**	**Mandatory Subsequence** **Repeatable** **Linkages**	**B2a**	**Qualifier** COMM

Format: `:4!c//16x`

Usage: This field contains the common reference as received in the original instruction.

:20C:	**Corporate Action Reference**	**Mandatory Subsequence** **Repeatable** **Linkages**	**B2a**	**Qualifier** CORP

Format: `:4!c//16x`

Usage: This field contains the corporate action event reference from which the movement originated.

:20C:	**Market Infrastructure Transaction Identification**	**Mandatory Subsequence** **Repeatable** **Linkages**	**B2a**	**Qualifier** MITI

Format: `:4!c//16x`

CBF/LuxCSD usage only: This field contains the T2S instruction reference.

:20C:	**Processor Transaction Identification**	**Mandatory Subsequence** **Repeatable** **Linkages**	**B2a**	**Qualifier** PCTI

Format: `:4!c//16x`

Usage: This field contains the common reference as received in the original instruction.

:20C:	**Pool Reference**	**Mandatory Subsequence** **Repeatable** **Linkages**	**B2a**	**Qualifier** POOL

Format: `:4!c//16x`

Usage: This field contains the client's Pool reference number of a back-to-back transaction.

:20C:	**Related Reference**	**Mandatory Subsequence** **Repeatable** **Linkages**	**B2a**	**Qualifier** RELA

Format: `:4!c//16x`

Usage: This field contains either the client's reference of the original instruction or, for an internally generated instruction, the code word "NONREF".

:20C:	**Triparty-Agent's/Service-Provider's Collateral Transaction Reference**	**Mandatory Subsequence** **Repeatable** **Linkages**	**B2a**	**Qualifier** TCTR

Format: `:4!c//16x`

CBL/CBF usage: This field contains the collateral management transaction reference.

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:20C:	Triparty-Agent's/Service-Provider's Collateral Instruction Reference	Mandatory Subsequence Repeatable Linkages	B2a	Qualifier TRCI

Format: :4!c//16x

CBL/CBF usage: This field contains the Clearstream's reference of the Triparty Collateral Management instruction.

:20C:	Deal Reference	Mandatory Subsequence Repeatable Linkages	B2a	Qualifier TRRF

Format: :20C::4!c//16x   :20U::4!c//52x

Usage: This field contains the deal reference as received in the original instruction.

B2b - Transaction Details - optional, non-repeatable - TRANSDET

:94a:	Place of Safekeeping	Optional Subsequence Non-repeatable Transaction Details	B2b	Qualifier SAFE

Format: :94F::4!c//4!c/4!a2!a2!c[3!c]

Usage: This field contains one of the following code words followed by a BIC as indicated:

CUST   followed by the BIC of CBL's common or specialised depository for securities deposited with other than CBL's domestic depository;

ICSD   followed by CEDELULL

NCSD   followed by the BIC of the local CSD for securities deposited with CBL's domestic depository.

:94H:	Place of Clearing	Optional Subsequence Non-repeatable Transaction Details	B2b	Qualifier CLEA

Format: :94H::4!a2!a2!c[3!c]

Usage: This field contains the place of clearing as specified in the original MT54X.

:94L:	Place of Clearing	Optional Subsequence Non-repeatable Transaction Details	B2b	Qualifier CLEA

Format: 4!c//18!c2!n   **Optional**

CBL usage: Clients can input up to two places of clearing. Field must not be present more than twice in the sequence.

:94B:	Place of Trade	Optional Subsequence **B2b** Non-repeatable Transaction Details	Qualifier TRAD

Format: `:4!c/[8c]/4!c[/30x]` or, if the Market Identifier Code (MIC) is used: `:4!c/4!c/4!c`

Usage: This field contains the place at which the order was traded as specified in the original instruction.

Note: The place of trade can be used to indicate the Market Identifier Code (MIC). This information is relevant in case of cash penalties where a reduced rate can be applied in case the market is an SME growth market.

In order to indicate the MIC, the Data Source Scheme (DSS) should not be present and the place code should be "EXCH" followed by the narrative mentioning the MIC: "TRAD//EXCH/Narrative (MIC)"

:94L:	Place of Trade	Optional Subsequence **B2b** Non-repeatable Transaction Details	Qualifier TRAD

Format: `:4!c//18!c2!n` **Optional**

CBL usage: Clients can input up to two places of trade. Field must not be present more than twice in the sequence.

:35B:	Identification of the Financial Instrument	Optional Subsequence **B2b** Non-repeatable Transaction Details	Qualifier -

Format:
`[ISIN1!e12!c]`
`[4*35x]`

CBL usage: This field contains the ISIN and the Common Code in two subfields:

- Subfield 1 contains the ISIN.
- Subfield 2 contains the Common Code on the first line in the format `/XS/9!n`.
- Subfield 2 contains the description of the financial instrument, starting on the 2nd line.

CBF/LuxCSD usage: This field contains the ISIN and the description of the financial instrument in two subfields:

- Subfield 1 contains the ISIN.

Subfield 2 contains the description of the financial instrument, starting on the 2nd line.

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:36B:	Quantity of Financial Instrument to be Released	Optional Sequence Non-repeatable Transaction Details	B2b	Qualifier PREL

Format: `:4!c//4!c/15d`

Field purpose: For partial settlement transactions, this field contains the quantity of financial instrument to be released

:36B:	Posting Quantity	Optional Subsequence Non-repeatable Transaction Details	B2b	Qualifier PSTA

Format: `:4!c//4!c/15d`

Field purpose: For partial settlement transactions, this field contains the quantity of securities remaining to be settled.

For other transactions, this field contains the quantity of securities to be received or delivered, expressed by one of the following code words:

FAMT   the face amount of the principal of a debt instrument
UNIT   a number, for example, a number of shares

:19A:	Posting Amount	Optional Subsequence Non-repeatable Transaction Details	B2b	Qualifier PSTA

Format: `:4!c//[N]3!a15d`

Usage: For partial settlement transactions, this field contains the currency and amount remaining to be received or delivered.

For other transactions, this field contains the original instruction's currency and amount.

:22F:	Transaction Indicator	Optional Subsequence Non-repeatable Transaction Details	B2b	Qualifier TRAN

Format: `:4!c/[8c]/4!c`

Usage: This field can contain one of the following code words:

CORP   for corporate action activity
SETT   for settlement activity

The following code words are reported for CBL only

BOLE   for lending and borrowing activity
CEDE/DTCY   for DTC affirmation activity
COLL   for collateral activity

:22H:	Payment Indicator	Optional Subsequence Non-repeatable Transaction Details	B2b	Qualifier PAYM

Format: `:4!c//4!c`

Usage: This field contains one of the following code words:

APMT   the transaction is against payment
FREE   the transaction is free of payment

:22H:	Receive/Deliver Indicator	Optional Subsequence B2b Non-repeatable Transaction Details	Qualifier REDE

Format: :4!c//4!c

Usage: This field contains one of the following code words:

DELI the transaction results in a debit of the financial instrument
RECE the transaction results in a credit of the financial instrument

:22F:	Corporate Action Event Indicator	Optional Subsequence B2b Non-repeatable Transaction Details	Qualifier CAEV

Format: :4!c/[8c]/4!c

Usage: When the transaction relates to a corporate action (that is, :22F::TRAN//CORP), this field contains a code word identifying the event.

:22F:	Repurchase Type Indicator	Optional Subsequence B2b Non-repeatable Transaction Details	Qualifier REPT

Format: :4!c/[8c]/4!c

Usage: When the transaction relates to a triparty collateral management transaction (that is, with :22F::SETR//COLI, COLO, TRPO or TRVO), this field contains one of the following code words:

CADJ   Triparty collateral management substitution
CEDE/REPC Closing leg of a triparty collateral management transaction
CEDE/REPO Opening leg of a triparty collateral management transaction
TOPU   Triparty collateral management top-up
WTHD   Triparty collateral management withdrawal

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:22F:	Securities Real Time Gross Settlement Indicator	Optional Subsequence Non-repeatable Transaction Details	B2b	Qualifier RTGS

Format: `:4!c/[8c]/4!c`

CBL usage: For internal and Bridge transactions, this field contains one of the following code words:

NRTG	the transaction was excluded from the optional settlement period
YRTG	the transaction was included in the optional settlement period

:22F:	Type of Settlement Transaction	Optional Subsequence Non-repeatable Transaction Details	B2b	Qualifier SETR

Format: `:4!c/[8c]/4!c`

Usage:	BYIY	Buy In
	CLAI	Transaction resulting from a market claim or reverse market claim
	COEX/CORP	Corporate Action related Booking
	PAIR	Transaction is paired off and netted against one or more previous transactions
	SWIF	Redemption leg of an investment fund to switch settlement instruction
	SWIT	Subscription leg of an investment fund to switch settlement instruction
	TRAD	Settlement of a trade

CBL usage: The following transaction types are reported:

CEDE/AUTC	Settlement confirmation
CEDE/BLOK	Blocking/unblocking for a corporate action or other purpose
CEDE/CORP	Re-instruction from a transformation caused by a corporate action
CEDE/DTCY	DTC affirmation
CEDE/EXCO	Eurex collateral
CEDE/EXNO	Eurex exercise
CEDE/MTCH	Temporary matching instruction
CEDE/PREA	Matching purposes
CEDE/SENO	German Stock Exchange trade
CEDE/SEPD	German Stock Exchange trade with partial delivery
CEDE/XMAC	Triparty collateral management allocations to Xemac
CNBC	Central bank collateral operation
COLI	Collateral In - held by collateral receiver
COLO	Collateral Out - held by collateral giver
CONV	Depository receipt conversion
INTT	Cash movement resulting from a change in traded interest pursuant to a coupon rate adjustment.
OWNE	Transfer of securities without matching to a Euroclear account or external account transfer
OWNI	Transfer of securities without matching to another CBL account or internal account transfer
REDM	Investment fund redemption settlement instruction
REPU	Domestic repo
RVPO	Domestic reverse
SECB	Securities borrowing
SECL	Securities lending
SUBS	Investment fund subscription settlement instruction
TRPO	Triparty repurchase agreement (reported to collateral giver)

TRVO	Triparty reverse repurchase agreement (reported to collateral receiver)
TURN	Part of a back-to-back transaction.

CBF/LuxCSD usage: This field contains the transaction type as received on the original instruction. In case of reversal bookings, CBF clients will receive DAKV/REVL.

:22F:	Settlement Transaction Condition	Optional Subsequence B2b Non-repeatable Transaction Details	Qualifier STCO

Format: :4!c/[8c]/4!c

Usage: This field contains one of the following code words:

BPSS REGL/BSSP	For settlement instructions created as a result of a partial successful buy-in
DLWM	For own account transfer transactions.
CEDE/IREL	For immediate release transactions.
NOMC	For transactions flagged for opting-out of market claim and transformations.
NPAR	For instructions flagged for no partial settlement.
PART	For instructions flagged for partial settlement
PHYS	For physical domestic transactions
COEX/PARQ	For instructions flagged for partial settlement with quantity threshold.
COEX/PARC	For instructions flagged for partial settlement with cash threshold.
TRAN	For a transaction from a transformation.

CBL usage: INTS — For instructions that were settled by the settlement internaliser/account servicer (for example, custodian) in its own books and not through a securities settlement system (for example, CSD system).

:98a:	Expected Settlement Date/Time	Optional Subsequence B2b Non-repeatable Transaction Details	Qualifier EXSE

Format: :98A::4!c//8!n   :98B::4![8c]/4!c

Field purpose: This field contains the expected date of settlement.

:98a:	Expected Value Date/Time	Optional Sequence B2b Non-repeatable Settlement Transaction Details	Qualifier EXVA

Format: :98A::4!c//8!n

Field purpose: This field contains the expected value date.

:98a:	Settlement Date/Time	Optional Subsequence B2b Non-repeatable Transaction Details	Qualifier SETT

Format: :98A::4!c//8!n

Field purpose: This field contains the transaction's requested settlement date.

:98a:	Trade Date/Time	Optional Subsequence B2b Non-repeatable Transaction Details	Qualifier TRAD

Format: :98A::4!c//8!n   :98B::4!c/[8c]/4!c   :98C::4!c//8!n6!n

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Field purpose: This field contains the date/time at which the trade was executed.

| :98a: | **Acknowledged Status Timestamp** | Optional Subsequence   B1
Non-repeatable
Settlement Transaction Details | **Qualifier**
ASTS |

Formats: `:98C::4!c//8!n6!n`

Field purpose: This field contains the timestamp of acceptance or acknowledgement of the instruction by the account servicer.

Usage: Option C is used.

| :98a: | **Matched Status Timestamp** | Optional Subsequence   B1
Non-repeatable
Settlement Transaction Details | **Qualifier**
MTCH |

Formats: `:98C::4!c//8!n6!n`

Field purpose: This field contains the timestamp of matching of the instruction by the account servicer.

Usage: Option C is used.

| :70E: | **Transaction Details Narrative** | Optional Subsequence   B2b
Non-repeatable
Transaction Details | **Qualifier**
TRDE |

Format: `:4!c//10*35x`

Usage: This field may contain additional information about the transaction.

CBL usage: This field may contain the following code word:

IDAY   Input date for non-cleared Stock Exchange instructions.

CBF usage: This field may contain the following code words, as appropriate:

- DFP Delivery Free of Payment
- DVP Delivery versus Payment
- RFP Receipt free of Payment
- RVP Receipt versus Payment

MT537 - Statement of Pending Transactions report

B2b1 - Settlement Parties - optional, repeatable - SETPRTY
CBF Usage: If the original instruction is a restriction, this subsequence will not be reported

:95a:	Parties	Optional Subsequence Repeatable Settlement Parties	B2b1	Qualifier -

Format: :95C::4!c//2!a   :95P::4!c//4!a2!a2!c[3!c]   :95Q::4!c//4*35x
:95R::4!c/8c/34x

Usage: All parties will be reported as received on the original instruction.

:97a:	Safekeeping Account	Optional Subsequence Repeatable Settlement Parties	B2b1	Qualifier SAFE

Format: :97A::4!c//35x   :97B::4!c/[8c]/4!c/35x

Usage: All parties' safekeeping accounts will be reported as received on the original instruction.

C - Transactions - optional, repeatable - TRANS

Note: Sequence C is only reported if the statement is sorted by transaction (that is, field :22H: in Sequence A is set to :STST//TRAN.

C1 - Linkages - mandatory, repeatable - LINK

:13A:	Linked Transaction	Mandatory Subsequence Repeatable Linkages	C1	Qualifier LINK

Format: :4!c//3!c

Usage: This field contains the Swift message type of the original instruction. Possible values are:

540, 541, 542 and 543.

:20C:	Account Servicer Reference	Mandatory Subsequence Repeatable Linkages	C1	Qualifier ASRF

Format: :4!c//16x

Usage: This field contains Clearstream's reference for the instruction.

:20C:	Client's Collateral Instruction Reference	Mandatory Subsequence Repeatable Linkages	C1	Qualifier CLCI

Format: :4!c//16x

CBL/CBF usage: This field contains the client's collateral management transaction reference.

:20C:	Client's Triparty Collateral Transaction Reference	Mandatory Subsequence Repeatable Linkages	C1	Qualifier CLTR

Format: :4!c//16x

CBL/CBF usage: This field contains the client's collateral management transaction reference.

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:20C:	Counterparty Market Infrastructure Transaction Identification	Mandatory Subsequence Repeatable Linkages	C1	Qualifier CMIT

Format `:4!c//16x`

CBF/LuxCSD usage: This field contains the identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, TARGET2-Securities. This field allows an MITI reference to be indicated on both client/counterparty side.

:20C:	Common Reference	Mandatory Subsequence Repeatable Linkages	C1	Qualifier COMM

Format: `:4!c//16x`

Usage: This field contains the common reference as received in the original instruction.

:20C:	Corporate Action Reference	Mandatory Subsequence Repeatable Linkages	C1	Qualifier CORP

Format: `:4!c//16x`

Usage: This field contains the corporate action event reference from which the movement originated.

:20C:	Market Infrastructure Transaction Identification	Mandatory Subsequence Repeatable Linkages	C1	Qualifier MITI

Format: `:4!c//16x`

CBF/LuxCSD usage only: This field contains the T2S instruction reference.

:20C:	Pool Reference	Mandatory Subsequence Repeatable Linkages	C1	Qualifier POOL

Format: `:4!c//16x`

Usage: This field contains the client's Pool reference number of a back-to-back transaction.

:20C:	Related Reference	Mandatory Subsequence Repeatable Linkages	C1	Qualifier RELA

Format: `:4!c//16x`

Usage: This field contains either the client's reference of the original instruction or, for an internally generated instruction, the code word "NONREF".

:20C:	Triparty-Agent's/Service-Provider's Collateral Transaction Reference	Mandatory Subsequence Repeatable Linkages	C1	Qualifier TCTR

Format: `:4!c//16x`

CBL/CBF usage: This field contains the collateral management transaction reference.

C2 - Transaction Details - optional, non-repeatable - TRANSDET

:94a:	**Place of Safekeeping**	Optional Subsequence Non-repeatable Transaction Details	C2	Qualifier SAFE

Format: `:94F::4!c//4!c/4!a2!a2!c[3!c]`

Usage: This field contains one of the following code words followed by a BIC as indicated:

CUST	followed by the BIC of CBL's common or specialized depository for securities deposited with other than CBL's domestic depository;
ICSD	followed by CEDELULL
NCSD	followed by the BIC of the local CSD for securities deposited with CBL's domestic depository.

:94H:	**Place of Clearing**	Optional Subsequence Non-repeatable Transaction Details	C2	Qualifier CLEA

Format: `:94H::4!a2!a2!c[3!c]`

Usage: This field contains the place of clearing as specified in the original MT54X.

:35B:	**Identification of the Financial Instrument**	Optional Subsequence Non-repeatable Transaction Details	C2	Qualifier -

Format: `[ISIN1!e12!c]`
                   `[4*35x]`

CBL usage: This field contains the ISIN and the Common Code in two subfields:

- Subfield 1 contains the ISIN.
- Subfield 2 contains the Common Code on the first line in the format `/XS/9!n`.
- Subfield 2 contains the description of the financial instrument, starting on the 2nd line.

CBF/LuxCSD usage: This field contains the ISIN and the description of the financial instrument in two subfields:

- Subfield 1 contains the ISIN.
- Subfield 2 contains the description of the financial instrument, starting on the 2nd line.

:36B:	**Quantity of Financial Instrument to be Released**	Optional Sequence Non-repeatable Transaction Details	C2	Qualifier PREL

Format: `:4!c//4!c/15d`

Field purpose: For partial settlement transactions, this field contains the quantity of financial instrument to be released

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:36B:	Posting Quantity	Optional Subsequence Non-repeatable Transaction Details	C2	Qualifier PSTA

Format: `:4!c//4!c/15d`

Field purpose: For partial settlement transactions, this field contains the quantity of securities remaining to be settled.

For other transactions, this field contains the quantity of securities to be received or delivered, expressed by one of the following code words:

FAMT	the face amount of the principal of a debt instrument
UNIT	a number, for example, a number of shares

:19A:	Posting Amount	Optional Subsequence Non-repeatable Transaction Details	C2	Qualifier PSTA

Format: `:4!c//[N]3!a15d`

Usage: For partial settlement transactions, this field contains the currency and amount remaining to be received or delivered.

For other transactions, this field contains the original instruction's currency and amount.

:22F:	Transaction Indicator	Optional Subsequence Non-repeatable Transaction Details	C2	Qualifier TRAN

Format: `:4!c/[8c]/4!c`

Usage: This field can contain one of the following code words:

BOLE	for lending and borrowing activity
CEDE/DTCY	for DTC affirmation activity
COLL	for collateral activity
CORP	for corporate action activity
SETT	for settlement activity

:22H:	Payment Indicator	Optional Subsequence Non-repeatable Transaction Details	C2	Qualifier PAYM

Format: `:4!c//4!c`

Usage: This field contains one of the following code words:

APMT	the transaction is against payment
FREE	the transaction is free of payment

:22H:	Receive/Deliver Indicator	Optional Subsequence Non-repeatable Transaction Details	C2	Qualifier REDE

Format: `:4!c//4!c`

Usage: This field contains one of the following code words:

DELI	the transaction results in a debit of the financial instrument
RECE	the transaction results in a credit of the financial instrument

Format: `:4!c//4!c`

:22F:	Beneficial Ownership Override Indicator	Mandatory Sequence C2 Non-repeatable Settlement Details	Qualifier BENE

Format: :4!c/[8c]/4!c **Optional**

CBL usage: Transactions are, by default, considered to entail a change in beneficial ownership. If there is no change in beneficial ownership, this field must contain the code word "NBEN".

This field is required on some domestic markets. For details specific to each country, please refer to the Market Link Guide.

:22F:	Corporate Action Event Indicator	Optional Subsequence C2 Non-repeatable Transaction Details	Qualifier CAEV

Format: :4!c/[8c]/4!c

Usage: When the transaction relates to a corporate action (that is, :22F::TRAN//CORP), this field contains a code word identifying the event.

:22F:	Repurchase Type Indicator	Optional Subsequence C2 Non-repeatable Transaction Details	Qualifier REPT

Format: :4!c/[8c]/4!c

CBL usage only: When the transaction relates to a triparty repurchase agreement (that is, with :22F::SETR//COLI, COLO, TRPO or TRVO), this field contains one of the following code words:

CADJ	a triparty collateral management substitution
CEDE/REPC	the closing leg of a triparty collateral management transaction
CEDE/REPO	the opening leg of a triparty collateral management transaction
TOPU	a triparty collateral management top-up
WTHD	a triparty collateral management withdrawal

:22F:	Securities Real Time Gross Settlement Indicator	Optional Subsequence C2 Non-repeatable Transaction Details	Qualifier RTGS

Format: :4!c/[8c]/4!c

CBL usage only: For internal and Bridge transactions, this field contains one of the following code words:

NRTG	the transaction was excluded from the optional settlement period
YRTG	the transaction was included in the optional settlement period

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:22F:	Type of Settlement Transaction	Optional Subsequence C2 Non-repeatable Transaction Details	Qualifier SETR

Format: `:4!c/[8c]/4!c`

Usage: The following transaction types are reported:

BSBK	Buy Sell Back relates to buy sell back transaction
BYIY	Buy in
CEDE/SEPD	German Stock Exchange trade with partial delivery
CEDE/EXCO	Eurex collateral activity
CEDE/EXNO	Eurex exercise activity
CEDE/SENO	German Stock Exchange activity
CLAI	Market claim or reverse market claim
COLI	Collateral In - held by collateral receiver
COLO	Collateral Out - held by collateral giver
CONV	Depository receipt conversion
INTT	Cash movement resulting from a change in traded interest pursuant to a coupon rate adjustment.
OWNE	Transfer of securities without matching to a Euroclear account or external account transfer
OWNI	Transfer of securities without matching to another CBL account or internal account transfer
REDM	Investment fund redemption settlement instruction
REPU	Domestic repo
RVPO	Domestic reverse
SBBK	Sell Buy Back relates to sell buy back transaction
SECB	Securities borrowing
SECL	Securities lending
SUBS	Investment fund subscription settlement instruction
SWIF	Redemption leg of an investment fund switch settlement instruction
SWIT	Subscription leg of an investment fund switch settlement instruction
SUBS	Investment fund subscription settlement instruction
TRAD	Settlement of a trade
TRPO	Triparty repurchase agreement (reported to collateral giver)
TRVO	Triparty reverse repurchase agreement (reported to collateral receiver)
TURN	Part of a back-to-back transaction

:22F:	Settlement Transaction Condition	Optional Subsequence C2 Non-repeatable Transaction Details	Qualifier STCO

Format: `:4!c/[8c]/4!c`

Usage: This field contains one of the following code words:

CEDE/IREL	for immediate release transactions
DLWM	for own account transfer transactions.

CBL usage:

INTS	for instructions that were settled by the settlement internaliser/account servicer (for example, custodian) in its own books and not through a securities settlement system (for example, CSD system).
BPSS	for settlement instructions created as a result of a partial successful
REGL/BSSP	buy-in
NOMC	for transactions flagged for opting-out of market claim and transformations.
NPAR	for instructions flagged for no partial settlement.
PART	for instructions flagged for partial settlement
PHYS	for physical domestic transactions

COEX/PARQ for instructions flagged for partial settlement with quantity threshold.

COEX/PARC for instructions flagged for partial settlement with cash threshold.

TRAN for a transaction from a transformation.

:98a:	Expected Settlement Date/Time	Optional Subsequence Non-repeatable Transaction Details	C2	Qualifier EXSE

Format: :98A::4!c//8!n

Field purpose: This field contains the expected date of settlement as forecast by Clearstream.

:98a:	Expected Value Date/Time	Optional Sequence Non-repeatable Settlement Transaction Details	C2	Qualifier EXVA

Format: :98A::4!c//8!n

Field purpose: This field contains the expected value date as forecast by Clearstream.

:98a:	Settlement Date/Time	Optional Subsequence Non-repeatable Transaction Details	C2	Qualifier SETT

Format: :98A::4!c//8!n

Field purpose: This field contains the transaction's requested settlement date.

:70E:	Transaction Details Narrative	Optional Subsequence Non-repeatable Transaction Details	C2	Qualifier TRDE

Format: :4!c//10*35x

Usage: This field may contain additional information about the transaction.

CBL usage: The execution priority of the instruction must be reported with label PRIR.

CBF usage: This field may contain the following code words, as appropriate:

- DFP Delivery Free of Payment
- DVP Delivery versus Payment
- RFP Receipt free of Payment
- RVP Receipt versus Payment

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C2a - Settlement Parties - optional, repeatable - SETPRTY

:95a:	Parties	Optional Subsequence Repeatable Settlement Parties	C2a	Qualifier -

  Format: `:95C::4!c//2!a`   `:95P::4!c//4!a2!a2!c[3!c]`   `:95Q::4!c//4*35x`
          `:95R::4!c/8c/34x`

  Usage: All parties will be reported as received in the original instruction.

:97a:	Safekeeping Account	Optional Subsequence Repeatable Settlement Parties	C2a	Qualifier SAFE

  Format: `:97A::4!c//35x`   `:97B::4!c/[8c]/4!c/35x`

  Usage: All parties' safekeeping accounts will be reported as received in the original instruction.

C3 - Status - optional, repeatable - STAT

:25D:	Status	Optional Subsequence Repeatable Status	C3	Qualifier See description

  Format: `:4!c/[8c]/4!c`

  Qualifiers:

INMH	to report matching statuses on domestic transactions that have been potentially matched with an allegement
IPRC	to report processing statuses
MTCH	to report matching statuses
SETT	to report settlement statuses

  Usage: This field contains the status of the transaction.

      For an explanation of the status codes and associated reason codes reported by Clearstream, see "Appendix A: Status and Reason codes".

C3a - Reason - optional, repeatable - REAS

:24B:	Reason	Optional Subsequence Repeatable Reason	C3a	Qualifier See description

  Format: `:4!c/[8c]/4!c`

  Qualifiers:

CAND	Cancellation reason
NMAT	Unmatched reason
PEND	Pending reason
PENF	Pending/Failing reason
PPRC	Pending Processing reason
REPR	Domestic instruction repair reason received from CBL depository

  Usage: This field contains a reason to further describe the status of the transaction. Where possible, Swift code words are used but, in some cases, more detail is given in field :70D: (Narrative).

      For an explanation of the status codes and associated reason codes reported by Clearstream, see "Appendix A: Status and Reason codes".

:70D:	Narrative	Optional Subsequence Repeatable Reason	C3a	Qualifier REAS

Format: `:4!c//6*35x`

Usage: This field may contain additional information about the reason.

For internal and bridge transactions that have been potentially matched, this field contains the following:

- 1st line: Value in the unmatched field on the counterparty's instruction, as follows:

/TRAD/	+ Trade date
/DEAL/	+ Deal price
/SETT/	+ Settlement amount or currency
/SETT/	+ Requested settlement date
/SETT/	+ Settlement quantity
/XS/	+ Common Code
/CEDE/ or /ECLR/	+ Safekeeping account
/REDE/	+ DELI or RECE.

- 2nd line:

     /CREF/   + The counterparty's transaction reference (16x).

For domestic transactions that have been potentially matched with an allegement, this field contains the following:

- 1st line: Value in the unmatched field on the counterparty's instruction, as follows:

/TRAD/	+ Trade date
/DEAL/	+ Deal price
/SETT/	+ Settlement amount or currency
/SETT/	+ Requested settlement date
/SETT/	+ Settlement quantity
/SAFE/	+ Receiving or delivering agent account
/AGNT/	+ Receiving or delivering agent
/BUSE/	+ Buyer or seller
/SAFE/	+ Buyer or seller account.

- 2nd line:

     /ALLG/   + CBL reference of allegement transaction.

For partial settlement, if :22H::STST//TRAN is present, this field contains the following:

     PRQT   Partial Release Quantity

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Example of an MT537 Statement of Pending Transactions report sorted by status

```
:16R: GENL
:28E: 00001/ONLY
:13A::STAT//001
:20C::SEME//000000023B9PP
:23G: NEWM
:98C::STAT//20020422110000
:22F::SFRE//INDA
:22F::CODE//DELT
:22H::STST//STAT
:97A::SAFE//12345
:17B::ACTI//Y
:16S: GENL
:16R: STAT
:25D::MTCH//MACH

:16R: TRAN
:16R: LINK
:13A::LINK//542
:20C::RELA//REF123
:16S: LINK
:16R: LINK
:20C::ASRF//TA15A00
:16S: LINK
:16R: TRANSDET
:94F::SAFE//CUST/SOGEFRPP
:35B: ISIN FR0005059003
/XS/012993579 WAR SOC.GEN.(CALL
BRIDGESTONE/ST.1800) 291102
:36B::PSTA//UNIT/1000,
:22F::TRAN//SETT
:22H::REDE//DELI
:22H::PAYM//FREE
:22F::SETR//TRAD
:22F::RTGS//YRTG
:98A::SETT//20020423
:70E::TRDE//5F
SWIFT
00XLZS0007JICAI
:16R: SETPRTY
:95R::REAG/CEDE/33333
:16S: SETPRTY
:16R: SETPRTY
:95P::PSET//CEDELULL
:16S: SETPRTY
:16S: TRANSDET
:16S: TRAN
:16S: STAT

:16R: STAT
:25D::SETT//PENF
:16R: REAS
:24B::PENF//LACK
:16S: REAS
:16R: TRAN
:16R: LINK
:13A::LINK//543
:20C::RELA//REF456
:16S: LINK
:16R: LINK
:20C::ASRF//0004785
:16S: LINK
:16R: TRANSDET
:94F::SAFE//CUST/CHASUS33
:35B: ISIN XS0095602461
/XS/009560246
UNT ABN AMRO BK NV 260404
:36B::PSTA//UNIT/2468,
:19A::PSTA//USD284645,76
```

Statement Number (:STAT) is incremented on each statement for same account and frequency.
It is the same on each message making up the statement.

Client CBL account

Client's :20C::SEME reference of original MT542

See "Clearstream Banking transaction types" on page 6-2
Input medium
CBL transaction reference

```
:22F::TRAN//SETT
:22H::REDE//DELI
:22H::PAYM//APMT
:22F::SETR//TRAD
:22F::RTGS//YRTG
:98A::SETT//20020404
:70E::TRDE//51
SWIFT
2170345
00X9B4001IQ7CAI
360170
:16R: SETPRTY
:95R::REAG/CEDE/55555
:16S: SETPRTY
:16R: SETPRTY
:95P::PSET//CEDELULL
:16S: SETPRTY
:16S: TRANSDET
:16S: TRAN
:16S: STAT
```

MT537 - Statement of Pending Transactions report

Example of an MT537 Statement of Pending Transactions report sorted by transaction

```
:16R: GENL
:28E: 00001/ONLY
:13A::STAT//001
:20C::SEME//000000023B9PP
:23G: NEWM
:98C::STAT//20020422110000
:22F::SFRE//INDA
:22F::CODE//DELT
:22H::STST//TRAN
:97A::SAFE//12345
:17B::ACTI//Y
:16S: GENL
:16R: TRANS
:16R: LINK
:13A::LINK//542
:20C::RELA//REF123
:16S: LINK
:16R: LINK
:20C::ASRF//TA15A00
:16S: LINK
:16R: TRANSDET
:94F::SAFE//CUST/SOGEFRPP
:35B: ISIN FR0005059003
/XS/012993579 WAR SOC.GEN.(CALL
BRIDGESTONE/ST.1800) 291102
:36B::PSTA//UNIT/1000,
:22F::TRAN//SETT
:22H::REDE//DELI
:22H::PAYM//FREE
:22F::SETR//TRAD
:22F::RTGS//YRTG
:98A::SETT//20020423
:70E::TRDE//5F
SWIFT
00XLZS0007JICAI
:16R: SETPRTY
:95R::REAG/CEDE/33333
:16S: SETPRTY
:16R: SETPRTY
:95P::PSET//CEDELULL
:16S: SETPRTY
:16S: TRANSDET
:16S: TRAN

:16R: STAT
:25D::IPRC//PACK
:16S: STAT
:16R: STAT
:25D::MTCH//MACH
:16S: STAT
:16S: TRANS
:16R: TRANS
:16R: LINK
:13A::LINK//543
:20C::RELA//REF456
:16S: LINK
:16R: LINK
:20C::ASRF//0004785
:16S: LINK
:16R: TRANSDET
:94F::SAFE//CUST/CHASUS33
:35B: ISIN XS0095602461
/XS/009560246
UNT ABN AMRO BK NV 260404
:36B::PSTA//UNIT/2468,
:19A::PSTA//USD284645,76
```

Statement Number (:STAT) is incremented on each statement for same account and frequency.
It is the same on each message making up the statement.

Client account

Client's :20C::SEME reference of original MT542

Transaction reference

See "Clearstream Banking transaction types" on page 6-2
Input medium
Transaction reference

```
:22F::TRAN//SETT
:22H::REDE//DELI
:22H::PAYM//APMT
:22F::SETR//TRAD
:22F::RTGS//YRTG
:98A::SETT//20020404
:70E::TRDE//51
SWIFT
2170345
00X9B4001IQ7CAI
360170
:16R: SETPRTY
:95R::REAG/CEDE/55555
:16S: SETPRTY
:16R: SETPRTY
:95P::PSET//CEDELULL
:16S: SETPRTY
:16S: TRANSDET
:16R: STAT
:25D::SETT//PENF
:16R: REAS
:24B::PENF//LACK
:16S: REAS
:16S: STAT
:16R: STAT
:25D::MTCH//MACH
:16S: STAT
:16S: TRANS
```

Securities statements

MT537 - Statement of Cash Penalties report

Statement of Cash Penalties reports are available via MT537. Cash penalties are calculated and applied for each settlement instruction that fails to settle on its requested settlement date, including settlement instructions that have been put on hold. The Statement of Cash Penalties report which includes cash penalties and calculation details is commonly referred to as "Daily". The Statement of Cash Penalties report which includes the net amount of cash penalties to be paid and/or received is commonly referred to as "Monthly".

Note: For multiple market links, CBL relies on local CSD and depositories to calculate, apply and report cash penalties. The report sent by depositories to CBL may slightly differ from the report that CBL would send, in terms of scope of information provided and fields format. CBL will report these cash penalties to clients, as reported by the depositories to CBL.

Availability and timing

The MT537 Statement of Cash Penalties report is available in the following frequencies:

- Daily: Multiple times intraday from 08:30 until 18:00 in Delta form only;
- Monthly: Real-time, in Delta form only.

Report content

The Swift message as sent is restricted to the maximum input message length, several messages may be needed to accommodate all the information.

The number of cash penalties contained in one message is limited only by the number of characters allowed in a Swift message. If one message is not sufficient to include all cash penalties related to an account, the report consists of two or more messages.

Report structure

This message is divided into two sequences: A and D.

Sequence A   Sequence A contains report header information:
- The Clearstream Banking report reference;
- The account number that is the subject of the report;
- The date of the report.

Sequence D   Sequence D is a repeatable sequence, that contains cash penalties information:
- Daily
    - The amount and currency of the cash penalties;
    - The calculation details of the cash penalties;
    - The related settlement instruction reference and details.
- Monthly
    - The net amount of cash penalties to be paid or received;

- The requested settlement date of the collecting/distributing PFOD;
- The amount and currency of active cash penalties;

No cash penalties to report

If there are no cash penalties to report:

- Daily: One MT537 message is provided containing only Sequence A,
- Monthly: No MT537 message is provided.

MT537 - Overview

The following table lists the fields in a Statement of Cash Penalties report via MT537:

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
A Mandatory Sequence - General Information					
	:16R:	Start of Block	GENL		
	:28E:	Page Number/Continuation Indicator	5n/4!c	-	6–537–PEN–5
	:13A:	Statement Number	:4!c//3!c	STAT	6–537–PEN–5
	:20C:	Sender's Message Reference	:4!c//16x	SEME	6–537–PEN–5
	:23G:	Function of the Message	:4!c[/4!c]	PENA	6–537–PEN–5
	:98C:	Preparation Date/Time	:4!c//8!n6!n	PREP	6–537–PEN–5
	:98A:	Statement Date	:4!c//8!n	STAT	6–537–PEN–6
	:22F:	Statement Frequency Indicator	:4!c/[8c]/4!c	SFRE	6–537–PEN–6
	:22F:	Complete/Updates Indicator	:4!c/[8c]/4!c	CODE	6–537–PEN–6
	:22H:	Statement Structure Type Indicator	:4!c//4!c	STST	6–537–PEN–6
	:97A:	Safekeeping Account	:4!c//35x	SAFE	6–537–PEN–6
	:17B:	Activity Flag	:4!c//1!a	ACTI	6–537–PEN–7
	:16S:	End of Block	GENL		
End of Sequence A - General Information					
D Optional Repeatable Sequence - Penalties					
	:16R:	Start of Block	PENA		
	:69A:	Statement Period	:4!c//8!n/8!n	STAT	6–537–PEN–7
	:22F:	Penalty List Type Indicator	:4!c/[8c]/4!c	CODE	6–537–PEN–7
	:95P:	Account Servicer/Depository	:4!c//4!a2!a2!c[3!c]	ASDP	6–537–PEN–7
** D1 Optional Repeatable Subsequence - Penalties per Currency for a Party**					
	:16R:	Start of Block	PENACUR		
	:11A:	Currency of Penalties	:4!c//3!a	PECU	6–537–PEN–8
	:98A:	Penalty Detection Date	:4!c//8!n	DACO	6–537–PEN–8
	:98A:	Payment Date	:4!c//8!n	PAYD	6–537–PEN–8
	:97A:	Cash Account	:4!c//35x	CASH	6–537–PEN–8
	:20C:	Cash Penalty Reference	:4!c//16x	CPRF	6–537–PEN–8
	:95a:	Related Party	Option P or R	REPA	6–537–PEN–9
	:95P:	Counterparty's Account Servicer/Depository	:4!c//4!a2!a2!c[3!c]	CASD	6–537–PEN–9
	:95Q:	Depository of the CSD	:4!c//4*35x	DCSD	6–537–PEN–9
	:22F:	Party Capacity Indicator	:4!c/[8c]/4!c	TRCA	6–537–PEN–9
	:19A:	Global Net Amount	:4!c//[N]3!a15d	GBNT	6–537–PEN–9
** D1a Optional Repeatable Subsequence - Penalties per Counterparty**					
	:16R:	Start of Block	PENACOUNT		
	:95a:	Related Party	Option P or R	REPA	6–537–PEN–10
	:22F:	Party Capacity Indicator	:4!c/[8c]/4!c	TRCA	6–537–PEN–10
	:19A:	Bilateral Net Amount	:4!c//[N]3!a15d	AGNT	6–537–PEN–10

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
D1a1 Optional Repeatable Subsequence – Penalty Details					
	:16R:	Start of Block	PENDET		
	:20C:	Penalty Common Reference	:4!c//16x	PCOM	6–537–PEN–11
	:20C:	Previous Penalty Common Reference	:4!c//16x	PPCM	6–537–PEN–11
	:20C:	Previous Penalty Reference	:4!c//16x	PPRF	6–537–PEN–11
	:20C:	Penalty Reference	:4!c//16x	PREF	6–537–PEN–11
	:22H:	Penalty Type	:4!c//4!c	PNTP	6–537–PEN–11
	:22H:	Calculation Method	:4!c//4!c	CALM	6–537–PEN–12
	:17B:	Amount Considered For Aggregation Flag	:4!c//1!a	CMPU	6–537–PEN–12
	:17B:	Continuation Flag	Option B	CNTI	6–537–PEN–12
	:25D:	Penalty Status	:4!c/[8c]/4!c	PNST	6–537–PEN–13
	:24B:	Reason Code	:4!c/[8c]/4!c		6–537–PEN–13
	:70D:	Reason Narrative	:4!c//6*35x	REAS	6–537–PEN–14
	:19A:	Amount Computed	:4!c//[N]3!a15d	AMCO	6–537–PEN–14
	:99A:	Number Days	:4!c//[N]3!n	DAAC	6–537–PEN–14
D1a1A Optional Repeatable Subsequence – Calculation Details					
	:16R:	Start of Block	CALDET		
	:98A:	Penalty Date	:4!c//8!n	PEDA	6–537–PEN–14
	:17B:	Missing Reference Data	:4!c//1!a	MRED	6–537–PEN–15
D1a1A1 Optional Subsequence – Financial Instrument Attributes					
	:16R:	Start of Block	FIA		
	:35B:	Identification of the Financial Instrument	[ISIN1!e12!c]		6–537–PEN–15
	:12A:	Classification Type	:4!c/[8c]/30x	CLAS	6–537–PEN–15
	:17B:	Liquid	:4!c//1!a	LIQU	6–537–PEN–15
	:17B:	SME Growth Market	:4!c//1!a	SMEM	6–537–PEN–16
	:94B:	Place of Trade	:4!c/[8c]/4!c[/30x]	TRAD	6–537–PEN–16
	:92A:	Rate	:4!c//[N]15d		6–537–PEN–16
	:16S:	End of Block	FIA		
End of Subsequence D1a1A1 - Financial Instrument Attributes					
	:92A:	Penalty Discount Rate	:4!c//[N]15d	PDRA	6–537–PEN–17
	:19A:	Amount	:4!c//[N]3!a15d		6–537–PEN–17
	:16S:	End of Block	CALDET		
End of Subsequence D1a1A – Calculation Details					
D1a1B Optional Subsequence – Related Transaction					
	:16R:	Start of Block	RELTRAN		
	:20C:	Account Owner Reference	:4!c//16x	ACOW	6–537–PEN–17
	:20C:	Account Servicer Reference	:4!c//16x	ASRF	6–537–PEN–17
	:20C:	Common Reference	:4!c//16x	COMM	6–537–PEN–17
	:20C:	Corporate Action Reference	:4!c//16x	CORP	6–537–PEN–18
	:20C:	Market Infrastructure Transaction Identification	:4!c//16x	MITI	6–537–PEN–18
	:20C:	Processor Transaction Identification	:4!c//16x	PCTI	6–537–PEN–18
	:20C:	Related Reference	:4!c//16x	RELA	6–537–PEN–18
D1a1B1 Optional Subsequence – Transaction Details					
	:16R:	Start of Block	TRAN		
	:22H:	Receive/Deliver Indicator	:4!c//4!c	REDE	6–537–PEN–18
	:22H:	Payment Indicator	:4!c//4!c	PAYM	6–537–PEN–19
	:22F:	Type of Settlement Transaction Indicator	:4!c/[8c]/4!c	SETR	6–537–PEN–19
	:22F:	Transaction Indicator	:4!c/[8c]/4!c	TRAN	6–537–PEN–19
	:98C:	Acknowledged Status Timestamp	:4!c//8!n6!n	ASTS	6–537–PEN–19
	:98C:	Matched Status Timestamp	:4!c//8!n6!n	MTCH	6–537–PEN–19
	:98A:	Settlement Date	:4!c//8!n	SETT	6–537–PEN–19
	:98A:	Trade Date	:4!c//8!n	TRAD	6–537–PEN–20

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
	:97A:	Safekeeping Account	:4!c//35x	SAFE	6–537–PEN–20
	:97A:	Cash Account	:4!c//35x	CASH	6–537–PEN–20
	:95a:	Account Owner	Option P or R	ACOW	6–537–PEN–20
	:36B:	Posting Quantity	:4!c//4!c/15d	PSTA	6–537–PEN–20
	:19A:	Posting Amount	:4!c//[N]3!a15d	PSTA	6–537–PEN–20
D1a1B1a Optional Repeatable Subsequence - Status					
	:16R:	Start of Block	STAT		
	:25D:	Settlement Status	:4!c/[8c]/4!c	SETT	6–537–PEN–21
D1a1B1a1 Optional Repeatable Subsequence - Reason					
	:16R:	Start of Block	REAS		
	:24B:	Pending/Failing Reason	:4!c/[8c]/4!c	PENF	6–537–PEN–21
	:16S:	End of Block	REAS		
End of Subsequence D1a1B1a1 - Reason					
	:16S:	End of Block	STAT		
End of Subsequence D1a1B1a - Status					
	:16S:	End of Block	TRAN		
End of Subsequence D1a1B1 - Transaction Details					
	:16S:	End of Block	RELTRAN		
End of Subsequence D1a1B - Related Transaction					
	:16S:	End of Block	PENDET		
End of Subsequence D1a1 - Penalty Details					
	:16S:	End of Block	PENACOUNT		
End of Subsequence D1a - Penalties per Counterparty					
	:16S:	End of Block	PENACUR		
End of Subsequence D1 - Penalties per Currency for a Party					
	:16S:	End of Block	PENA		
End of Sequence D - Penalties					

MT537 - Field specifications

MT537 contains data fields for a Statement of Pending Transactions report as described below.

A - General Information - mandatory, non-repeatable - GENL

:28E:	Page Number/Continuation Indicator	Mandatory Sequence A Non-repeatable General Information	Qualifier -

Format: 5n/4!c

Usage: This field contains the page number up to five digits and indicates either that the statement is to continue or this is the last page of the statement. The following indicators are available:

Indicators:
LAST   this is the last page of a statement with more than one page.
MORE   this is an intermediate page of a statement with additional pages.
ONLY   this is the only page of the statement.

:13A:	Statement Number	Mandatory Sequence A Non-repeatable General Information	Qualifier STAT

Format: :4!c//3!c

Usage: This field contains the sequential number of the statement. The statement number loops through one to 999, incrementing for each statement for the same account and frequency. If the statement has multiple pages, the Statement Number remains the same through all the pages.

:20C:	Sender's Message Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier SEME

Format: :4!c//16x

Usage: This field contains the reference assigned by Clearstream to the statement.

:23G:	Function of the Message	Mandatory Sequence A Non-repeatable General Information	Qualifier -

Format: :4!c[/4!c]

Usage: This field identifies the function of the message. This field will always contain the function "PENA", indicating that the statement contains settlement penalties.

:98C:	Preparation Date/Time	Mandatory Sequence A Non-repeatable General Information	Qualifier PREP

Format: :4!c//8!n6!n

Usage: This field indicates the date and time at which the statement was prepared.

:98A:	Statement Date	Mandatory Sequence A Non-repeatable General Information	Qualifier STAT

Format: `:4!c//8!n`

Usage: This field indicates the date at which the statement is based, meaning reflecting the situation at that date.

:22F:	Statement Frequency Indicator	Mandatory Sequence A Non-repeatable General Information	Qualifier CODE

Format: `:4!c/[8c]/4!c`

Usage: This field specifies the frequency of the statement. The following frequencies are available:

DAIL   this code indicates the statement includes new or amended cash penalties with details on the calculation and financial instrument attributes.

MNTH   this code indicates the statement only includes the latest status of active cash penalties calculated and applied to the previous calendar month and the net amount of cash penalties to be paid or received for such month.

:22F:	Complete/Updates Indicator	Mandatory Sequence A Non-repeatable General Information	Qualifier SFRE

Format: `:4!c/[8c]/4!c`

Usage: This field indicates that the statement contains changes only, meaning details that have not yet been reported. Only the indicator "DELT" will be used, meaning complete report format is not available for statement on cash penalties.

:22H:	Statement Structure Type Indicator	Mandatory Sequence A Non-repeatable General Information	Qualifier STST

Format: `4!c//4!c`

Usage: Only the indicator PENA will be used and indicates the statement contains penalties (Sequence D is to be used).

:97A:	Safekeeping Account	Mandatory Subsequence A Non-repeatable General Information	Qualifier SAFE

Format: `:4!c//35x`

CBL/LuxCSD usage: This field contains the client's five-digit (securities) account number.

CBF usage: This field contains the client's four-digit main (securities) account number.

:17B:	Activity Flag	Mandatory Subsequence Non-repeatable General Information	A	Qualifier ACTI

Format: :4!c//1!a

Usage: This field indicates whether cash penalties are reported or not in the statement. This information is only provided if the Statement Frequency Indicator is "DAIL". If the Statement Frequency Indicator is "MNTH" and the statement would not include any cash penalty, then no statement will be sent.

The following codes are available:

N	the statement does not include any cash penalty.
Y	the statement includes at least one cash penalty.

D - Penalties - Optional Repeatable Sequence

:69A:	Statement Period	Optional Sequence Repeatable Penalties	D	Qualifier STAT

Format: :4!c//8!n/8!n

Usage: This field contains the status of the transaction.

This field indicates the period on which the statement is reporting, meaning that it specifies the first and last day of the month to which the statement applies. This information is only provided for Statement Frequency Indicator "MNTH".

:22F:	Penalty List Type Indicator	Optional Sequence Repeatable Penalties	D	Qualifier CODE

Format: :4!c//4!c

Usage: This field specifies the type of information held in the report: New penalties, only amendments or both new and amended penalties. The following codes are available:

CURR	this code indicates that the statement includes newly computed cash penalties and/or updates to cash penalties. This code is only used with Statement Frequency Indicator "MNTH".
FWAM	This code indicates that the statement only includes updates, meaning amended, removed and/or re-included cash penalties. This code is only used with Statement Frequency Indicator "DAIL".
FWIS	This code indicates that the statement only includes new cash penalties. This code is only used with Statement Frequency Indicator "DAIL".

:95P:	Account Servicer/Depository	Optional Sequence Repeatable Penalties	D	Qualifier ASDP

Format: :4!c///4!a2!a2!c[3!c]

Usage: This field indicates the Clearstream entity servicing the safekeeping account.

D1 - Optional Repeatable Subsequence - Penalties per Currency for a Party

:11A:	**Currency of Penalties**	Optional Subsequence Repeatable Penalties	D1	Qualifier PECU

Format: `:4!c//3!a`

Usage: This field specifies the currency in which the penalties are expressed and reported.

:98A:	**Penalty Detection Date**	Optional Subsequence Repeatable Penalties	D1	Qualifier DACO

Format: `:4!c//8!n`

Usage: This field will only be provided if the Statement Frequency Indicator is "DAIL" and indicates the date for which the reported cash penalties was computed. The Penalty Detection Date will be the date on which the instruction matched for Late Matching Fail Penalties (LMFP). The Penalty Detection Date will be the date on which the instruction failed to settle for Settlement Fail Penalties (SEFP). The Penalty Detection Date is not updated upon re-calculation of the penalty.

:98A:	**Payment Date**	Optional Subsequence Repeatable Penalties	D1	Qualifier PAYD

Format: `:4!c//8!n`

Usage: This field will only be provided if the Statement Frequency Indicator is "MNTH" and indicates the payment date of the net amount of cash penalties, meaning the intended settlement date of the PFOD collecting/distributing the net amount of cash penalties.

:97A:	**Cash Account**	Optional Subsequence Repeatable Penalties	D1	Qualifier CASH

Format: `:4!c//35x`

Usage: This field will only be provided if the Statement Frequency Indicator is "MNTH" and indicates the account on which the net amount of cash penalties will be debited/credited.

:20C:	**Cash Penalty Reference**	Optional Subsequence Repeatable Penalties	D1	Qualifier CPRF

Format: `:4!c//16x`

Usage: This field provides the cash reference of the penalty payment. Applicable to monthly report only.

:95a:	Related Party	Optional Subsequence	D1	Qualifier
		Repeatable		REPA
		Penalties		

Format: `:95P::4!c//4!a2!a2!c[3!c]  :95R::4!c/[8c]/34x`

CBL usage: This field identifies the client imposed/credited with the penalties reported. The client is identified by their five-digit account number. Data Source Scheme "CEDE" will always be used.

CBF/LuxCSD usage: This field identifies the client imposed/credited with the penalties reported. The client is identified by their T2S party BIC.

:95P:	Counterparty's Account Servicer/Depository	Optional Subsequence	D1	Qualifier
		Repeatable		CASD
		Penalties		

Format: `:4!c//4!a2!a2!c[3!c]`

Usage: This field identifies the entity/CSD that services the account of the counterparty to the client.

:95Q:	Depository of the CSD	Optional Subsequence	D1	Qualifier
		Repeatable		DCSD
		Penalties		

Format: `:4!c//4*35x`

CBL usage: This field indicates the depository that is used by CBL to access a specific counterparty's CSD.

:22F:	Party Capacity Indicator	Optional Subsequence	D1	Qualifier
		Repeatable		TRCA
		Penalties		

Format: `:4!c//4!c`

Usage:
CCPA   this code indicates that the client is considered as a CCP

CSDP   this code indicates that the client is neither considered as a CSD, nor as a CCP, but is a legal entity considered as a standard participant.

NCSD   this code indicates the client is considered as an Investor-CSD.

:19A:	Global Net Amount	Optional Subsequence	D1	Qualifier
		Repeatable		GBNT
		Penalties		

Format: `:4!c//[N]3!a15d`

Usage: This field indicates the sum of all cash penalties in the currency that this party is entitled to receive, minus the sum of all cash penalties in the currency that is imposed to the party. A positive amount indicates that the party will be credited and a negative amount indicates that the amount will be debited. If the Statement Frequency Indicator is "DAIL", then this field is for information purposes only and shall not result in debit or credit.

D1a - Optional Repeatable Subsequence - Penalties per Counterparty

:95a:	Related Party	Optional Subsequence D1a Repeatable Penalties per Counterparty	Qualifier REPA

Format: `:95P::4!c//4!a2!a2!c[3!c]  :95R::4!c/[8c]/34x`

CBL/CBF usage: This field identifies the counterparty to the client against which the reported cash penalties are applicable.

:22F:	Party Capacity Indicator	Optional Subsequence D1a Repeatable Penalties per Counterparty	Qualifier TRCA

Format: `:4!c//4!c`

Usage: This field contains the common reference as received in the original instruction.

This field specifies the role of the counterparty to the client in the transaction. The following codes are available:

CCPA this code indicates that the counterparty is considered as a CCP.

CSDP this code indicates that the counterparty is neither considered as a CSD, nor as a CCP, but is a legal entity considered as a standard participant.

EXTE this code indicates that the counterparty is neither considered as a CSD, nor as a CCP, and its party type is an external CSD in T2S.

ICSD this code indicates that the counterparty is considered as an ICSD. This is used to differentiate between the ICSD as account servicer/depository and the ICSD as participant and is mainly relevant in cross-CSD settlement.

NAPI this code indicates the counterparty is neither considered as a CSD, nor as a a CCP, but is a natural person that is considered as a standard participant.

NCSD this code indicates that the counterparty is considered as a CSD. This is used to differentiate between the CSD as account servicer/depositary and the CSD as participant.

:19A:	Bilateral Net Amount	Optional Subsequence D1a Repeatable Penalties per Counterparty	Qualifier AGNT

Format: `:4!c//[N]3!a15`

Usage: This field indicates the sum of all cash penalties in the currency that the client is entitled to receive from the identified counterparty, minus the sum of all cash penalties in the currency that are imposed to the client and to be paid to the same counterparty.

D1a1 - Penalty Details - Optional Repeatable Subsequence

:20C:	**Penalty Common Reference**	Optional Subsequence	D1a1	Qualifier
		Repeatable		PCOM
		Penalty Details		

Format: `:4!c//16x`

Usage: This field indicates the reference assigned to the penalty and that is common for both the client and their relevant counterparty.

:20C:	**Previous Penalty Common Reference**	Optional Subsequence	D1a1	Qualifier
		Repeatable		PPCM
		Penalty Details		

Format: `:4!c//16x`

Usage: This field is only available if the cash penalty was created from a re-allocation. It indicates the Penalty Common Reference of the penalty that is re-allocated, meaning the penalty that existed previously but was removed when the re-allocated penalty was created.

:20C:	**Previous Penalty Reference**	Optional Subsequence	D1a1	Qualifier
		Repeatable		PPRF
		Penalty Details		

Format: `:4!c//16x`

Usage: This field is only available if the cash penalty was created from a re-allocation. It indicates the Penalty Reference of the penalty that is re-allocated, meaning the penalty that existed previously but was removed when the re-allocated penalty was created.

:20C:	**Penalty Reference**	Optional Subsequence	D1a1	Qualifier
		Repeatable		PREF
		Penalty Details		

Format: `:4!c//16x`

Usage: This field indicates the unique reference assigned to the cash penalty applied to the client.

:22H:	**Penalty Type**	Optional Subsequence	D1a1	Qualifier
		Repeatable		PNTP
		Penalty Details		

Format: `:4!c//4!c`

Usage: This field indicates the type of cash penalty. The following codes are available:

LMFP   this code indicates that the cash penalty is applied because the settlement instructions have matched after the intended settlement date. The cash penalty applies from the intended settlement date until the matching date and is charged to the participant who was last to enter or modify the relevant settlement instruction.

SEFP   this code indicates that the cash penalty is applied to a matched settlement instruction because it failed to settle on the intended settlement date.

:22H:	Calculation Method	Optional Subsequence D1a1 Repeatable Penalty Details	Qualifier CALM

Format: :4!c//4!c

Usage: This field indicates the calculation rule used to compute the cash penalty. The following codes are available:

BOTH — this code indicates that the cash penalty is the sum of the penalty based on the quantity of securities failed to be delivered and penalty rate of the ISIN as well as the penalty based on the amount of cash failed to be delivered and the discount rate of the currency.

CASH — this code indicates that the cash penalty is based on the amount of cash failed to be delivered and the penalty rate is the discount rate of the relevant currency.

MIXE — this code indicates that the cash penalty is based on the quantity of securities failed to be delivered and the penalty rate is the discount rate of the relevant currency.

SECU — this code indicates that the cash penalty is based on the quantity of securities failed to be delivered and penalty rate of the ISIN.

:17B:	Amount Considered For Aggregation Flag	Optional Subsequence D1a1 Repeatable Penalty Details	Qualifier CMPU

Format: :4!c//1!a

Usage: This field indicates whether the penalty amount calculated for the reported penalty will be added or not to the aggregated amounts at global level. The following codes are available:

N — the penalty amount is not aggregated at global level.

Y — the penalty amount is aggregated at global level.

:17B:	Continuation Flag	Optional Subsequence D1a1 Repeatable Penalty Details	Qualifier CNTI

Format: :4!c//1!a

Usage: This field indicates whether or not the penalty is a continuation of the one of the previous page. The following code is used:

Y — the penalty amount is a continuation from the previous page.

:25D:	Penalty Status	Optional Subsequence Repeatable Penalty Details	D1a1	Qualifier PNST

Format: :4!c/[8c]/4!c

Usage: This field indicates the status of the reported cash penalty. If the Statement Frequency Indicator is "MNTH", then this field will not be available. The following codes are available:

ACTV	the reported cash penalty is active.
NCOM	the reported cash penalty could not be calculated (for example, if there is missing reference data).
REMO	the reported cash penalty is inactive.

:24B:	Reason Code	Optional Subsequence Repeatable Penalty Details	D1a1	Qualifier

Format: :4!c/[8c]/4!c

Usage: This field indicates the reason for the penalty status. If the Statement Frequency Indicator is "MNTH", then this field will not be available. The following qualifiers and codes are available:

ACTV//NEWP	indicates that the cash penalty is new.
ACTV//RALO	indicates that the Late Matching Fail Penalty (LMFP) is re- allocated from the instructing party to the delivering/receiving party.
ACTV//SWIC	indicates that the cash penalty is switched between the failing and non-failing party.
ACTV//UPDT	indicates that the cash penalty has been updated due to a change in the reference data or re-inclusion of a previously removed cash penalty.
ACTV//OTHR	see narrative.
REMO//CORP	indicates that the cash penalty is inactive as the security does no longer exist due to a specific corporate action.
REMO//INSO	indicates that the cash penalty is inactive because insolvency proceedings are opened against the failing participant.
REMO//RALO	indicates that the Late Matching Fail Penalty (LMFP) is inactive because it has been re-allocated from the Instructing party to the delivering/receiving party.
REMO//SEMP	indicates that the cash penalty is inactive because settlement occurs on multiple platforms, whereas one of the platforms was closed.
REMO//SESU	indicates that the cash penalty is inactive because the ISIN was suspended from settlement due to a reconciliation issue.
REMO//SUSP	indicates that the cash penalty is inactive because the ISIN was suspended from trading.
REMO//TEIM	indicates that the cash penalty is inactive because there were technical impossibilities at CSD level that prevented settlement, such as failure of the infrastructure components, a cyber attack or network problems.
REMO//OTHR	see narrative.

:70D:	Reason Narrative	Optional Subsequence Repeatable Penalty Details	D1a1	Qualifier REAS

Format: :4!c//6*35x

Usage: This field provides additional reason information. If the Statement Frequency Indicator is "MNTH", then this field will not be available.

:19A:	Amount Computed	Optional Subsequence Repeatable Penalty Details	D1a1	Qualifier AMCO

Format: :4!c//[N]3!a15d

Usage: This field indicates the amount of the penalty calculated based on the instruction characteristics, the reason for the fail and relevant calculation method. For a Late Matching Fail Penalty (LMFP) over several business days, this amount is the sum of the amounts calculated for each applicable business day. A positive amount indicates that the client is entitled to receive the penalty whereas a negative amount indicates that the penalty is to be paid to the counterparty.

:99A:	Number Days	Optional Subsequence Repeatable Penalty Details	D1a1	Qualifier DAAC

Format: :4!c//[N]3!n

CBL usage: This field indicates the number of business days on which the cash penalty is applied. For Late Matching Fail Penalty (LMFP) it indicates the number of business days from the ISD until the Matching date, including such date if matched after the relevant cut-off or excluding such date if matched before the relevant cut-off. For Settlement Fail Penalty (SEFP), the value is always one.

D1a1A - Calculation Details - Optional Repeatable Subsequence

Note: If the Statement Frequency Indicator is "MNTH", then this sequence will not be available.

:98A:	Penalty Date	Optional Subsequence Repeatable Calculation Details	D1a1A	Qualifier PEDA

Format: :4!c//8!n

Field purpose: For partial settlement transactions, this field contains the quantity of securities remaining to be settled.

This field indicates the business day on which the calculation details apply. For Late Matching Fail Penalty (LMFP), there will be as many penalty dates as business days where a transaction fails to settle due to the late matching. The penalty date will be in the past compared to the Penalty Detection Date. For Settlement Fail Penalty (SEFP) there is only one Penalty Date and it equals the Penalty Detection Date. The Penalty Date is not updated upon re-calculation of a cash penalty.

:17B:	Missing Reference Data	Optional Subsequence D1a1A Repeatable Calculation Details	Qualifier MRED

Format: `:4!c//1!a`

Usage: This field informs whether the amount for the relevant Penalty Date could be calculated or not.due to missing reference data. The following codes are available:

N   there is no missing reference data, meaning that the amount of cash penalty for the relevant Penalty Date has been calculated as per standard process.

Y   there is at least one reference data missing, meaning that the amount of cash penalty for the relevant Penalty Date could not have been calculated.

D1a1A1 - Financial Instrument Attributes - Optional Subsequence

Note: If the Statement Frequency Indicator is "MNTH", then this sequence will not be available.

:35B:	Identification of the Financial Instrument	Optional Subsequence D1a1A1 Non-Repeatable Financial Instrument Attributes	Qualifier -

Format: `[ISIN1!e12!c]`

Usage: This field identifies the underlying financial instrument.

:12A:	Classification Type	Optional Subsequence D1a1A1 Non-Repeatable Financial Instrument Attributes	Qualifier CLAS

Format: `:4!c/[8c]/30x`

Usage: This field indicates the classification type of the underlying financial instrument. By default, the field will provide the security type of the underlying financial instrument as defined in the CSDR regulation. De facto, the Data Source Scheme "REGL" will be used.

:17B:	Liquid	Optional Subsequence D1a1A1 Non-Repeatable Financial Instrument Attributes	Qualifier LIQU

Format: `:4!c//1!a`

Usage: This field indicates whether the underlying financial instrument is considered a liquid financial instrument. This field will only be available if the underlying financial instrument is an equity. The following codes are available:

N   this code indicates the underlying financial instrument is not considered a liquid instrument.

Y   this code indicates the underlying financial instrument is considered a liquid instrument.

:17B:	SME Growth Market	Optional Subsequence Non-Repeatable Status	D1a1A1	Qualifier SMEM

Format: `:4!c//1!a`

Usage: This field indicates whether the underlying financial instrument is considered traded in a SME Growth Market. This field will only be available if the underlying financial instrument is not a sovereign debt instrument. The following codes are available:

     N   this code indicates that the underlying financial instrument is not considered traded on a SME Growth Market.

     Y   this code indicates that the underlying financial instrument is considered traded on a SME Growth Market.

:94B:	Place of Trade	Optional Subsequence Non-Repeatable Status	D1a1A1	Qualifier TRAD

Format: `:4!c/[8c]/4!c[/30x]`

Usage: This field indicates the place at which the order was traded or not by the account owner. This field will only be available if the underlying financial instrument is considered traded on a SME Growth Market. De facto, the Data Source Scheme "EXCH" will always be available.

:92A:	Rate	Optional Subsequence Non-Repeatable Status	D1a1A1	Qualifier -

Format: `:4!c//[N]15d`

Usage: This field indicates the Security Penalty Rate, as well as the value of such rate, which has been applied to calculate the amount of the cash penalty. This field will only be provided if the calculation method is "SECU" or "BOTH" The following qualifiers are available:

     CBON   the Security Penalty Rate for corporate bonds not traded on a SME Growth Market is applied.

     GBON   the Security Penalty Rate for non-debt instruments traded on a SME Growth Market is applied.

     GOMB   the Security Penalty Rate for government or municipal bonds is applied.

     ILSH   the Security Penalty Rate for illiquid shares not traded on a SME Growth Market is applied.

     LISH   the Security Penalty Rate for liquid shares not traded on a SME Growth Market is applied.

     NBON   the Security Penalty Rate for debt instruments traded on a SME Growth Market is applied.

     OTHR   the Security Penalty Rate for other financial instruments is applied.

		Optional Subsequence	D1a1A	Qualifier
:92A:	**Penalty Discount Rate**	Non-Repeatable Calculation Details (resumed after D1a1A1)		PDRA

Format: `:4!c//[N]15d`

Usage: This field indicates the Cash Discount Penalty Rate that is used to calculate the amount of the cash penalty depending on the relevant settlement currency. This field will only be available if the calculation method is not "SECU".

		Optional Subsequence	D1a1A	Qualifier
:19A:	**Amount**	Non-Repeatable Calculation Details		-

Format: `:4!c//[N]3!a15d`

Usage: This field indicates the amount of the cash penalty calculated for the relevant Penalty Date. The following qualifiers are available:

SECU   this qualifier indicates that the amount of the cash penalty is based on the quantity of securities failed to be delivered and the penalty rate. A positive amount indicates that the client is entitled to receive the penalty whereas a negative amount indicates that the penalty is to be paid to the counterparty. This field will only be used if the Calculation Method is not "CASH".

CASH   this qualifier indicates the amount of the cash penalty.

D1a1B - Related Transaction - Optional Subsequence

		Optional Subsequence	D1a1B	Qualifier
:20C:	**Account Owner Reference**	Non-Repeatable Related Transaction		ACOW

Format: `:4!c//16x`

Usage: This field contains the reference assigned by the client to the settlement instruction linked to the reported cash penalty. If the instruction reference was not assigned by the client, then this field will contain either the Deal Reference, or the Triparty Agent's Collateral Instruction Reference, whichever is the most relevant.

		Optional Subsequence	D1a1B	Qualifier
:20C:	**Account Servicer Reference**	Non-Repeatable Related Transaction		ASRF

Format: `:4!c//16x`

Usage: This field contains the reference assigned by Clearstream to the settlement instruction linked to the reported cash penalty.

		Optional Subsequence	D1a1B	Qualifier
:20C:	**Common Reference**	Non-Repeatable Related Transaction		COMM

Format: `:4!c//16x`

Usage: This field contains the Common Trade Reference assigned by the Instructing Party. If no Common Trade Reference has been provided in the initial settlement instruction, then this field will not be reported.

:20C:	Corporate Action Reference	Optional Subsequence D1a1B Non-Repeatable Related Transaction	Qualifier CORP

Format: `:4!c//16x`

Usage: This field contains the corporate action event reference from which the penalised instruction originated.

:20C:	Market Infrastructure Transaction Identification	Optional Subsequence D1a1B Non-Repeatable Related Transaction	Qualifier MITI

Format: `:4!c//16x`

Usage: This field contains the reference assigned by the market infrastructure (for example, T2S) to the settlement instruction linked to the reported cash penalty.

:20C:	Processor Transaction Identification	Optional Subsequence D1a1B Non-Repeatable Related Transaction	Qualifier PCTI

Format: `:4!c//16x`

Usage: Additional identification of the transaction, assigned by the system in some scenarios (for example, already matched instructions). If no Processor Transaction Identification is available, then the field is not reported.

:20C:	Related Reference	Optional Subsequence D1a1B Non-Repeatable Related Transaction	Qualifier RELA

Format: `:4!c//16x`

Usage: This field contains the client's instruction reference of the underlying instruction, for which a corporate action event is triggered.

D1a1B1 - Transaction Details - Optional Subsequence

Note: If the Statement Frequency Indicator is "MNTH", then this sequence will not be available.

:22H:	Receive/Deliver Indicator	Optional Subsequence D1a1B1 Non-Repeatable Transaction Details	Qualifier REDE

Format: `:4!c//4!c`

Usage:

DELI   this code indicates that the instruction is a delivery of financial instruments, meaning the financial instruments are debited from the safekeeping account.

RECE   this code indicates that the instruction is a receipt of financial instruments, meaning the financial instruments are credited from the safekeeping account.

:22H:	Payment Indicator	Optional Subsequence D1a1B1 Non-Repeatable Transaction Details	Qualifier PAYM

Format: :4!c//4!c

Usage: APMT this code indicates that the instruction is against payment.

FREE this code indicates that the instruction is free of payment.

:22F:	Type of Settlement Transaction Indicator	Optional Subsequence D1a1B1 Non-Repeatable Transaction Details	Qualifier SETR

Format: :4!c/[8c]/4!c

Usage: This field specifies the type of settlement transaction, as indicated by the client in the relevant underlying settlement instruction.

:22F:	Transaction Indicator	Optional Subsequence D1a1B1 Non-Repeatable Transaction Details	Qualifier TRAN

Format: :4!c/[8c]/4!c

Usage: This field specifies the type of activity to which this instruction relates. The following codes are available:

CORP this code indicates that the instruction relates to corporate action.

SETT this code indicates that the instruction relates to settlement and clearing.

:98C:	Acknowledged Status Timestamp	Optional Subsequence D1a1B1 Non-Repeatable Transaction Details	Qualifier ASTS

Formats: :4!c//8!n6!n

Usage: This field indicates the timestamp of acknowledgement of the instruction by Clearstream.

:98C:	Matched Status Timestamp	Optional Subsequence D1a1B1 Non-Repeatable Transaction Details	Qualifier MTCH

Formats: :4!c//8!n6!n

Usage: This field indicates the timestamp of matching of the instruction by Clearstream, T2S or the local market.

:98A:	Settlement Date/Time	Optional Subsequence D1a1B1 Non-Repeatable Transaction Details	Qualifier SETT

Formats: :4!c//8!n

Usage: This field indicates the date on which the financial instruments are to be delivered or received as indicated in the relevant underlying settlement instruction.

:98A:	Trade Date/Time	Optional Subsequence Non-Repeatable Transaction Details	D1a1B1	Qualifier TRAD

Format: `:4!c//8!n`

Usage: This field indicates the date on which the trade was executed.

:97A:	Safekeeping Account	Optional Subsequence Non-Repeatable Transaction Details	D1a1B1	Qualifier SAFE

Format: `:4!c//35x`

CBL/LuxCSD usage: This field specifies the account number of the client

CBF usage: This field specifies the seven-digit sub-account number of the client.

:97A:	Cash Account	Optional Subsequence Non-Repeatable Transaction Details	D1a1B1	Qualifier CASH

Format: `:4!c//35x`

CBL usage: This field specifies the account number of the client.

CBF/LuxCSD usage: This field specifies the dedicated cash account of the client.

:95a:	Account Owner	Optional Subsequence Non-Repeatable Transaction Details	D1a1B1	Qualifier ACOW

Format: `:4!c//4!a2!a2!c[3!c]  :95R::4!c/8c/34x`

CBL usage: This field identifies the client with their relevant account number. The Data Source Scheme "CEDE" will always be available.

CBF/LuxCSD usage: This field identifies the client with their relevant T2S Party BIC.

:36B:	Posting Quantity	Optional Subsequence Non-Repeatable Transaction Details	D1a1B1	Qualifier PSTA

Format: `:4!c//4!c/15d`

Usage: This field specifies the quantity of securities failed to be delivered at the end of the relevant settlement date. If the instruction was partially settled, then this field will specify the remaining quantity to be settled.

:19A:	Posting Amount	Optional Subsequence Non-Repeatable Transaction Details	D1a1B1	Qualifier PSTA

Format: `:4!c//[N]3!a15d`

Usage: This field specifies the cash amount failed to be delivered at the end of the relevant settlement date. If the instruction was partially settled, then this field will specify the remaining quantity to be settled.

D1a1B1a - Status - Optional Repeatable Subsequence

Note: If the Statement Frequency Indicator is "MNTH", then this sequence will not be available. If the Statement Frequency Indicator is "DAIL" and the Penalty Type is "LMFP", then this sequence will not be available.

:25D:	Settlement Status	Optional Subsequence D1a1B1a Non-Repeatable Status	Qualifier SETT

Format: `:4!c/[8c]/4!c`

CBL/CBF usage: This field indicates that the instruction was failing at the end of the relevant settlement date and settlement at the instructed settlement date is no longer possible.

D1a1B1a1 - Reason - Optional Repeatable Subsequence

:24B:	Pending/Failing Reason	Optional Subsequence D1a1B1a1 Non-Repeatable Reason	Qualifier PENF

Format: `:4!c/[8c]/4!c`

Usage: This field specifies the reason for the failing settlement status, meaning the failing reason at the end of the relevant settlement date and has been considered to calculate and apply the cash penalty.

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MT538 - Statement of Intra-Position Advices report

Report options

Client has the option to include movements linked to the following activities:

- Securities lending;
- Securities lending reservation;
- Collateral management;
- Blocking/unblocking.

Availability and timing

The MT538 Statement of Intra-Position Advices is available multiple times intraday and once after DTP, either Daily, Weekly or Monthly.

Report structure

This message is divided into three sequences (A, B and C).

Sequence A   Sequence A contains report header information:

- Clearstream Banking report reference;
- Account number that is the subject of the report;
- Date of the report.

Sequence B   Sequence B is a repeatable sequence, each repetition of which contains, for one security code, the intra-position movements and details of the underlying transaction.

Movements are listed in order of security code.

Sequence C   Sequence C contains additional information.

Report content

The number of movements contained in one message is limited only by the number of characters allowed in a Swift message. If one message is not sufficient to include all movements, the report consists of two or more messages.

No transactions to report

If there are no movements to report, one MT538 message is provided containing only Sequence A

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MT538 - Overview

The following table lists the fields in a Statement of Intra-Position Advices report via MT538:

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
A Mandatory Sequence - General Information					
	:16R:	Start of Block	GENL		
	:28E:	Page Number/Continuation Indicator	5n/4!c	-	6–538–3
	:13a:	Statement Number	Option A or J	STAT	6–538–3
	:20C:	Sender's Reference	:4!c//16x	SEME	6–538–3
	:23G:	Function of the Message	4!c[/4!c]	-	6–538–3
	:98a:	Preparation Date/Time	Option A or C	PREP	6–538–3
	:69a:	Statement Period	Option A or B	STAT	6–538–4
	:22F:	Complete/Updates Indicator	:4!c/[8c]/4!c	CODE	6–538–4
	:22F:	Statement Frequency Indicator	:4!c/[8c]/4!c	SFRE	6–538–4
A1 Optional Repeatable Subsequence - Linkages (NOT REPORTED)					
	:97a:	Safekeeping Account	Option A or B	SAFE	6–538–4
	:17B:	Activity Flag	:4!c//1!a	ACTI	6–538–4
	:16S:	End of Block	GENL		
End of Sequence A - General Information					
B Optional Repeatable Sequence - Financial Instrument					
	:16R:	Start of Block	FIN		
	:35B:	Identification of Financial Instrument	[ISIN1!e12!c] [4*35x]	–	6–538–4
B1 Optional Subsequence - Financial Instrument Attributes (NOT REPORTED)					
B2 Mandatory Repeatable Subsequence - Sub-Balance					
	:16R:	Start of Block	SUBBAL		
	:94a:	Place of Safekeeping	Option B, C or F	SAFE	6–538–5
	:93A:	Balance From	:4!c/[8c]/4!c	FROM	6–538–5
B2a Mandatory Repeatable Subsequence - Intra-Position Movement					
	:16R:	Start of Block	INPOS		
B2a1 Optional Repeatable Subsequence - Linkages (NOT REPORTED)					
	:36B:	Quantity of Financial Instrument Settled	:4!c//4!c/15d	ESTT	6–538–6
	:93A:	Balance To	:4!c/[8c]/4!c	TOBA	6–538–6
	:98a:	Settlement Date/Time	Option A or C	SETT	6–538–6
	:70E:	Settlement Instruction Processing Narrative	:4!c//10*35x	SPRO	6–538–6
	:16S:	End of Block	INPOS		
End of Subsequence B2a - Intra-Position Movement					
	:16S:	End of Block	SUBBAL		
End of Subsequence B2 Sub-Balance					
	:16S:	End of Block	FIN		
End of Sequence B Financial Instrument					
C Optional Sequence - Additional Information (NOT REPORTED)					

MT538 - Field specifications

MT538 contains data fields for a Statement of Intra-Position Advice report as described below.

A - General Information - mandatory, non-repeatable - GENL

:28E:	Page Number/Continuation Indicator	Mandatory Sequence A Non-repeatable General Information	Qualifier -

Format: 5n/4!c

Field purpose: This field contains the page number up to five digits and indicates either that this is the only page or the last page or that there are additional pages.

Indicators:
LAST — This is the last page of a statement with more than one page.
MORE — This is an intermediate page of a statement with additional pages.
ONLY — This is the only page of the statement.

:13a:	Statement Number	Mandatory Sequence A Non-repeatable General Information	Qualifier STAT

Format: :13A::4!c//3!c

CBL usage: This field contains the sequential number of the statement. The statement number loops through 1 to 999, incrementing for each statement for the same account and frequency.

:20C:	Sender's Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier SEME

Format: :4!c//16x

CBL usage: This field contains the CBL reference assigned to the statement.

:23G:	Function of the Message	Mandatory Sequence A Non-repeatable General Information	Qualifier -

Format: 4!c[/4!c]

CBL usage: CBL only provides the function "NEWM". The copy subfunction ("COPY") is reported in the case of multi-address reporting.

:98a:	Preparation Date/Time	Mandatory Sequence A Non-repeatable General Information	Qualifier PREP

Format: :98C::4!c//8!n6!n

CBL usage: This field contains the date and time of the preparation of the report.

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:69a:	Statement Period	Mandatory Sequence A Non-repeatable General Information	Qualifier STAT

Format: :69A::4!c//8!n/8!n   :69B::4!c//8!n6!n/8!n6!n

CBL usage: On intraday reports, option B is used with the business date and time of the last and current report respectively. For all other frequencies, option A is used with the first and last business date of the period. For daily reports, this date will be the same.

:22F:	Complete/Updates Indicator	Mandatory Sequence A Non-repeatable General Information	Qualifier CODE

Format: :4!c/[8c]/4!c

CBL usage: This field indicates whether the statement is complete or delta:

COMP   for   a   complete   report
DELT   for a delta report.

:22F:	Statement Frequency Indicator	Mandatory Sequence A Non-repeatable General Information	Qualifier SFRE

Format: :4!c/[8c]/4!c

CBL usage: This field indicates that the report is available in one of the following frequencies:

DAIL   Daily
INDA   Intraday
MNTH   Monthly
WEEK   Weekly

:97a:	Safekeeping Account	Mandatory Sequence A Non-repeatable General Information	Qualifier SAFE

Format: :97A::4!c//35x

CBL usage: This field contains the client's five-digit CBL account number.

:17B:	Activity Flag	Mandatory Sequence A Non-repeatable General Information	Qualifier ACTI

Format: :4!c//1!a

CBL usage: The Activity flag is Yes ("Y") when there is at least one intra-position movement (that is, a Sequence B is present) and No ("N") when there are no intra-position movement (that is, no Sequence B is present).

B - Financial Instrument - optional, repeatable - FIN

:35B:	Identification of Financial Instrument	Optional Sequence B Repeatable Financial Instrument	Qualifier –

Format: `[ISIN1!e12!c]`
              `[4*35x]`

CBL usage: This field contains the ISIN and the Common Code in two subfields:

- Subfield 1 contains the ISIN.
- Subfield 2 contains the Common Code on the first line in the format `/XS/9n`.
- Subfield 2 contains the description of the financial instrument, starting on the 2nd line.

B2 - Sub-Balance - mandatory, repeatable - SUBBAL

:94a:	Place of Safekeeping	Mandatory Subsequence B2 Repeatable Sub-Balance	Qualifier SAFE

Format: `:94F::4!c//4!c/4!a2!a2!c[3!c]`

CBL usage: This field contains one of the following code words followed by a BIC as indicated:

CUST   followed by the BIC of CBL's common or specialised depository for securities deposited with other than CBL's domestic depository;

NCSD   followed by the BIC of the local CSD for securities deposited with CBL's domestic depository.

:93A:	Balance From	Mandatory Subsequence B2 Repeatable Sub-Balance	Qualifier FROM

Format: `:4!c/[8c]/4!c`

Usage: This field contains one of the following code words:

AWAS	on a blocking for entitlement transaction
BLCA	on a blocking for entitlement reversal
AWAS	on a blocking of securities transaction
BLOK	on an unblocking of securities transaction
AWAS	on a loan reservation opening transaction
LODE	on a loan reservation closing transaction
AWAS	on a loan opening transaction
LOAN	on a loan closing transaction
AWAS	on a collateral opening movement
PLED	on a collateral closing movement
AWAS	on a blocking for certification
RSTR	on an unblocking of a securities position

For the details of the codes please see Appendix C.

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B2a - Intra-Position Movement- mandatory, repeatable - INPOS

:36B:	Quantity of Financial Instrument	Mandatory Subsequence B2a Repeatable Intra-Postion Movement	Qualifier ESTT

Format: `:4!c//4!c/15d`

Field purpose: This field contains the quantity of securities which is the subject of the intra-position movement expressed by one of the following code words:

FAMT	the face amount of the principal of a debt instrument
UNIT	a number, for example, a number of shares

:93A:	Balance To	Mandatory Subsequence B2a Repeatable Intra-Position Movement	Qualifier TOBA

Format: `:4!c/[8c]/4!c`

CBL usage: This field contains one of the following code words:

BLCA	on a blocking for entitlement transaction
AWAS	on a blocking for entitlement reversal
BLOK	on a blocking of securities transaction
AWAS	on an unblocking of securities transaction
LODE	on a loan reservation opening transaction
AWAS	on a loan reservation closing transaction
LOAN	on a loan opening transaction
AWAS	on a loan closing transaction
PLED	on a collateral opening movement
AWAS	on a collateral closing movement
AWAS	on a blocking for certification
RSTR	on an unblocking of a securities position

:98a:	Settlement Date/Time	Mandatory Subsequence B2a Repeatable Intra-Position Movement	Qualifier SETT

Format: `:98A::4!c//8!n`

Field purpose: This field contains the date on which the securities have been moved.

:70E:	Settlement Instruction Processing Narrative	Mandatory Subsequence B2a Repeatable Intra-Position Movement	Qualifier SPRO

Format: `:4!c//10*35x`

Field purpose: This field contains narrative as currently reported on confirmations of receipt and delivery free transactions related to intra-position movements.

MT586 - Statement of Settlement Allegements report

Report options

Clients can select to receive allegements from Clearstream Banking, Clearstream Banking Frankfurt and Euroclear Bank participants, domestic counterparties or all allegements (default).

Availability and timing

The MT586 Statement of Settlement Allegements report is available in the following frequencies:

- Multiple times intraday from 05:00 until 21:00 in Complete and Delta forms;
- Continuously, 24 hours per day at 30-minute intervals;
- Weekly and Monthly, in Complete form only.

Report structure

This message is divided into three sequences (A, B and C).

Sequence A Sequence A contains report header information:

- Clearstream Banking report reference;
- Account number that is the subject of the report;
- Date of the report.

Sequence B Sequence B is a repeatable sequence, each repetition of which contains details of the transactions and settlement parties.

The number of transactions contained in one message is limited only by the number of characters allowed in a Swift message. If one message is not sufficient to include all Statement of Settlement Allegements report movements related to an account, the report consists of two or more messages.

Sequence C Sequence C contains additional information.

Report content

The Swift message as sent is restricted to the maximum input message length, several messages may be needed to accommodate all the information.

The MT586 Statement of Settlement Allegements contains alleged "transactions" from CBL, CBF, Euroclear participants and domestic market counterparties.

No transactions to report

If there are no transactions to report, one MT586 message is provided containing only Sequence A, unless the subscription is on a continuous basis, in which case no MT586 will be sent.

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MT586 - Overview

The following table lists the fields in a Statement of Settlement Allegements report via MT586:

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
A Mandatory Sequence - General Information					
	:16R:	Start of Block	GENL		
	:28E:	Page Number/Continuation Indicator	5n/4!c	-	6–586–4
	:13a:	Statement Number	Option A or J	STAT	6–586–4
	:20C:	Sender's Reference	:4!c//16x	SEME	6–586–4
	:23G:	Function of the Message	4!c[/4!c]	-	6–586–4
	:98a:	Statement Date/Time	Option A or C	STAT	6–586–4
	:22F:	Complete/Updates Indicator	:4!c/[8c]/4!c	CODE	6–586–5
	:22F:	Statement Frequency Indicator	:4!c/[8c]/4!c	SFRE	6–586–5
A1 Optional Repeatable Subsequence - Linkages					
	:16R:	Start of Block	LINK		
	:20C:	Market Infrastructure Transaction Identification	:4!c//16x	MITI	6–586–5
	:16S:	End of Block	LINK		
End of Subsequence A1 - Linkages					
	:97a:	Safekeeping Account	Option A or B	SAFE	6–586–5
	:17B:	Activity Flag	:4!c//1!a	ACTI	6–586–5
	:16S:	End of Block	GENL		
End of Sequence A - General Information					
B Optional Repeatable Sequence - Allegement Details					
	:16R:	Start of Block	ALLDET		
B1 Optional Subsequence - Linkages					
	:16R:	Start of Block	LINK		
	:13B:	Linked Message	:4!c/[8c]/30x	LINK	6–586–6
	:20C:	Account Servicer Reference	:4!c//16x	ASRF	6–586–6
	:20C:	Common Reference	:4!c//16x	COMM	6–586–6
	:20C:	Processor Transaction Identification	:4!c//16x	PCTI	6–586–6
	:20C:	Related Reference	:4!c//16x	RELA	6–586–6
	:20C:	Deal Reference	:4!c//16x	TRRF	6–586–6
	:16S:	End of Block	LINK		
End of Subsequence B1 - Linkages					
	:25D:	Allegement Status	:4!c/[8c]/4!c	REMO	6–586–7
	:94H:	Place of Clearing	:4!a2!a2!c[3!c]	CLEA	6–586–7
	:94L:	Place of Clearing	:4!c//18!c2!n	CLEA	6–586–7
	:94B:	Place of Trade	:4!c/[8c]/4!c[/30x]	TRAD	6–586–7
	:94L:	Place of Trade	:4!c//18!c2!n	TRAD	6–586–7
	:98A:	Settlement Date/Time	Option A, B or C	SETT	6–586–7
	:98a:	Trade Date/Time	Option A, B or C	TRAD	6–586–8
	:90a:	Deal Price	Option A or B	DEAL	6–586–8
	:35B:	Identification of Financial Instrument	[ISIN1!e12!c] [4*35x]	-	6–586–8
B2 Optional Repetitive Subsequence B2 - Reason - NOT REPORTED					

MT586 - Statement of Settlement Allegements report

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
B3 Optional Subsequence - Financial Instrument Attributes					
	:16R:	Start of Block	FIA		
	:94B:	Place of Listing	:4!c/[8c]/4!c[/30x]	PLIS	6–586–9
	:16S:	End of Block	FIA		
End of Subsequence B3 - Financial Instrument Attributes					
	:22H:	Payment Indicator	:4!c//4!c	PAYM	6–586–9
	:22H:	Receive/Deliver Indicator	:4!c//4!c	REDE	6–586–9
	:22F:	Trade Transaction Condition Indicator	:4!c/[8c]/4!c	TTCO	6–586–9
B4 Mandatory Subsequence - Financial Instrument/Account					
	:16R:	Start of Block	FIAC		
	:36B:	Quantity of Financial Instrument	:4!c//4!c/15d	SETT	6–586–9
	:16S:	End of Block	FIAC		
End of Subsequence B4 - Financial Instrument/Account					
B5 Optional Subsequence - Repo Details (NOT REPORTED)					
B6 Mandatory Subsequence - Settlement Details					
	:16R:	Start of Block	SETDET		
	:22F:	Securities Real Time Gross Settlement Indicator	:4!c/[8c]/4!c	RTGS	6–586–10
	:22F:	Type of Settlement Instruction	:4!c/[8c]/4!c	SETR	6–586–10
	:22F:	Settlement Transaction Condition Indicator	:4!c/[8c]/4!c	STCO	6–586–10
B6a Mandatory Repeatable Subsequence - Settlement Parties					
	:16R:	Start of Block	SETPRTY		
	:95a:	Place of Settlement	Option P only	PSET	6–586–11
	:95a:	Delivering/Receiving Agent	Option P, Q or R	DEAG or REAG	6–586–11
	:95a:	Buyer/Seller	Option P or Q		6–586–11
	:95a:	Additional Parties	Option P or Q		6–586–11
	:97a:	Safekeeping Account	Option A or B	SAFE	6–586–12
	:20C:	Processing Reference	:4!c//16x	PROC	6–586–12
	:70C:	Party Contact Narrative	:4!c//4*35x	PACO	6–586–12
	:16S:	End of Block	SETPRTY		
End of Subsequence B6a - Settlement Parties					
B6b Optional Repeatable Subsequence - Amounts					
	:16R:	Start of Block	AMT		
	:19A:	Deal Amount	:4!c//[N]3!a15d	DEAL	6–586–12
	:19A:	Settlement Amount	:4!c//[N]3!a15d	SETT	6–586–12
	:16S:	End of Block	AMT		
End of Subsequence B6b - Amounts					
	:16S:	End of Block	SETDET		
End of Subsequence B6 - Settlement Details					
	:16S:	End of Block	ALLDET		
End of Sequence B - Allegement Details					
C Optional Sequence - Additional Information (NOT REPORTED)					

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MT586 - Field specifications

MT586 contains data fields for a Statement of Settlement Allegements report as described below.

A - General Information - mandatory, non-repeatable - GENL

:28E:	Page Number/Continuation Indicator	Mandatory Sequence A Non-repeatable General Information	Qualifier -

Format: `5n/4!c`

Field purpose: This field contains the page number up to five digits and indicates either that this is the only page or the last page or that there are additional pages.

Indicators:
LAST	This is the last page of a statement with more than one page.
MORE	This is an intermediate page of a statement with additional pages.
ONLY	This is the only page of the statement.

:13a:	Statement Number	Mandatory Sequence A Non-repeatable General Information	Qualifier STAT

Format: `:13A::4!c//3!c`

Usage: This field contains the sequential number of the statement. The statement number loops through 1 to 999, incrementing for each statement for the same account and frequency.

:20C:	Sender's Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier SEME

Format: `:4!c//16x`

Usage: This field contains the Clearstream reference assigned to the statement.

:23G:	Function of the Message	Mandatory Sequence A Non-repeatable General Information	Qualifier -

Format: `4!c[/4!c]`

Usage: This field contains the following functions and sub-functions:

NEWM	used on a new statement
NEWM/COPY	used when the message is sent as a copy for information purposes to a party other than the account owner.

:98a:	Statement Date/Time	Mandatory Sequence A Non-repeatable General Information	Qualifier STAT

Format: `:98A::4!c//8!n`   `:98C::4!c//8!n6!n`

Usage: On intraday reports, option C is used with the business date and time of the report. For all other frequencies, option A is used with the date of the report.

MT586 - Statement of Settlement Allegements report

:22F:	Complete/Updates Indicator	Mandatory Sequence A Non-repeatable General Information	Qualifier CODE

Format: `:4!c/[8c]/4!c`

Usage: This field contains one of the following code words:

COMP	used on complete statements
DELT	used on delta statements
CEDE/TEMP	used on temporary statements.

:22F:	Statement Frequency Indicator	Mandatory Sequence A Non-repeatable General Information	Qualifier SFRE

Format: `:4!c/[8c]/4!c`

Usage: This field indicates that the report is available in one of the following frequencies:

DAIL	Daily
INDA	Intraday
MNTH	Monthly
WEEK	Weekly

A1 - Linkages - optional, non-repeatable - LINK

:20C:	Market Infrastructure Transaction Identification	Optional Subsequence A1 Non-repeatable Linkages	Qualifier MITI

Format: `:4!c//16x`

Field purpose: This field indicates a transaction assigned by a market infrastructure other than a central securities depository, for example, T2S.

The reference will be reported as received by the market.

:97a:	Safekeeping Account	Mandatory Sequence A Non-repeatable General Information (resumed after A1)	Qualifier SAFE

Format: `:97A::4!c//35x`

CBL usage: This account is the client's five-digit Clearstream Banking account number with option A.

CBF usage: This account is the client's eight-digit Clearstream Banking account number with option A.

LuxCSD usage: This account is the client's account number with option A.

:17B:	Activity Flag	Mandatory Sequence A Non-repeatable General Information (resumed after A1)	Qualifier ACTI

Format: `:4!c//1!a`

Usage: The Activity flag is Yes ("Y") when there is at least one allegement to report and No ("N") when there are no allegements to report.

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B - Allegement Details - optional, repeatable - ALLDET

B1 - Linkages - optional, non-repeatable - LINK

:13B:	Linked Message	Optional Subsequence Non-repeatable Linkages	B1	Qualifier LINK

Format: `:4!c/[8c]/30x`

CBF usage: This field contains the BIC11 of the party owning the reference.

:20C:	Account Servicer Reference	Optional Subsequence Non-repeatable Linkages	B1	Qualifier ASRF

Format: `:4!c//16x`

Usage: This field contains the reference number assigned by Clearstream to the alleged transaction.

:20C:	Common Reference	Optional Subsequence Non-repeatable Linkages	B1	Qualifier COMM

Format: `:4!c//16x`

Usage: This field may contain a common reference as agreed with your counterparty.

:20C:	Processor Transaction Identification	Optional Subsequence Non-repeatable Linkages	B1	Qualifier PCTI

Format: `:4!c//16x`

CBF usage: This field indicates the T2S Actor Reference (Account Servicer, Account Owner and Account Processor Reference). If PCTI is present in the original instruction, the value will be overwritten by the Actor Reference received from T2S.

:20C:	Related Reference	Optional Subsequence Non-repeatable Linkages	B1	Qualifier RELA

Format: `:4!c//16x`

Usage: This field contains the client's reference of the instruction that has been coupled as best matching candidate. If there is no client instruction coupled to the allegement, this field contains the code word "NONREF".

:20C:	Deal Reference	Optional Subsequence Non-repeatable Linkages	B1	Qualifier TRRF

Format: `:4!c//16x`

CBF usage: This field contains the reference assigned to the trade by the Investment Manager OR the Broker/Dealer. This reference will be used throughout the trade life cycle to access/update the trade details.

The reference will be reported as received by the market.

MT586 - Statement of Settlement Allegements report

:25D:	**Allegement Status**	Optional Sequence B Repeatable Allegement Details (resumed after B1)	**Qualifier** REMO

Format: `:4!c/[8c]/4!c`

Field purpose: This field indicates that the allegement has been removed since the previous delta statement.

:94H:	**Place of Clearing**	Optional Sequence B Repeatable Allegement Details (resumed after B1)	**Qualifier** CLEA

Format: `:94H::4!a2!a2!c[3!c]`

Usage: This field contains the place of clearing as specified in the allegement.

:94L:	**Place of Clearing**	Optional Sequence B Repeatable Allegement Details (resumed after B1)	**Qualifier** CLEA

Format: `4!c//18!c2!n`   **Optional**

CBL usage: Clients can input up to two places of clearing. Field must not be present more than twice in the sequence.

:94B:	**Place of Trade**	Optional Sequence B Repeatable Allegement Details (resumed after B1)	**Qualifier** TRAD

Format: `:94B::4!c[8c]/4!c[30x]` or, if the Market Identifier Code (MIC) is used: `:4!c/4!c/4!c`

Usage: This field contains the place where the order was traded.

                Note: The place of trade can be used to indicate the Market Identifier Code (MIC). This information is relevant in case of cash penalties where a reduced rate can be applied in case the market is an SME growth market.

                In order to indicate the MIC, the Data Source Scheme (DSS) should not be present and the place code should be "EXCH" followed by the narrative mentioning the MIC: "TRAD//EXCH/Narrative (MIC)"

CBF usage: The field will be reported if received from T2S.

:94L:	**Place of Trade**	Optional Sequence B Repeatable Allegement Details (resumed after B1)	**Qualifier** TRAD

Format: `:4!c//18!c2!n`   **Optional**

CBL usage: Clients can input up to two places of trade. Field must not be present more than twice in the sequence.

:98A:	**Settlement Date/Time**	Optional Sequence B Repeatable Allegement Details (resumed after B1)	**Qualifier** SETT

Format: `:4!c//8!n`

Field purpose: This field contains the requested settlement date as specified on the allegement.

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:98a:	Trade Date/Time	Optional Sequence	B	Qualifier
		Repeatable		TRAD
		Allegement Details		
		(resumed after B1)		

Format: `:98A::4!c//8!n`   `:98C::4!c//8!n6!n`

Field purpose: This field contains the trade date and time as specified on the allegement.

:90a:	Deal Price	Optional Sequence	B	Qualifier
		Repeatable		DEAL
		Allegement Details		
		(resumed after B1)		

Format: `:90A::4!c//4!c/[N]15d`   `:90B::4!c//4!c/3!a15d`

Field purpose: This field contains the deal price as specified on the allegement.

The sign "N" can only be present in option A if the Percentage Type Code is YIEL, and must be present when the price is negative. It cannot be present if the price is zero.

Usage: In option A, Percentage Type Code with the following codes:

DISC	Discount price expressed as the number of percentage points below par, for example, a discount price of 2% equals a price of 98 when par is 100.
NEGA	Negative Actual Amount. Price must be interpreted as a negative amount of currency per unit or per share.
PRCT	Percentage price expressed as a percentage of par.
PREM	Premium price expressed as the number of percentage points above par, for example, a premium price of 2% equals a price of 102 when par is 100.
YIEL	Yield Price expressed as a yield.

In option B, Amount Type Code must contain one of the following codes:

ACTU	Actual Amount Price expressed as an amount of currency per unit or per share.
DISC	Discount Price expressed as a discount amount.
NEGA	Negative Actual Amount. Price must be interpreted as a negative amount of currency per unit or per share.
PREM	Premium Price expressed as a premium.

CBF usage: This field contains the information that has been received from T2S.

:35B:	Identification of Financial Instrument	Optional Sequence	B	Qualifier
		Repeatable		–
		Allegement Details		
		(resumed after B1)		

Format: `[ISIN1!e12!c]`
`[4*35x]`

CBL usage: This field contains the ISIN and the Common Code in two subfields:

- Subfield 1 contains the ISIN.
- Subfield 2 contains the Common Code on the first line in the format `/XS/9!n`.
- Subfield 2 contains the description of the financial instrument, starting on the 2nd line.

CBF/LuxCSD usage: This field contains the ISIN and the description of the financial instrument in two subfields:

- Subfield 1 contains the ISIN.

- Subfield 2 contains the description of the financial instrument, starting on the 2nd line.

B2 - Financial Instrument Attributes - optional, non-repeatable - FIA

:94B:	Place of Listing	Optional Subsequence B2 Non-repeatable Financial Instrument Attributes	Qualifier PLIS

Format: :4!c/[8c]/4!c[/30x]

Field purpose: This field contains the place of listing as specified on the allegement.

:22H:	Payment Indicator	Optional Sequence B Repeatable Allegement Details (resumed after B2)	Qualifier PAYM

Format: :4!c//4!c

Usage: This field contains one of the following code words:

APMT	the transaction is against payment
FREE	the transaction is free of payment

:22H:	Receive/Deliver Indicator	Optional Sequence B Repeatable Allegement Details (resumed after B2)	Qualifier REDE

Format: :4!c//4!c

Usage: This field contains one of the following code words:

DELI	on a counterparty delivery instruction (client's receipt)
RECE	on a counterparty receipt instruction (client's delivery)

:22F:	Trade Transaction Condition Indicator	Optional Sequence B Repeatable Allegement Details (resumed after B2)	Qualifier TTCO

Format: :4!c/[8c]/4!c

CBL usage: This field may contain one of the following the code words:

GTDL	when the counterparty's instruction is to be executed with guaranteed delivery.
CCPN	when the counterparty's instruction is to be executed cum-coupon.
XCPN	when the counterparty's instruction is to be executed ex-coupon.

B3 - Financial Instrument/Account - mandatory, non-repeatable - FIAC

:36B:	Quantity of Financial Instrument	Mandatory Subsequence B3 Non-repeatable Financial Instrument/Account	Qualifier SETT

Format: :4!c//4!c/15d

Field purpose: This field contains the quantity of securities to be received or delivered, expressed by one of the following code words:

FAMT	the face amount of the principal of a debt instrument
UNIT	a number, for example, a number of shares

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B5 - Settlement Details - mandatory, non-repeatable - SETDET

:22F:	Securities Real Time Gross Settlement Indicator	Mandatory Subsequence B5 Non-repeatable Settlement Details	Qualifier RTGS

Format: `:4!c/[8c]/4!c`

CBL usage: This field can contain one of the following code words:

NRTG   counterparty's instruction flagged for mandatory settlement period only
YRTG   counterparty's instruction flagged for optional settlement period

:22F:	Type of Settlement Instruction	Mandatory Subsequence B5 Non-repeatable Settlement Details	Qualifier SETR

Format: `:4!c/[8c]/4!c`

Usage:

BYIY	Buy in
COEX/CORP	Corporate Action related Booking
SWIF	Redemption leg of an investment fund to switch settlement instruction
SWIT	Subscription leg of an investment fund to switch settlement instruction
TRAD	Settlement of a trade

CBL usage: This field contains the code word "TRAD" for trades or "PREA" for pre-advices, unless one of the following codes is received in the counterparty instruction:

CNCB	Central Bank Collateral Operation
CONV	DR Conversion
OWNE	External Account Transfer
OWNI	Internal Account Transfer

CBF/LuxCSD usage: This field contains the type of settlement instruction as received on the Allegement from T2S.

:22F:	Settlement Transaction Condition Indicator	Mandatory Subsequence B5 Repeatable Settlement Parties	Qualifier STCO

Format: `:4!c/[8c]/4!c`

Usage: This field may contain the following code words:

BPSS REGL/BSSP	For settlement instructions created as a result of a partial successful buy-in
INTS	For instructions that were settled by the settlement internaliser/account servicer (for example, custodian) in its own books and not through a securities settlement system (for example, CSD system)
NOMC	when the counterparty instructed with "No Market Claim" indicator
PART	when the counterparty instructed allowing partial settlement
NPAR	when the counterparty instructed not allowing partial settlement
COEX/PARQ	when the counterparty instructed allowing partial settlement with quantity threshold.
COEX/PARC	when the counterparty instructed allowing partial settlement with cash threshold.

B5a - Settlement Parties - mandatory, repeatable - SETDET

The Settlement Parties subsequence is used for different purposes and can be present more than once in the same message. The fields and qualifiers will vary depending on the party, as described below.

:95a:	Place of Settlement	Mandatory Subsequence B5a Repeatable Settlement Parties	Qualifier PSET

Format: `:95P::4!c//4!a2!a2!c[3!c]`

Field purpose: This field specifies the Place of Settlement.

Usage: For allegements from another CBL participant, this field contains "CEDELULL".

For allegements from a Euroclear participant, this field contains "MGTCBEBEECL".

For allegements from a CBF counterparty, this field contains "DAKVDEFF".

For allegements from a domestic market counterparty, this field contains the place of settlement in the local market.

:95a:	Delivering/Receiving Agent	Mandatory Subsequence B5a Repeatable Settlement Parties	Qualifier DEAG REAG

Format: `:95P::4!c//4!a2!a2!c[3!c]`   `:95Q::4!c//4*35x`   `:95R::4!c/8c/34x`

Field purpose: This field specifies the Delivering Agent on deliveries (client's receipts) and the Receiving Agent on receipts (client's deliveries).

Usage: For allegements from another CBL participant, this field contains your counterparty's CBL account with Data Source Scheme "CEDE".

For allegements from a Euroclear participant, this field contains your counterparty's Euroclear account with Data Source Scheme "ECLR".

For allegements from a CBF counterparty, this field contains the counterparty's CBF account with Data Source Scheme "DAKV".

For allegements from a domestic market counterparty, this field contains the counterparty's local agent in format P, Q or R.

:95a:	Buyer/Seller	Mandatory Subsequence B5a Repeatable Settlement Parties	Qualifier BUYR SELL

Format: `:95P::4!c//4!a2!a2!c[3!c]`   `:95Q::4!c//4*35x`

Field purpose: This field specifies the seller on deliveries (client's receipts) and the buyer on receipts (client's deliveries).

:95a:	Additional Parties	Mandatory Subsequence B5a Repeatable Settlement Parties	Qualifier RECU/DECU REI1/DEI1 REI2/DEI2

Format: `:95P::4!c//4!a2!a2!c[3!c]`   `:95Q::4!c//4*35x`

Field purpose: All parties received on allegements from domestic markets will be reported as received.

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				Mandatory Subsequence Repeatable Settlement Parties	B5a		Qualifier SAFE

:97a: **Safekeeping Account**

Format: `:97A::4!c//35x`   `:97B::4!c/[8c]/4!c/35x`

Field purpose: This field contains the account where the financial instruments are maintained.

CBF usage: This field contains the parties safekeeping account as received from T2S.

	Mandatory Subsequence Repeatable Settlement Parties	B5a	Qualifier PROC

:20C: **Processing Reference**

Format: `:4!c//16x`

Field purpose: This field contains the counterparty transaction reference.

CBF usage: This field must be reported with :95a::DEAG on a T2S allegement delivery and :95a::REAG on a T2S allegement receipt. It must contain the Account Owner Transaction Identification received from T2S.

	Mandatory Subsequence Repeatable Settlement Parties	B5a	Qualifier PACO

:70C: **Party Contact Narrative**

Format: `:4!c//4*35x`

Field purpose: This field can contain additional information as received from the counterparty.

B5b - Amounts - optional, repeatable - SETDET

	Optional Subsequence Repeatable Amounts	B5b	Qualifier DEAL

:19A: **Deal Amount**

Format: `:4!c//[N]3!a15d`

Field purpose: This field specifies the ISO currency code and deal amount if specified on the allegement.

	Optional Subsequence Repeatable Amounts	B5b	Qualifier SETT

:19A: **Settlement Amount**

Format: `:4!c//[N]3!a15d`

Field purpose: This field specifies the ISO currency code and total amount of money in exchange for securities.

Example of an MT586 Statement of Settlement Allegements report

```
:16R: GENL
:28E: 00001/ONLY
:13A::STAT//093
:20C::SEME//000000024CY6Z
:23G: NEWM
:98A::STAT//20020424
:22F::SFRE//DAIL
:22F::CODE//COMP
:97A::SAFE//12345                          Client CBL account
:17B::ACTI//Y
:16S: GENL
:16R: ALLDET
:16R: LINK
:20C::RELA//REF123                         Client's reference of best matching candidate
:16S: LINK
:98A::SETT//20020404
:98A::TRAD//20020328
:35B: ISIN XS0070531420
/XS/007053142
ITL 11 ARGENTINA, REP.OF 96-03
:22H::PAYM//FREE
:22H::REDE//RECE
:22F::TTCO//GTDL
:16R: FIAC
:36B::SETT//FAMT/40000000,
:16S: FIAC
:16R: SETDET
:22F::SETR//TRAD
:22F::RTGS//YRTG
:16R: SETPRTY
:95R::DEAG/CEDE/12345
:16S: SETPRTY
:16R: SETPRTY
:95P::PSET//MGTCBEBEECL
:16S: SETPRTY
:16R: SETPRTY
:95R::REAG/ECLR/99999                      Counterparty's account
:20C::PROC//REF123                         Counterparty's transaction reference
:16S: SETPRTY
:16S: SETDET
:16S: ALLDET
```

Securities statements

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7. Custody instructions and reports

This chapter describes the formats and procedures for receiving and responding to corporate action details in Clearstream Banking via Swift MT56x messages.

The following table lists the Clearstream Banking corporate action messages available via ISO 15022 Swift MT56x.

Swift message	Corporate action message	Page
MT564	Corporate Action Notification	**7–564–NO–1**
MT564	Income Pre-Advice Report (IPAR)	**7–564–IP–1**
MT564	Claim and Reversal Advice (CRA)	**7–564–CR–1**
MT564	Meeting Event Notification	**7–564–MN–1**
MT565	Corporate Action Instruction	**7–565–1**
MT566	Corporate Action Confirmation	**7–566–1**
MT567	Corporate Action Status and Processing Advice	**7–567–1**
MT568	Corporate Action Narrative	**7–568–1**

Note: A list of the corporate action event indicators associated with these MT56x messages is provided in "Corporate action event indicators" on page 7–2.

Custody instructions and reports

Corporate action event indicators

The following tables provide, in order of Swift Corporate Action Event Indicator (CAEV), details of the income, redemption and corporate action events as presented in Clearstream Banking custody reports.

Income and redemption events

Swift CA Event Indicator (CAEV)	Description	Mandatory /Voluntary Indicator (CAMV)	IPAR	CRA	MT564 Notification (Systematic[a])	MT564 Notification (Exceptional)	MT566 Confirm'n	MT567 Status PACK	Corporate Action Option Code (CAOP)
ACCU	Accumulation	MAND	X[b]	X	X		X		CASH
CAPD	Capital Distribution	MAND	X	X	X		X	X[c]	CASH
CAPG	Capital Gains Distribution	MAND	X	X	X		X	X[c]	CASH
DECR	Decrease in value (Share)	MAND	X	X	X		X	X[c]	CASH
DRAW	Partial Redemption by Drawing	MAND	X	X	X		X		CASH
DRCA	Cash Distribution from Non-Eligible Securities	MAND	X	X	X		X	X[c]	CASH
DRIP	Dividend Reinvestment	CHOS	X	X	X		X		CASH or SECU
DVCA	Cash Dividend	MAND	X	X	X		X	X[c]	CASH
DVCA	Currency Option on Dividend	CHOS	X	X	X		X	X[c]	CASH
DVOP	Dividend Option	CHOS	X	X	X		X		CASH or SECU
EXWA	Warrant Exercise (Expiry of a Warrant)	MAND	X		X		X		EXER or LAPS
INTR	Interest Payment (Coupon on Warrant)	MAND	X		X		X		CASH
INTR	Interest Payment (Coupon Straight)	MAND	X	X	X		X	X[c]	CASH
INTR	Interest Payment (Floating Rate Note)	MAND	X	X	X		X	X[c]	CASH
MCAL	Early Redemption	MAND	X		X		X		CASH
PCAL	Partial Redemption by Face Value Reduction	MAND	X[d]		X		X		CASH
PRED	Partial Redemption Without Reduction of Nominal Value	MAND	X	X	X		X		CASH
REDM	Redemption in Shares at the Issuer's Option	MAND	X		X		X	X	CASH or SECU
REDM	Final Redemption	MAND	X		X		X	X[c]	CASH
SHPR	Shares Premium Dividend	MAND	X	X	X		X	X[c]	CASH

a. Notifications are sent to clients as soon as CBL has validated the details, and every time there is an update.
b. IPAR available for tax refund (dep 4G).
c. MT567 messages are provided when Tax Certification instructions are recorded.
d. IPAR available for Danish drawing (dep 85).

Corporate actions - mandatory

Swift CA Event Indicator (CAEV)	Description	Mandatory /Voluntary Indicator (CAMV)	MT564			MT566	Corporate Action Option Code (CAOP)
			IPAR	CRA	Notification	Confirmation	
ACTV	Trading status - Active	MAND			X		NA
ATTI	Attachment	MAND			X	X	SECU
BONU	Bonus Automatic	MAND	X	X	X	X	SECU
BRUP	Bankruptcy	MAND			X		
CAPI	Capitalisation	MAND		X	X	X	
CHAN	Issue Data Change (Notification)	MAND			X		
CHAN	Reorganisation (Notification)	MAND			X		SECU
CONV	Conversion of securities, mandatory	MAND	X		X	X	SECU
CREV	Credit event	MAND			X		
DETI	Detachment	MAND	X		X	X	SECU
DFLT	Event of Default (Notification)	MAND			X		
DLST	Trading status - Delisted	MAND			X		NA
DRIP	Automatic Dividend Reinvestment	MAND			X	X	SECU
DSCL	Disclosure	MAND			X		
DVSC	Scrip Dividend / Payment	MAND	X		X	X	SECU
DVSE	Stock Dividend	MAND	X	X	X	X	SECU
EXOF	Exchange Offer (Rollover)	MAND	X	X	X	X	CASE, CASH or SECU
EXTM	Maturity Extension	MAND		X	X		
EXTM	Maturity Extension (with security exchange)	MAND			X		SECU
INCR	Increase in Value	MAND			X	X	
INFO	Information	MAND			X		
LIQU	Liquidation	MAND	X	X	X	X	CASE, CASH or SECU
MRGR	Merger	MAND	X	X	X	X	CASE or SECU
OTHR	Other event	MAND		X	X	X	
PARI	Pari-Passu	MAND	X	X	X	X	SECU
PINK	Payment in Kind	MAND	X	X	X	X	SECU
PLAC	Place of Incorporation	MAND			X	X	
PPMT	Instalment call	MAND			X	X	SECU
REDM[a]	Redemption	MAND	X		X	X	CASH or SECU
REDO	Euro Redenomination (Notification)	MAND			X		SECU
RHDI	Rights Distribution	MAND	X	X	X	X	SECU
SMAL	Smallest Negotiable Unit	MAND			X		SECU
SOFF	Demerger/Spin-off	MAND	X	X	X	X	SECU
SPLF	Stock Split	MAND	X	X	X	X	SECU
SPLR	Reverse Stock Split	MAND	X	X	X	X	SECU
SUSP	Trading status - Suspended	MAND			X		
TEND	Tender Offer / Purchase Offer	MAND	X	X	X	X	CASE, CASH or SECU
WRTH	Worthless	MAND			X		LAPS

a. Liquidation of investment funds is reported with :CAEV//REDM.

Custody instructions and reports

Corporate actions - voluntary or mandatory with choices

| Swift CA Event Indicator (CAEV) | Description | Mandatory /Voluntary Indicator (CAMV) | MT564 | | | MT566 | MT567 | | MT568[a] | Corporate Action Option Code (CAOP)[b] |
			IPAR	CRA	Notif'n	Confirm'n	Status PACK	Status REJT	Narr	
ATTI	Attachment	VOLU			X	X	X	X		SECU
BIDS	Repurchase Offer	VOLU	X		X	X	X	X		CASH, CTEN, or NOAC
BMET	Bond Holder Meeting	VOLU			X					
BONU	Bonus issue	CHOS	X	X	X	X	X	X	X	CASH or SECU
BPUT	Redemption at the Holder's Option	VOLU	X		X	X	X	X		CASH or NOAC
CERT	Certification of Beneficial Ownership (U.S.A.)	CHOS			X			X		QINV or NOQU
CLSA	Class Action	VOLU			X	X	X	X		CONY or ABST
CMET	Court Meeting	VOLU			X					
CONS	Solicitation of a Holders Consent	VOLU	X		X		X	X		ABST, CONN, CONY or NOAC
CONV	Conversion Option	VOLU	X		X	X	X	X		CASE, CASH, NOAC or SECU
DETI	Detachment	VOLU			X	X	X	X		SECU
DSCL	Disclosure	VOLU			X		X	X		CONN, CONY or NOAC
DRIP or NOAC	Dividend Reinvestment	VOLU or CHOS		X	X	X	X	X		CASH or SECU
DTCH	Dutch Auction	VOLU	X		X	X	X	X		CASH or NOAC
DVOP	Choice Dividend	CHOS	X	X	X	X	X	X		CASE, CASH, BUYA, SLLE or SECU
EXOF	Exchange Offer	VOLU	X		X	X	X	X		ABST, CASE, CASH CEXC, NOAC or SECU
EXOF	Exchange Offer (Mandatory Exchange with Options)	CHOS	X		X	X	X	X		CASE, CASH or SECU
EXRI	Bonus Rights	CHOS	X		X	X	X	X		BUYA, EXER or SLLE
EXRI	Subscription Offer	CHOS or VOLU	X		X	X	X	X		EXER, LAPS or OVER
EXTM	Extension Option	CHOS			X	X	X	X		SECU or MPUT
EXWA	Warrant Exercise	CHOS or VOLU			X	X	X	X		EXER, LAPS or NOAC
INTR	Currency Option on Interest Payment	CHOS			X	X	X	X		CASH
MEET	Meeting	VOLU			X					
MRGR	Merger	CHOS	X		X	X	X	X		CASE, CASH, BUYA, SLLE or SECU

Swift CA Event Indicator (CAEV)	Description	Mandatory /Voluntary Indicator (CAMV)	MT564			MT566	MT567		MT568[a]	Corporate Action Option Code (CAOP)[b]
			IPAR	CRA	Notif'n	Confirm'n	Status PACK	Status REJT	Narr	
ODLT	Odd Lot Sale / Purchase	VOLU			X	X	X	X		CASH, NOAC or SECU
OMET	Ordinary Meeting Event	VOLU			X					
OTHR	Other Event	CHOS or VOLU			X	X	X	X		
PPMT	Instalment Call	CHOS	X		X	X	X	X		SECU
PPMT	Instalment Call (Partial Payment)	CHOS	X		X	X	X	X		SECU
PRIO	Subscription Offer without Rights	VOLU	X		X	X	X	X		NOAC, OVER or SECU
REDM	Currency Option on Redemption or Redemption in Shares	CHOS	X		X	X	X	X		CASH
REMK	Remarketing Agreement	CHOS			X	X	X	X		CASH or SECU
REMK	Remarketing (Agreed Margin Event)	CHOS			X	X	X	X		SECU
REMK	Remarketing (Alternative Margin Event)	CHOS			X	X	X	X		SECU
REMK	Remarketing (Margin Bid)	VOLU			X	X	X	X		SECU
SOFF	Demerger/Spin-off	CHOS	X	X	X	X				SECU
TEND	Tender Offer / Purchase Offer	VOLU	X		X	X	X	X		CASE, CASH, NOAC or SECU
TREC	Tax Reclaim	VOLU			X	X				CASH or NOAC
WTRC	Withholding Tax Reclaim Certification	VOLU			X				X	BOBD or NOAC
XMET	Extraordinary General Meeting	VOLU			X					ABST, CONN, CONY, PROX or SPLI

a. Exceptionally, MT568 can be sent with any of the listed event codes.
b. For voluntary or mandatory with choices, the corporate action option code NOAC (no action) is also available for use when applicable.

MT564 - Corporate Action Notification

Corporate Action Notifications are available via Swift MT564.

Timing

The timing of prenotifications and notifications via Swift is largely dependent on the type of corporate action event and how much notice Clearstream Banking has received. Typically, the following approach is adopted:

Prenotifications

Prenotifications are sent to clients between the announcement date and the record date to advise them of a prospective securities event entitlement.

Notifications

Notifications are sent to clients on or after record date to advise them that they have received a securities event entitlement based on their holding on record date. For corporate action events that are not subject to a record date, Clearstream Banking will send notifications to clients upon receipt of the information.

The majority of messages are released in Clearstream Banking's batches at 08:00, 11:00, 14:00, 16:00 and 20:00 (Central European Time). However, notifications that require urgent attention are released throughout the working day.

Amendments

As soon as Clearstream Banking becomes aware of changes in the conditions of a corporate action event for which a notification has been sent, a subsequent notification with function REPL is sent to the entitled holders. The reference of the previous message is entered in the A1 linkage sequence with qualifier :SEME.

Reminders

Reminders are sent to those clients who have not yet sent their instructions. A first reminder is sent to entitled holders on the fifth business day prior to the Clearstream Banking deadline date. A second reminder is sent to entitled holders on the second business day prior to the Clearstream Banking deadline date. Additional reminders are sent on case by case basis and, if necessary, closer to the deadline.

Message content

An MT564 Notification message is sent per safekeeping account. Subsequence B2 is therefore present only once in the message.

The input length of an MT564 is limited to 10,000 characters. If the notification exceeds this limit, two or more MT564 messages will be sent. The message reference of the first message will be entered in the A1 linkage sequence of the second message and so on.

Custody instructions and reports

MT564 - Overview

The following table lists the fields in a Corporate Action Notification via MT564:

	Sequence	Tag	Field Name	Content/Options	Qualifier	Page
A	**Mandatory Sequence - General Information**					
		:16R:	Start of Block	GENL		
		:28E:	Page Number/Continuation Indicator	:5n/4!c	-	7–564–NO–7
		:20C:	Official Corporate Action Event Reference	:4!c//16x	COAF	7–564–NO–7
		:20C:	Corporate Action Reference	:4!c//16x	CORP	7–564–NO–7
		:20C:	Sender's Reference	:4!c//16x	SEME	7–564–NO–7
		:23G:	Function of the Message	4!c[/4!c]	-	7–564–NO–8
		:22F:	Corporate Action Event Indicator	:4!c/[8c]/4!c	CAEV	7–564–NO–8
		:22F:	Mandatory/Voluntary Indicator	:4!c/[8c]/4!c	CAMV	7–564–NO–8
		:98a:	Message Preparation Date/Time	Option A or C	PREP	7–564–NO–8
		:25D:	Processing Status	:4!c/[8c]/4!c	PROC	7–564–NO–8
	A1	**Optional Repeatable Subsequence - Linkages**				
		:16R:	Start of Block	LINK		
		:13A:	MT Number of Linked Transaction	:4!c//3!c	LINK	7–564–NO–9
		:20C:	Previous Reference	:4!c//16x	PREV	7–564–NO–9
		:20C:	Corporate Action Reference	:4!c//16x	CORP	7–564–NO–9
		:22F:	Linkage Type Indicator	:4!c/[8c]/4!c	LINK	7–564–NO–10
		:20C:	Previous Reference	:4!c//16x	PREV	7–564–NO–10
		:16S:	End of Block	LINK		
	End of Subsequence A1 - Linkages					
		:16S:	End of Block	GENL		
	End of Sequence A - General Information					
B	**Mandatory Sequence - Underlying Securities**					
		:16R:	Start of Block	USECU		
		:35B:	Identification of the Underlying Securities	[ISIN1!e12!c] [4*35x]	-	7–564–NO–10
	B1	**Optional Subsequence - Financial Instrument Attributes**				
		:16R:	Start of Block	FIA		
		:22F:	Method of Interest Computation	:4!c/[8c]/4!c	MICO	7–564–NO–11
		:12a:	Option Style	B::4!c/[8c]/4!c	OPST	7–564–NO–11
		:11A:	Currency of Denomination	:4!c//3!a	DENO	7–564–NO–12
		:98a:	FRN Reset Date	:4!c//8!n	FRNR	7–564–NO–12
		:98a:	Maturity Date/Time	:4!c//8!n	MATU	7–564–NO–12
		:92a:	Next Factor	A::4!c//[N]15d	NWFC	7–564–NO–12
		:92a:	Previous Factor	A::4!c//[N]15d	PRFC	7–564–NO–12
		:92a:	Warrant Parity	D::4!c//15d/15d	WAPA	7–564–NO–12
		:36B:	Minimum Nominal Quantity	:4!c//4!c/15d	MINO	7–564–NO–13
		:16S:	End of Block	FIA		
	End of Subsequence B1 - Financial Instrument Attributes					
	B2	**Mandatory Subsequence - Account Information**				
		:16R:	Start of Block	ACCTINFO		
		:97a:	Safekeeping Account	Option A or C	SAFE	7–564–NO–13
		:94a:	Place of Safekeeping	F::4!c//4!c/4!a2!a2!c[3!c]	SAFE	7–564–NO–13
		:93a:	Affected Balance	B::4!c/[8c]/4!c/[N]15d	AFFB	7–564–NO–14
		:93a:	Blocked Balance	Option B or C	BLOK	7–564–NO–14
		:93a:	Borrowed Balance	Option B or C	BORR	7–564–NO–14
		:93a:	Collateral In Balance	Option B or C	COLI	7–564–NO–14

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
	:93a:	Collateral Out Balance	Option B or C	COLO	7–564–NO–14
	:93a:	Eligible Balance	Option B or C	ELIG	7–564–NO–14
	:93a:	Instructed Balance	Option B or C	INBA	7–564–NO–14
	:93a:	On Loan Balance	Option B or C	LOAN	7–564–NO–14
	:93a:	Pending Delivery	Option B or C	PEND	7–564–NO–14
	:93a:	Pending Receipt	Option B or C	PENR	7–564–NO–14
	:93a:	Settled Position	Option B or C	SETT	7–564–NO–14
	:93a:	Unaffected Balance	B::4!c/[8c]/4!c/[N]15d	UNAF	7–564–NO–14
	:93a:	Uninstructed Balance	Option B or C	UNBA	7–564–NO–14
	:16S:	End of Block	ACCTINFO		
End of Subsequence B2 - Account Information					
	:16S:	End of Block	USECU		
End of Sequence B - Underlying Securities					
C	**Optional Sequence - Intermediate Securities (NOT REPORTED)**				
D	**Optional Sequence - Corporate Action Details**				
	:16R:	Start of Block	CADETL		
	:17B:	Accrued Interest Indicator	:4!c//1!a	ACIN	7–564–NO–15
	:98a:	Announcement Date	Option A, B or C	ANOU	7–564–NO–15
	:98a:	Certification Deadline Date/Time	C::4!c//8!n6!n	CERT	7–564–NO–15
	:98a:	Early Closing Date	A::4!c//8!n	ECDT	7–564–NO–15
	:98a:	Election to Counterparty Market Deadline	Option A, B or C	ECPD	7–564–NO–15
	:98a:	Election to Counterparty Response	Option A, B or C	ECRD	7–564–NO–15
	:98a:	Effective Date	Option A, B	EFFD	7–564–NO–16
	:98a:	Early Third Party Deadline	Option A, B or C	ETPD	7–564–NO–16
	:98a:	Guaranteed Participation Date	Option A or B	GUPA	7–564–NO–16
	:98a:	Index Fixing Date/Time	A::4!c//8!n	IFIX	7–564–NO–16
	:98a:	Maturity Date/Time	Option A, B or C	MATU	7–564–NO–16
	:98a:	Payment Date	Option A, B or C	PAYD	7–564–NO–16
	:98a:	Record Date	Option A, B or C	RDTE	7–564–NO–17
	:98a:	Deadline to Register	C::4!c//8!n6!n	REGI	7–564–NO–17
	:98a:	Deadline for Tax Breakdown Instructions	C::4!c//8!n6!n	TAXB	7–564–NO–17
	:98a:	Third Party Deadline	C::4!c//8!n6!n	TPDT	7–564–NO–17
	:98a:	Trading Suspended Date	Option A, B or C	TSDT	7–564–NO–17
	:98a:	Ex Date	Option A, B or C	XDTE	7–564–NO–17
	:69a:	Interest Period	Option A, C or E	INPE	7–564–NO–17
	:69a:	Fiscal Year Period	Option A, C, E or J	FITY	7–564–NO–18
	:99a:	Number of Days Accrued	A::4!c//[N]3!n	DAAC	7–564–NO–18
	:92a:	Bid Interval Rate	Option A, F, K or P	BIDI	7–564–NO–18
	:92a:	Interest Rate	A::4!c//[N]15d	INTR	7–564–NO–18
	:92a:	Next Factor	A::4!c//[N]15d	NWFC	7–564–NO–18
	:92a:	Previous Factor	A::4!c//[N]15d	PRFC	7–564–NO–19
	:92a:	Percentage of Total Share Capital Sought	Option A, F or K	PTSC	7–564–NO–19
	:92a:	Discount Rate	A::4!c//[N]15d	RDIS	7–564–NO–18
	:92a:	Realised Loss	Option A or F	RLOS	7–564–NO–19
	:92a:	Interest Shortfall	Option A or F	SHRT	7–564–NO–19
	:90a:	First Bid Increment Price	Option A, B, E or L	FBIP	7–564–NO–19
	:90a:	Last Bid Increment Price	Option A, B, E or L	LBIP	7–564–NO–19
	:90a:	Maximum Price	Option A, B, E or L	MAXP	7–564–NO–20
	:90a:	Minimum Price	Option A, B, E or L	MINP	7–564–NO–20

Custody instructions and reports

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
	:36a:	Maximum Quantity of Securities	Option B or C	MQSO	7–564–NO–20
	:36a:	New Denomination Quantity	Option B or C	NEWD	7–564–NO–20
	:36a:	Minimum Quantity Sought	Option B or C	QTSO	7–564–NO–21
	:13a:	Coupon Number	B::4!c/[8c]/30x	COUP	7–564–NO–21
	:13A:	Acceptance Priority Level	:4!c//3!c	ACPL	7–564–NO–21
	:17B:	Certification/Breakdown Type Indicator	:4!c//1!a	CERT	7–564–NO–21
	:17B:	Redemption Charges Flag	:4!c//1!a	RCHG	7–564–NO–21
	:22F:	Additional Business Process Indicator	:4!c/[8c]/4!c	ADDB	7–564–NO–22
	:22F:	Certification Format Indicator	:4!c/[8c]/4!c	CEFI	7–564–NO–22
	:22F:	Change Type	:4!c/[8c]/4!c	CHAN	7–564–NO–22
	:22F:	Consent Type	:4!c/[8c]/4!c	CONS	7–564–NO–22
	:22F:	Distribution Type	:4!c/[8c]/4!c	DITY	7–564–NO–23
	:22F:	Dividend Type Indicator	:4!c/[8c]/4!c	DIVI	7–564–NO–23
	:22F:	Dutch Auction Type Indicator	:4!c/[8c]/4!c	DTCH	7–564–NO–23
	:22F:	Corporate Action Event Stage	:4!c/[8c]/4!c	ESTA	7–564–NO–23
	:22F:	Information Type	:4!c/[8c]/4!c	INFO	7–564–NO–24
	:22F:	Intermediate Securities Distribution Type	:4!c/[8c]/4!c	RHDI	7–564–NO–24
	:22F:	Offer Type	:4!c/[8c]/4!c	OFFE	7–564–NO–24
	:70E:	Name	:4!c//10*35x	NAME	7–564–NO–24
	:70E:	Offeror	:4!c//10*35x	OFFO	7–564–NO–24
	:70E:	Web Address	:4!c//10*35x	WEBB	7–564–NO–25
	:16S:	End of Block	CADETL		
End of Sequence D – Corporate Action Details					
E Optional Sequence – Corporate Action Options					
	:16R:	Start of Block	CAOPTN		
	:13A:	Corporate Action Option Number	:4!c//3!c	CAON	7–564–NO–25
	:22F:	Corporate Action Option Code	:4!c/[8c]/4!c	CAOP	7–564–NO–25
	:22F:	Certification Type Indicator	:4!c/[8c]/4!c	CETI	7–564–NO–25
	:22F:	Disposition of Fractions	:4!c/[8c]/4!c	DISF	7–564–NO–25
	:22F:	Offer Type	:4!c/[8c]/4!c	OFFE	7–564–NO–26
	:22F:	Option Features	:4!c/[8c]/4!c	OPTF	7–564–NO–26
	:22F:	Option Status	:4!c/[8c]/4!c	OSTA	7–564–NO–26
	:22F:	Proration Below Minimum Quantity Indicator	:4!c/[8c]/4!c	PRMN	7–564–NO–27
	:94C:	Country of Non-domicile	:4!c//2!a	NDOM	7–564–NO–27
	:11A:	Currency Option	:4!c//3!a	OPTN	7–564–NO–27
	:17B:	Applied Option Flag	:4!c//1!a	APLI	7–564–NO–27
	:17B:	Change Allowed Flag	:4!c//1!a	CHAN	7–564–NO–27
	:17B:	Default Processing Flag	:4!c//1!a	DFLT	7–564–NO–28
	:17B:	Standing Instructions Flag	:4!c//1!a	STIN	7–564–NO–28
	:17B:	Withdrawal Allowed Flag	:4!c//1!a	WTHD	7–564–NO–28
	:98a:	End of Securities Blocking Period	Option A or B	BLOK	7–564–NO–28
	:98a:	Stock Lending Deadline Date/Time	Option A, B or C	BORD	7–564–NO–28
	:98a:	Documentation Deadline Date/Time	Option A, B or C	DOCD	7–564–NO–29
	:98a:	Early Response Deadline Date/Time	Option A, B or C	EARD	7–564–NO–29
	:98a:	Expiry Date/Time	Option A, B or C	EXPI	7–564–NO–29
	:98a:	Market Deadline	Option A, B or C	MKDT	7–564–NO–29
	:98a:	Protect deadline date/time option	Option A, B, C or E	PODT	7–564–NO–29
	:98a:	Response Deadline Date/Time	Option A, B or C	RDDT	7–564–NO–29
	:69a:	Period of Action	Option A, C or E	PWAL	7–564–NO–30

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
	`:69a:`	Revocability Period	Option A, C or E	REVO	7–564–NO–30
	`:69a:`	Suspension Period	`A::4!c//8!n/8!n`	SUSP	7–564–NO–30
	`:69a:`	Trading Period	Option A, C or E	TRDP	7–564–NO–30
	`:92a:`	Bid Interval Rate	Option A, F, K or P	BIDI	7–564–NO–30
	`:92a:`	Gross Distribution Rate	Option A, F, H, J or K	GRSS	7–564–NO–31
	`:92a:`	Gross Interest Rate Used for Payment	Option A, F, H, J or K	INTP	7–564–NO–31
	`:92a:`	Net Distribution Rate	Option F, H, J or K	NETT	7–564–NO–32
	`:92a:`	Pro-Ration Rate	`:4!c//[N]15d`	PROR	7–564–NO–32
	`:92a:`	Withholding Tax Rate	`A::4!c//[N]15d`	TAXR	7–564–NO–32
	`:90a:`	First Bid Increment Price	Option A, B, E or L	FBIP	7–564–NO–32
	`:90a:`	Last Bid Increment Price	Option A, B, E or L	LBIP	7–564–NO–32
	`:90a:`	Maximum Price	Option A, B, E or L	MAXP	7–564–NO–33
	`:90a:`	Minimum Price	Option A, B, E or L	MINP	7–564–NO–33
	`:90a:`	Cash Price Received per Product	Option A, B, E, K or L	OFFR	7–564–NO–33
	`:36a:`	Maximum Quantity to Instruct	Option B or C	MAEX	7–564–NO–33
	`:36a:`	Minimum Quantity to Instruct	Option B or C	MIEX	7–564–NO–34
	`:36a:`	Minimum Multiple Quantity to Instruct	Option B or C	MILT	7–564–NO–34
E1 Optional Repeatable Subsequence - Securities Movements					
	`:16R:`	Start of Block	SECMOVE		
	`:22H:`	Credit/Debit Indicator	`:4!c//4!c`	CRDB	7–564–NO–35
	`:22F:`	Type of Income	`:4!c/[8c]/4!c`	ITYP	7–564–NO–35
	`:22F:`	Other Type of Income	`:4!c/[8c]/4!c`	OTYP	7–564–NO–35
	`:22H:`	New Securities Issuance Indicator	`:4!c//4!c`	NSIS	7–564–NO–35
	`:22F:`	Issuer/Offeror Taxability	`:4!c/[8c]/4!c`	TXAP	7–564–NO–35
	`:35B:`	Identification of the Financial Instrument	`[ISIN1!e12!c][4*35x]`	-	7–564–NO–36
E1a Optional Subsequence - Financial Instrument Attributes					
	`:16R:`	Start of Block	FIA		
	`:22F:`	Method of Interest Computation	`:4!c/[8c]/4!c`	MICO	7–564–NO–37
	`:36B:`	Minimum Nominal Quantity	`:4!c//4!c/15d`	MINO	7–564–NO–38
	`:16S:`	End of Block	FIA		
End of Subsequence E1a - Financial Instrument Attributes					
	`:36B:`	Quantity of Financial Instrument Entitled	`:4!c//4!c/15d`	ENTL	7–564–NO–38
	`:94a:`	Place of Safekeeping	`F::4!c//4!c/4!a2!a2!c[3!c]`	SAFE	7–564–NO–38
	`:22F:`	Disposition of Fractions	`:4!c/[8c]/4!c`	DISF	7–564–NO–38
	`:69a:`	Trading Period	`A::4!c//8!n/8!n`	TRDP	7–564–NO–38
	`:90a:`	Cash in Lieu of Shares price	Option A, B or E	CINL	7–564–NO–39
	`:90a:`	Indicative/Market Price	Option A or B	INDC or MRKT	7–564–NO–39
	`:90a:`	Cash Price Paid per Product	Option A, B, E, K or L	PRPP	7–564–NO–39
	`:92a:`	Additional for Existing Securities Rate	Option D or L	ADEX	7–564–NO–39
	`:92a:`	New to Old Rate	Option D, K, L, M or N	NEWO	7–564–NO–39
	`:92a:`	Financial Transaction Tax Rate	Option A or K	TRAX	7–564–NO–40
	`:98a:`	Dividend Ranking Date	Option A, B or C	DIVR	7–564–NO–40
	`:98a:`	Last Trading Date/Time	`C:4!c//8!n6!n`	LTRD	7–564–NO–40
	`:98a:`	Payment Date	Option A, B or C	PAYD	7–564–NO–40
	`:16S:`	End of Block	SECMOVE		
End of Subsequence E1 - Securities Movements					

Custody instructions and reports

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
E2 Optional Repeatable Subsequence - Cash Movements					
	:16R:	Start of Block	CASHMOVE		
	:22H:	Credit/Debit Indicator	:4!c//4!c	CRDB	7–564–NO–41
	:22F:	Type of Income	:4!c/[8c]/4!c	ITYP	7–564–NO–41
	:22F:	Other Type of Income	:4!c/[8c]/4!c	OTYP	7–564–NO–41
	:22F:	Non Eligible Securities	:4!c/[8c]/4!c	NELP	7–564–NO–41
	:22F:	Price Calculation Method Indicator	:4!c/[8c]/4!c	PRCM	7–564–NO–41
	:22F:	Issuer/Offeror Taxability	:4!c/[8c]/4!c	TXAP	7–564–NO–42
	:94C:	Country of Income Source	:4!c//2!a	COIN	7–564–NO–42
	:97A:	Cash Account	:4!c//35x	CASH	7–564–NO–42
	:19B:	Gross Amount	:4!c//3!a15d	GRSS	7–564–NO–42
	:19B:	Net Amount	:4!c//3!a15d	NETT	7–564–NO–42
	:98A:	Earliest Payment Date	4!c//8!n	EARL	7–564–NO–42
	:98a:	Payment Date	Option A or B	PAYD	7–564–NO–43
	:98a:	Value Date	A::4!c//8!n	VALU	7–564–NO–43
	:92a:	Charges/Fees	F::4!c//3!a15d	CHAR	7–564–NO–43
	:92a:	Early Solicitation Fee Rate	Option A, F, J, K or M	ESOF	7–564–NO–43
	:92a:	Equalisation Rate	Option F or K	EQUL	7–564–NO–43
	:92a:	Exchange Rate	Option A, K or M	EXCH	7–564–NO–43
	:92a:	Gross Distribution Rate	Option A, F, H, J or K	GRSS	7–564–NO–44
	:92a:	Gross Interest Rate Used for Payment	Option A, F or K	INTP	7–564–NO–44
	:92a:	Net Distribution Rate	Option F, H, J or K	NETT	7–564–NO–45
	:92a:	Applicable Rate	A::4!c//[N]15d	RATE	7–564–NO–45
	:92a:	Solicitation Fee Rate	Option A, K or M	SOFE	7–564–NO–45
	:92a:	Tax Credit Rate	Option A or K	TAXC	7–564–NO–45
	:92a:	Withholding Tax Rate	Option A or R	TAXR	7–564–NO–46
	:90a:	Cash Price Received per Product	Option A, B, E, F or L	OFFR	7–564–NO–46
	:90a:	Cash Price Paid per Product	Option B or E	PRPP	7–564–NO–46
	:16S:	End of Block	CASHMOVE		
End of Subsequence E2 - Cash Movements					
	:70E:	Additional Text	:4!c//10*35x	ADTX	7–564–NO–46
	:70E:	Information Conditions	:4!c//10*35x	INCO	7–564–NO–47
	:16S:	End of Block	CAOPTN		
End of Sequence E - Corporate Action Options					
F Optional Sequence - Additional Information					
	:16R:	Start of Block	ADDINFO		
	:70E:	Additional Text	:4!c//10*35x	ADTX	7–564–NO–47
	:70E:	Basket or Index Indicator	:4!c//10*35x	BAIN	7–564–NO–47
	:70E:	Certification/Breakdown Narrative	:4!c//10*35x	CETI	7–564–NO–47
	:70E:	Information to be Complied With	:4!c//10*35x	COMP	7–564–NO–47
	:70E:	Disclaimer	:4!c//10*35x	DISC	7–564–NO–47
	:70E:	Information Conditions	:4!c//10*35x	INCO	7–564–NO–47
	:70E:	Party Contact Narrative	:4!c//10*35x	PACO	7–564–NO–48
	:70E:	Taxation Conditions	:4!c//10*35x	TAXE	7–564–NO–48
	:70E:	Narrative Version	:4!c//10*35x	TXNR	7–564–NO–49
	:95P:	Exchange Agent	:4!c//4!a2!a2!c[3!c]	ISAG	7–564–NO–49
	:95Q:	Paying Agent	:4!c//4*35x	PAYA	7–564–NO–49
	:16S:	End of Block	ADDINFO		
End of Sequence F - Additional Information					

MT564 - Field specifications

MT564 contains data fields for a Corporate Action Notification as described below.

A - General Information - mandatory, non-repeatable - GENL

:28E:	Page Number/Continuation Indicator	Mandatory Sequence A Non-repeatable General Information	Qualifier -

Format: 5n/4!c

Field purpose: This field contains the page number up to five digits and indicates either that this is the only page or the last page or that there are additional pages.

Indicators: The unique event identifier is made up of the following subfields:

LAST	This is the last page of a statement with more than one page.
MORE	This is an intermediate page of a statement with additional pages.

:20C:	Official Corporate Action Event Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier COAF

Format: :4!c//16x

Field purpose: Official and unique reference assigned by the official central body/entity within each market at the beginning of a corporate action event.

Usage: This field is reported if received by the market.

:20C:	Corporate Action Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier CORP

Format: :4!c//2!a9!n4!a1!n

Field purpose: This field contains the reference assigned by the sender to identify unambiguously the corporate action event that is the subject of the notification.

Usage: The unique event identifier is made up of the following subfields:

Subfield 1	2-character event type
Subfield 2	Common code of underlying security
Subfield 3	Announcement date in MMYY format
Subfield 4	One-digit sequential number

:20C:	Sender's Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier SEME

Format: :4!c//8!n5!n1!a2!n

Field purpose: This field contains the reference assigned by the sender to identify the message unambiguously.

Usage: The unique message identifier is made up of the following subfields:

Subfield 1	Common code of underlying security in eight positions
Subfield 2	Holder's Clearstream Banking account number
Subfield 3	Constant value of "S"
Subfield 4	2-alphanumeric sequential number

Custody instructions and reports

:23G:	Function of the Message	Mandatory Sequence Non-repeatable General Information	A	Qualifier –

> **Format:** `4!c[/4!c]`
>
> **Usage:** The following functions are accepted by Clearstream:
>
> | | |
> |---|---|
> | CANC | Cancellation advice of an event previously announced by Clearstream |
> | NEWM | New notification |
> | REPL | Supplementary information is provided |
> | RMDR | Reminder to the client that their instruction has not been received |
> | WITH | Withdrawal of event or offer (all previously sent event information is void) |

:22F:	Corporate Action Event Indicator	Mandatory Sequence Non-repeatable General Information	A	Qualifier CAEV

> **Format:** `:4!c/[8c]/4!c`
>
> **Indicators:** Refer to the table "Corporate action event indicators" on page 7–2.
>
> **Example:** `:22F::CAEV//RHDI`

:22F:	Mandatory/Voluntary Indicator	Mandatory Sequence Non-repeatable General Information	A	Qualifier CAMV

> **Format:** `:4!c/[8c]/4!c`
>
> **Indicators:**
>
> | | |
> |---|---|
> | CHOS | Used on mandatory events with choice |
> | MAND | Used on mandatory events without choice |
> | VOLU | Used on elective events |

:98a:	Preparation Date/Time	Mandatory Sequence Non-repeatable General Information	A	Qualifier PREP

> **Format:** `:98C::4!c//8!n6!n`
>
> **Usage:** Option C is used with the date and time.

:25D:	Processing Status	Mandatory Sequence Non-repeatable General Information	A	Qualifier PROC

> **Format:** `:4!c/[8c]/4!c`
>
> **Statuses:**
>
> | | |
> |---|---|
> | COMP | Complete confirmed |
> | COMU | Complete unconfirmed |
> | ENTL | With entitlement |
> | PREC | Preliminary confirmed |
> | PREU | Unconfirmed preliminary announcement |

A1 - Linkages - optional, repeatable - LINK

The linkage subsequence is used for different purposes and can be present more than once in the same message. The fields and qualifiers will vary depending on the linkage type as described below.

The AI - Linkages subsequence has four possible repetitions, as follows:

1. To link updates, amendments and reminders to the previous message sent for the same corporate action event. (:13A:, :20C:)

2. To link the rights distribution event notification to the exercise event. (:20C:)

3. To link other active events for the same security that are directly related. One repetition of the link subsequence is present for every related event. (:20C:)

4. To link an ongoing corporate action event to an income event.
   To link an ongoing income event to a corporate action event.
   To link a withdrawn event to a new corporate action/income event that replaces this withdrawn event.

5. When more than one MT564 is required to convey the notification, to reference the first message in the link sequence of the second message, the third to the second and so on. All other linkages are only available on the first message. (:13A:, :22F:, :20C:)

:13A:	Message Type of Linked Message	Optional Subsequence A1 Repeatable Linkages (1)	Qualifier LINK

Format: :4!c//3!c

Field purpose: This field contains the 3-digit Swift message type of the message previously sent for the same corporate action event.

:20C:	Previous Reference	Optional Subsequence A1 Repeatable Linkages (1)	Qualifier PREV

Format: :4!c//16x

Field purpose: This field contains the reference in field :20C::SEME of the message previously sent for the same corporate action event.

:20C:	Corporate Action Reference	Optional Subsequence A1 Repeatable Linkages (2)	Qualifier CORP

Format: :4!c//16x

Field purpose: This field contains the corporate action reference of the linked event.

:20C:	Corporate Action Reference	Optional Subsequence A1 Repeatable Linkages (3)	Qualifier CORP

Format: :4!c//16x

Field purpose: This field contains the corporate action reference of the linked event.

Custody instructions and reports

:20C:	Corporate Action Reference	Optional Subsequence A1 Repeatable Linkages (4)	Qualifier CORP

Format: :4!c//16x

Field purpose: This field contains the corporate action reference of the linked event.

:22F:	Linkage Type Indicator	Optional Subsequence A1 Repeatable Linkages (5)	Qualifier LINK

Format: :4!c//4!c

Indicator: WITH

:20C:	Previous Reference	Optional Subsequence A1 Repeatable Linkages (5)	Qualifier PREV

Format: :4!c//16x

Field purpose: This field contains the reference of the preceding message.

B - Underlying Securities - mandatory, non-repeatable - USECU

:35B:	Identification of the Underlying Security	Mandatory Sequence B Non-repeatable Underlying Securities	Qualifier -

Format: [ISIN1!e12!c]
[4*35x]

Usage: This field contains the ISIN or Common Code, according to client choice, and the description of the security that is the subject of the notification.

Note: This will be the underlying security for rights distribution events and for the rights on the exercise event.

B1 - Financial Instrument Attributes - optional, non-repeatable - FIA

:22F:	Method of Interest Computation		Optional Subsequence B1 Non-repeatable Financial Instrument Attributes	Qualifier MICO

Format: `:4!c/[8c]/4!c`

Field purpose: This field contains a code for the computation method to calculate the interest of the related financial instrument, as follows:

A001	30/360 (ISDA)	All months have 30 days and all years have 360 days.
A002	30/365	All months have 30 days and all years have 365 days.
A003	30/Actual	Not applicable.
A004	Actual/360	Actual number of days in the period always divided by 360.
A005	Actual/365	Actual number of days in the period always divided by 365.
A006	Actual/Actual (ISMA)	Actual number of days divided by actual number of days multiplied by the frequency.
A007	30E/360 or Eurobond basis	February is considered always to contain 30 days.
A008	Actual/Actual (ISDA)	Portion of the accrual days falling in a non–leap year divided by 365 plus portion of the accrual days falling in a leap year divided by 366.
A009	Actual/Actual (basic rule)	Actual number of days divided by 366 (if payment date is in a leap year) or by 365 (otherwise).
A010	Actual/Actual (AFB)	Actual number of days divided by 366 (if 29 February falls in the period) or by 365 (otherwise).
A011	30/360 (ICMA) or 30/360 (basic rule)	All months have 30 days (except February which has 28 days) and all years have 360 days.
A012	30E2/360 or Eurobond basis model 2	All months have 30 days (except February whose day of month value is adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular month) and every year has 360 days.
A013	30E3/360 or Eurobond basis model 3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 February (or 29 February in a leap year) is assumed to be equivalent to a 30 February.
A014	Actual/365NL or Actual/365 No leap	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365 day year.
OTHR	Method other than A001 - A014	See narrative for detail. To include calculation method not covered by A001 - A014.

:12a:	Option Style		Optional Subsequence B1 Non-repeatable Financial Instrument Attributes	Qualifier OPST

Format: `:12B::4!c/[8c]4!c`

Field purpose: This field specifies how an option can be exercised.

Indicators:
AMER American style (option can be exercised before or on expiry date)
EURO European style (option can be exercised on expiry date only)

Custody instructions and reports

:11A:	Currency of Denomination	Optional Subsequence B1 Non-repeatable Financial Instrument Attributes	Qualifier DENO

Format: `:4!c//3!a`

Field purpose: This field contains the currency in which the financial instrument is currently denominated.

:98a:	FRN Reset Date	Optional Subsequence B1 Non-repeatable Financial Instrument Attributes	Qualifier FRNR

Format: `:98A::4!c//8!n6!n`

Field purpose: This field contains the date on which the interest rate of a floating rate note will be calculated and reset (=fixing date).

:98a:	Maturity Date/Time	Optional Subsequence B1 Non-repeatable Financial Instrument Attributes	Qualifier MATU

Format: `:98A::4!c//8!n`

Field purpose: This field contains the date that an interest bearing security becomes due and principal is paid.

:92a:	Next Factor	Optional Subsequence B1 Non-repeatable Financial Instrument Attributes	Qualifier NWFC

Format: `:92A::4!c//[N]15d`

Field purpose: This field contains the new factor expressed as a decimal between 0 and 1 defining the outstanding principal of the bond.

:92a:	Previous Factor	Optional Subsequence B1 Non-repeatable Financial Instrument Attributes	Qualifier PRFC

Format: `:92A::4!c//[N]15d`

Field purpose: This field contains the previous factor expressed as a decimal between 0 and 1 defining the outstanding principal of the bond.

:92a:	Warrant Parity	Optional Subsequence B1 Non-repeatable Financial Instrument Attributes	Qualifier WAPA

Format: `:92D::4!c//15d/15d`

Field purpose: This field contains the warrant parity, the ratio between the quantity of warrants and the quantity of underlying securities.

:36B:	Minimum Nominal Quantity	Optional Subsequence B1 Non-repeatable Financial Instrument Attributes	Qualifier MINO

Format: :4!c//4!c/15d

Field purpose: This field contains the minimum nominal quantity or lot of securities.

Usage: This is the minimum nominal amount of the securities indicated infield :35B: of Sequence B.

B2 - Account Information - mandatory, repeatable - ACCTINFO

:97a:	Safekeeping Account	Mandatory Subsequence B2 Repeatable Account Information	Qualifier SAFE

Format: :97A::4!c//35x   :97C::4!c//4!c

Field purpose: This field contains the safekeeping account that holds the underlying securities.

Usage: Option C with code word GENR is used only for notifications that do not refer to a holding.

Example: :97C::SAFE//GENR

:94a:	Place of Safekeeping	Mandatory Subsequence B2 Repeatable Account Information	Qualifier SAFE

Format: :94F::4!c//4!c/4!a2!a2!c[3!c]

Usage: This field contains one of the following code words followed by a BIC as indicated:

CUST   followed by the BIC of CBL's common or specialised depository for securities deposited with other than CBL's domestic depository;

NCSD   followed by the BIC of the local CSD for securities deposited with CBL's domestic depository.

Custody instructions and reports

:93a:	Balances		Mandatory Subsequence B2 Repeatable Account Information	Qualifiers See description

Format: `:93B::4!c/[8c]/4!c/[N]15d`

Qualifiers:

AFFB	Quantity of securities that have been affected by the process run through the event.	
BLOK	Quantity of pledged securities. Pledged securities usually are frozen for collateral purposes, are on the account but are not available.	
	Quantity of drawn securities. Drawn securities are on the account but are not available as they are not of good delivery being drawn for redemption.	
	Quantity of blocked securities. Securities are blocked in relation to various security events, subscriptions, etc. Blocked securities are not on account, are not available, but belong to the account.	
BORR	Quantity of borrowed securities held on account.	
COLI	Collateral in / Received Collateral Quantity: quantity of securities received as collateral.	
COLO	Collateral out/ Delivered Collateral Quantity: quantity of securities delivered as collateral	
ELIG	Quantity of securities expected to be settled, derived from the current SETT position plus COLO and PENR and minus COLI and PEND transactions.	
INBA	Quantity of securities for which one or more instructions have been received. This is only used when the notification is a reminder (`:23G:RMDR`).	
LOAN	Quantity of lent securities. Lent securities belong to the account but are not on the account.	
PEND	Quantity of securities to be delivered pending settlement.	
PENR	Quantity of securities to be received pending settlement.	
SETT	Quantity of securities to be considered as a settled entitled position held on account. This quantity is derived from the booked position plus securities on loan, minus borrowed securities, plus pledged, drawn and blocked positions.	
UNAF	Quantity of securities that have not been affected by the process run through the event.	
UNBA	Quantity of securities for which no instruction has been received. This is only used when the notification is a reminder (`:23G:RMDR`).	

For qualifiers, PEND and PENR, subfield 2 contains one of the following code words:

ELIG	Balance of securities eligible for this event.
NELG	Balance of securities not eligible for this event.

For qualifiers ELIG and SETT, subfield 2 may contain one of the following code words:

FUPU	Full Period Units, to report the number of unites of a fund that were purchased in a previous distribution period (e.g. Group 1 units in the UK).
PAPU	Part Way Period Units, to report the number of units of a fund that were purchased part way throughout a distribution period (e.g. Group 2 units in the UK).

D - Corporate Action Details - optional, non-repeatable - CADETL

Whenever the message caters for corporate action details in both sequence D, Corporate Action Details, and sequence E, Corporate Action Options, the information will be present in sequence E.

:17B:	Accrued Interest Indicator	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier ACIN

Format: `:17B::4!c//1!a`

Field purpose: This field contains a flag to indicate if the holder is entitled to accrued interest.

:98a:	Announcement Date	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier ANOU

Format: `:98A::4!c//8!n`

Usage: This field contains the official date of announcement of the event to the market or the date Clearstream Banking was notified of the event.

:98a:	Certification Deadline Date/Time	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier CERT

Format: `:98C::4!c//8!n6!n`

Usage: This field contains the deadline date and time by which the certification must be sent.

:98a:	Early Closing Date	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier ECDT

Format: `:98A::4!c//8!n`

Field purpose: This field contains the first possible early closing date of an offer if different from the Expiration Date e.g. on the Belgian market.

:98a:	Election to Counterparty Market Deadline	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier ECPD

Format: `:98A::4!c//8!n     :98B::4!c/[8c]/4!c     :98C::4!c//8!n6!n`

Field purpose: This field contains the buyer protection deadline in the market. This is the deadline by which the buyer can send a buyer protection instruction directly to the seller.

:98a:	Election to Counterparty Response	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier ECRD

Format: `:98A::4!c//8!n     :98B::4!c/[8c]/4!c     :98C::4!c//8!n6!n`

Field purpose: This field contains the automated buyer protection deadline. This is the deadline by which the buyer should send a buyer protection instruction to the seller via the chain of intermediaries including the CSD.

Custody instructions and reports

:98a:	Effective Date	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier EFFD

Format: `:98A::4!c//8!n`   `:98B::4!c/[8c]/4!c`

Field purpose: This field contains the date on which a corporate action process is completed.

:98a:	Early Third Party Deadline	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier ETPD

Format: `:98A::4!c//8!n`   `:98B::4!c/[8c]/4!c`   `:98C::4!c//8!n6!n`

Field purpose: This field contains the date /time set by the issuer agent as a first early deadline by which the account owner must instruct directly to another party.

:98a:	Guaranteed Participation Date	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier GUPA

Format: `:98A::4!c//8!n`   `:98B::4!c/[8c]/4!c`

Field purpose: This field contains the last date by which a buying counterparty to a trade can be sure that it will have the right to participate in an event.

:98a:	Index Fixing Date/Time	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier IFIX

Format: `:98A::4!c//8!n`

Field purpose: This field contains the date at which an index rate will be determined for redemptions and pool factors.

:98a:	Maturity Date/Time	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier MATU

Format: `:98A::4!c//8!n`

Field purpose: This field is only used if there is a "maturity extension" event (Sequence A, field :22F::CAEV//EXTM) to provide the extended maturity date.

:98a:	Payment Date	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier PAYD

Format: `:98A::4!c//8!n`   `:98B::4!c//4!c`

Field purpose: This field contains the date on which the payment is expected to take place, which may be a non-business day. This date is the one to be considered in interest calculations. If a rolling event, option B will be used with code word "ONGO" (ongoing basis).

:98a:	Record Date	Optional Sequence	D	Qualifier
		Non-repeatable		RDTE
		Corporate Action Details		

Format: `:98A::4!c//8!n`

Field purpose: This field contains the date at which, after the daytime processing, Clearstream Banking records holdings in the security as being an entitled position.

:98a:	Deadline to Register	Optional Sequence	D	Qualifier
		Non-repeatable		REGI
		Corporate Action Details		

Format: `:98C::4!c//8!n6!n`

Field purpose: This field contains date and time at which instructions to register or registration details will be accepted.

:98a:	Deadline for Tax Breakdown Instructions	Optional Sequence	D	Qualifier
		Non-repeatable		TAXB
		Corporate Action Details		

Format: `:98C::4!c//8!n6!n`

Field purpose: This field contains the date until which Clearstream Banking will accept tax breakdown instructions.

:98a:	Third Party Deadline	Optional Sequence	D	Qualifier
		Non-repeatable		TPDT
		Corporate Action Details		

Format: `:98C::4!c//8!n6!n`

Field purpose: Date/Time by which the account owner must instruct directly another party, for example to provide documentation to an issuer agent.

:98a:	Trading Suspended Date	Optional Sequence	D	Qualifier
		Non-repeatable		TSDT
		Corporate Action Details		

Format: `:98A::4!c//8!n`

Field purpose: This field contains the last trading date of the basis issue.

:98a:	Ex Date	Optional Sequence	D	Qualifier
		Non-repeatable		XDTE
		Corporate Action Details		

Format: `:98A::4!c//8!n`

Field purpose: This field contains the date on or after which securities traded are not eligible for the corporate action event.

:69a:	Interest Period	Optional Sequence	D	Qualifier
		Non-repeatable		INPE
		Corporate Action Details		

Format: `:69A::4!c//8!n/8!n`   `:69C::4!c//8!n/4!c`   `:69E::4!c//4!c/8!n`

Field purpose: This field contains dates that define the period for which the interest rate has been applied.

Custody instructions and reports

:69a:	**Fiscal Year Period**	**Optional Sequence** **Non-repeatable** **Corporate Action Details**	**D**	**Qualifier** FITY

Format: `:69A::4!c//8!n/8!n` `:69C::4!c//8!n/4!c` `:69E::4!c//4!c/8!n` `:69J::4!c//4!c`

Field purpose: This field contains the period defining the fiscal or tax year the dividend pertains to in order to correctly deduct taxes for residents.

:99a:	**Number of Days Accrued**	**Optional Sequence** **Non-repeatable** **Corporate Action Details**	**D**	**Qualifier** DAAC

Format: `99A::4!c//[N]3!n`

Field purpose: This field contains the number of days used for calculating the accrued interest amount. The result of the calculation can be found in 92a::INTP.

:92a:	**Bid Interval Rate**	**Optional Sequence** **Non-repeatable** **Corporate Action Details**	**D**	**Qualifier** BIDI

Format: `:92A::4!c//[N]15d` `:92F::4!c//3!a15d` `:92K::4!c//4!c` `:92P::4!c//15d`

Field purpose: This field contains the acceptable price increment used for submitting a bid.

:92a:	**Interest Rate**	**Optional Sequence** **Non-repeatable** **Corporate Action Details**	**D**	**Qualifier** INTR

Format: `:92A::4!c//[N]15d`

Field purpose: This field contains the interest rate of the bond coupon payment expressed as a percentage.

Usage: In sequence D, this field contains the annual interest rate.

:92a:	**Next Factor**	**Optional Sequence** **Non-repeatable** **Corporate Action Details**	**D**	**Qualifier** NWFC

Format: `:92A::4!c//[N]15d`

Field purpose: This field contains the new factor expressed as a decimal between 0 and 1 defining the outstanding principal of the bond.

:92a:	**Reinvestment Discount Rate**	**Optional Sequence** **Non-repeatable** **Corporate Action Details**	**D**	**Qualifier** RDIS

Format: `:92A::4!c//[N]15d`

Field purpose: This field contains the rate of discount for securities purchased through a reinvestment scheme as compared to the current market price of security.

:92a:	**Previous Factor**	Optional Sequence	D	Qualifier
		Non-repeatable		PRFC
		Corporate Action Details		

Format: :92A::4!c//[N]15d

Field purpose: This field contains the previous factor expressed as a decimal between 0 and 1 defining the outstanding principal of the bond.

:92a:	**Percentage of Total Share Capital Sought**	Optional Sequence	D	Qualifier
		Non-repeatable		PTSC
		Corporate Action Details		

Format: :92A::4!c//[N]15d :92K::4!c//4!c

Field purpose: This field contains the percentage of the outstanding shares that an offeror is seeking to take over.

If the rate is not known at the time of sending the notification, option K is used and the field contains the code word "UKWN".

:92a:	**Realised Loss**	Optional Sequence	D	Qualifier
		Non-repeatable		RLOS
		Corporate Action Details		

Format: :92A::4!c//[N]15d :92F::4!c//3!a15d

Field purpose: For structured security issues where there is a set schedule of principal and interest payments for the life of the issue, this field contains the difference between the actual rate of the capital or principal repayment and the scheduled capital repayment.

:92a:	**Interest Shortfall**	Optional Sequence	D	Qualifier
		Non-repeatable		SHRT
		Corporate Action Details		

Format: :92A::4!c//[N]15d :92F::4!c//3!a15d

Field purpose: For structured security issues where there is a set schedule of principal and interest payments for the life of the issue, this field contains the difference between the actual rate of the interest payment and the expected or scheduled rate of the interest payment.

:90a:	**First Bid Increment Price**	Optional Sequence	D	Qualifier
		Non-repeatable		FBIP
		Corporate Action Details		

Format: :90A::4!c//4!c//[N]15d :90B::4!c//4!c/3!a15d :90E::4!c//4!c
:90L::4!c//[N]15d

Field purpose: This field contains the acceptable price increment used for submitting a bid.

:90a:	**Last Bid Increment Price**	Optional Sequence	D	Qualifier
		Non-repeatable		LBIP
		Corporate Action Details		

Format: :90A::4!c//4!c//[N]15d :90B::4!c//4!c/3!a15d :90E::4!c//4!c
:90L::4!c//[N]15d

Field purpose: This field contains the acceptable price increment used for submitting a bid.

Custody instructions and reports

:90a:	Maximum Price	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier MAXP

Format: :90A::4!c//4!c//[N]15d :90B::4!c//4!c/3!a15d :90E::4!c//4!c
:90L::4!c//[N]15d

Field purpose: This field contains the maximum or cap price.

Usage: When option A is used, the negative sign can only be present with the following code word:

YIEL   Price expressed as a yield

:90a:	Minimum Price	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier MINP

Format: :90A::4!c//4!c//[N]15d :90B::4!c//4!c/3!a15d :90E::4!c//4!c
:90L::4!c//[N]15d

Field purpose: This field contains the minimum or floor price.

Usage: When option A is used, the negative sign can only be present with the following code word:

YIEL   Price expressed as a yield

:36a:	Maximum Quantity of Securities	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier MQSO

Format: :36B::4!c//4!c/15d   :36C::4!c//4!c

Field purpose: This field contains the maximum number of securities the offeror is requesting to complete the event.

Usage: When option C is used, this field contains one of the following code words:

ANYA   Any and all
UKWN   Quantity unknown

Note: MQSO and QTSO will either both be present or both be absent.

When MQSO contains ANYA, QTSO will contain UKWN, and vice versa.

:36a:	New Denomination Quantity	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier NEWD

Format: :36B::4!c//4!c/15d   :36C::4!c//4!c

Field purpose: This field contains the new denomination of shares resulting; for example, from a partial redemption by reduction of nominal value.

Usage: When option C is used, this field contains the following code word:

UKWN   Quantity unknown

:36a:	Minimum Quantity Sought	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier QTSO

Format: :36B::4!c//4!c/15d   :36C::4!c//4!c

Field purpose: This field contains the minimum quantity of securities the issuer will purchase or redeem under the terms of the event.

Usage: When option C is used, this field contains one of the following code words:

ANYA   Any and all
UKWN   Quantity unknown

Note: MQSO and QTSO will either both be present or both be absent.

When MQSO contains ANYA, QTSO will contain UKWN, and vice versa.

:13a:	Coupon Number	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier COUP

Format: :13B::4!c/[8c]/30x

Field purpose: This field contains the coupon number of the underlying security.

:13A:	Acceptance Priority Level	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier ACPL

Format: :4!c/3!C

Field purpose: This field contains the level of priority of the given offer which will be accepted by the issuer/agent within the tiered structure of the event. Offer events in many cases are subject to proration.

:17B:	Certification/Breakdown Type Indicator	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier CERT

Format: :4!c//1!a

Usage: This field is normally included (with value set to "Y") when certification is required. "N" is not used.

:17B:	Redemption Charges Flag	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier RCHG

Format: :4!c//1!a

Usage: For events on investment funds (often in the context of a change in the investment policy of the fund), this field contains "N" to indicate that there are no charges levied on redeeming the fund.

Custody instructions and reports

:22F:	Additional Business Process Indicator		Optional Sequence Non-repeatable Corporate Action Details	D	Qualifier ADDB

Format: :4!c/[8c]/4!c

Field Purpose: This field specifies the additional business process linked to a corporate action event such as a claim compensation, tax refund or payment of an incentive premium related to the voting conditions prescribed at a general meeting.

Indicator:
CNTR	Cancel underlying trades
INCP	Incentive premium payment
REAC	Required action

Usage: If INCP is present, then field :22F::CAEV//CONS must be present in sequence A.

:22F:	Certification Format Indicator		Optional Sequence Non-repeatable Corporate Action Details	D	Qualifier CEFI

Format: :4!c/[8c]/4!c

Field Purpose: This field specifies the certification format required.

Indicators:
ELEC	Electronic format
PHYS	Physical format

:22F:	Change Type		Optional Sequence Non-repeatable Corporate Action Details	D	Qualifier CHAN

Format: :4!c/[8c]/4!c

Field Purpose: This field contains the type of change announced.

Usage: For a name change, the following information can be found in the message:

```
:22F::CAEV//CHAN in sequence A
:22F::CHAN//NAME in sequence D
```

Indicators:
NAME	The issuing company has changed its name
TERM	A change in the terms of the security

:22F:	Consent Type		Optional Sequence Non-repeatable Corporate Action Details	D	Qualifier CONS

Format: :4!c/[8c]/4!c

Field Purpose: This field contains the type of consent announced.

Indicators:
CTRM	Change in terms
DUPY	Due and payable

:22F:	Distribution Type	Optional Sequence Non-repeatable Corporate Action Details	D	Qualifier DITY

Format: `:4!c/[8c]/4!c`

Field Purpose: This field specifies whether the proceeds of an event are distributed on a rolling basis rather than on a specific date.

Indicators:
FINL Final
INTE Interim
ONGO Ongoing rolling
ROLL Rolling with final expiration date

Note: For event type LIQU, FINL and INTE may be used with regard to the payment.

:22F:	Dividend Type Indicator	Optional Sequence Non-repeatable Corporate Action Details	D	Qualifier DIVI

Format: `:4!c/[8c]/4!c`

Field Purpose: Specifies the conditions in which a dividend is paid.

Indicators:
FINL Final
INTE Interim
REGR Regular Dividend
REIN Reinvestment of a Fund Cash Distribution
SPRE Special Dividend with Reinvestment

:22F:	Dutch Auction Type Indicator	Optional Sequence Non-repeatable Corporate Action Details	D	Qualifier DTCH

Format: `:4!c/[8c]/4!c`

Field Purpose: Specifies whether a Dutch auction is modified or unmodified.

Indicators:
MDFD Modified - All instructions are accepted at the same price (issuer bid).
UNMD Unmodified - All instructions are accepted at the instructed price (offering bid).

:22F:	Corporate Action Event Stage	Optional Sequence Non-repeatable Corporate Action Details	D	Qualifier ESTA

Format: `:4!c/[8c]/4!c` **Repeatable**

Field Purpose: This field contains the stage in the corporate action event life cycle.

Indicators:
APPD Approved
CLDE Closed / Deactivated
PWAL Period of Action
SUAP Subject to Approval
UNAC Unconditional as to Acceptance
WHOU Wholly Unconditional

Custody instructions and reports

:22F:	Information Type	Optional Sequence Non-repeatable Corporate Action Details	D	Qualifier INFO

Format: `:4!c/[8c]/4!c`

Field Purpose: This field specifies the type of information event.

Indicator: CONF   Conference Call

:22F:	Intermediate Securities Distribution Type	Optional Sequence Non-repeatable Corporate Action Details	D	Qualifier RHDI

Format: `:4!c/[8c]/4!c`

Field Purpose: This field contains the Intermediate Securities Type.

Usage: The code helps to understand what the context of the distribution is and what will be the following event, for example, rights distribution in the context of a subscription (EXRI) or an optional dividend (DVOP).

Indicators:
BONU	Bonus rights
DRIP	Dividend Reinvestment
DVOP	Dividend option
EXRI	Subscription rights

Example: `:22F::RHDI//EXRI`

:22F:	Offer Type	Optional Sequence Non-repeatable Corporate Action Details	D	Qualifier OFFE

Format: `:4!c/[8c]/4!c`

Field Purpose: Specifies the conditions that apply to the offer. This field contains one of the following indicators:

ACPR	Event will be paid in a particular priority stated in the offering documentation. Higher tiers of securities will be paid ahead of lower tiers of securities.
DISS	Dissenter's rights to indicate the securities holder can disagree with a mandatory offer
MINI	Mini odd lot offer to indicate that the offer is a mini odd lot offer
NDIS	Dissenter's rights not applicable

Note: If DISS is present, then NDIS is not allowed

:70E:	Name	Optional Sequence Non-repeatable Corporate Action Details	D	Qualifier NAME

Format: `:4!c//10*35x`

Field Purpose: This field contains the new name of a company following a name change.

:70E:	Offeror	Optional Sequence Non-repeatable Corporate Action Details	D	Qualifier OFFO

Format: `:4!c//10*35x`

Field Purpose: This field contains the entity making the offer and is different from the issuing company.

:70E:	Web Address	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier WEBB

Format: `:4!c//10*35x`

Field Purpose: This field contains the web address where additional information on the event can be found.

E - Corporate Action Options - optional, repeatable - CAOPTN

:13A:	Corporate Action Option Number	Optional Sequence E Repeatable Corporate Action Options	Qualifier CAON

Format: `:4!c//3!c`

Usage: Where more than one option is available, the numbers 001, 002 and so on are assigned to identify the different options.

:22F:	Corporate Action Option Code	Optional Sequence E Repeatable Corporate Action Options	Qualifier CAOP

Format: `:4!c/[8c]/4!c`

Field Purpose: This field contains the option code available for the event.

Usage: Where a specific code does not exist to reflect the option, the codes CASH, SECU or CASE will be used depending on whether the proceed is in cash, security or a combination of both.

:22F:	Certification Type Indicator	Optional Sequence E Repeatable Corporate Action Options	Qualifier CETI

Format: `:4!c/[8c]/4!c`

Field Purpose: This field contains the certification type that is requested:

DIOR	Documentation required on or prior to the documentation deadline date.
FRAC	Fraction breakdown
FULL	Full beneficial owner breakdown
NDOM	Country of Non-Domicile
PABD	(I)CSD participant breakdown
PAPW	Beneficial owner paperwork

:22F:	Disposition of Fractions	Optional Sequence E Repeatable Corporate Action Options	Qualifier DISF

Format: `:4!c/[8c]/4!c`

Field Purpose: This field contains one of the following code words to indicate how fractions resulting from derived securities will be calculated:

BUYU	Buy up to next whole number
CINL	Take cash in lieu of fractions
DIST	Take distribution of fraction
RDDN	Round the entitlement down to the last full unit, discarding fractions
RDUP	Round the entitlement up to the next full unit
UKWN	Characteristics of the Disposition of Fractions are unknown.

Custody instructions and reports

:22F:	Offer Type	Optional Sequence	E	Qualifier
		Repeatable Corporate Action Options		OFFE

Format: `:4!c/[8c]/4!c`

Field Purpose: This field contains one of the following indicators:

DISS	Dissenter's rights to indicate the securities holder can disagree with a mandatory offer
MINI	Mini odd lot offer to indicate that the offer is a mini odd lot offer
NDIS	Dissenter's rights not applicable

Note: If DISS is present, then NDIS is not allowed

:22F:	Option Features	Optional Sequence	E	Qualifier
		Repeatable Corporate Action Options		OPTF

Format: `:4!c/[8c]/4!c`

Field Purpose: Possible option feature.

Indicators:

BOIS	To be instructed at beneficial owner level
CAOS	Corporate Action Option applicability
FULL	Full beneficial owner breakdown
NOSE	No service offered (issuer only supported option)
PROR	Pro-Ration Rate - Percentage of securities accepted by the offeror/issuer
RGRS	Gross Dividend Reinvestment. The gross dividend is reinvested.
RNET	Net Dividend Reinvestment The dividend reinvestment is processed net of withholding tax. Applicable for DVOP
SHAR	Shareholder Number

Example: `:22F::OPTF//NOSE`

:22F:	Option Status	Optional Sequence	E	Qualifier
		Repeatable Corporate Action Options		OSTA

Format: `:4!c/[8c]/4!c`

Field Purpose: Specifies the status of the option.

Indicators:

CAOS	Corporate Action Option Applicability
INTV	Option Status/Inactive

:22F:	Proration Below Minimum Quantity Indicator	Optional Sequence Repeatable Corporate Action Options	E	Qualifier PRMN

Format: `:4!c/[8c]/4!c`

Field Purpose: Specifies how instructions prorated below the minimum quantity to instruct will be processed.

Indicators:

FULL	Accept in full: Instructions will be accepted in full (with their original quantity of securities instructed)
MIEX	Minimum quantity: Instructions will be accepted but reduced to the minimum quantity to instruct (MIEX)
MILT	Multiple Quantity: Instructions will be accepted but rounded up or down to the specified minimum multiple quantity to instruct according to the value of the disposition of fraction indicator.
REJT	Reject: Instructions will be rejected
UKNW	Unknown: The processing of instructions prorated below the minimum quantity to instruct is unknown.

:94C:	Country of Non-domicile	Optional Sequence Repeatable Corporate Action Options	E	Qualifier NDOM

Format: `:4!c//2!a`

Field Purpose: This field contains the 2-character ISO country code. The beneficial owner has to certify that he is not domiciled in the country indicated.

:11A:	Currency Option	Optional Sequence Repeatable Corporate Action Options	E	Qualifier OPTN

Format: `:4!c//3!a`

Field Purpose: This field contains the currency in which the cash will be credited or debited.

Usage: One repetition of the Corporate Action Options sequence is sent for each currency in which the cash can be credited or debited. In the absence of an instruction from the holder, the proceeds will be paid in the currency for which the flag in field :17B: is set to "Y".

:17B:	Applied Option Flag	Optional Sequence Repeatable Corporate Action Options	E	Qualifier APLI

Format: `:4!c//1!a`

Field purpose: This field indicates whether the option, different from the default one, shall be applied by the account owner.

The qualifier APLI should only be used with value "Y" when :22F::ADDB//REAC is used in sequence D. The qualifier APLI should not be used when the DFLT flag value is "Y".

:17B:	Change Allowed Flag	Optional Sequence Repeatable Corporate Action Options	E	Qualifier CHAN

Format: `:4!c//1!a`

Field purpose: If set to "Y", a change of instruction is allowed.

Custody instructions and reports

:17B:	Default Processing Flag	Optional Sequence Repeatable Corporate Action Options	E	Qualifier DFLT

Format: :4!c//1!a

Field purpose: If set to "Y", the option in the sequence will be applied in the absence of an instruction from the account holder by the deadline.

:17B:	Standing Instructions Flag	Optional Sequence Repeatable Corporate Action Options	E	Qualifier STIN

Format: :4!c//1!a

Field purpose: Indicates whether an account owner has placed a standing order to select this corporate action option. The standing instruction may or may not be overridden, depending on account or event terms.The flag is used with the following corporate action events:

DVOP CHOS (Dividend Option with Choice), DRIP CHOS (Dividend Reinvestment with Choice) and DVCA CHOS (Cash Dividend with Choice).

Flag: Y (Yes) or N (No)

:17B:	Withdrawal Allowed Flag	Optional Sequence Repeatable Corporate Action Options	E	Qualifier WTHD

Format: :4!c//1!a

Field purpose: If set to "Y", a withdrawal of instruction is allowed.

:98a:	End of Securities Blocking Period	Optional Sequence Repeatable Corporate Action Options	E	Qualifier BLOK

Format: :98A::4!c//8!n   :98B::4!c/[8c]/4!c

Field purpose: This field contains the Date until when the blocking of securities can occur upon instructing this option.

In option B, if qualifier is BLOK, date codes available are:

MKDT	Blocking Till Market Deadline
NARR	Narrative Unblocking Date
PAYD	Blocking Till Payment Date
PWAL	Blocking Till End of Election Period
RDDT	Blocking Till Response Deadline
RDTE	Blocking Till Record Date
UKWN	Unblocking Date Unknown

:98a:	Stock Lending Deadline Date/Time	Optional Sequence Repeatable Corporate Action Options	E	Qualifier BORD

Format: :98A::4!c//8!n   :98B::4!c/[8c]/4!c   :98C::4!c//8!n6!n

Field purpose: This field contains the Clearstream Banking deadline (RDDT) minus one Clearstream Banking Business Day. This date is set as the deadline to respond, with instructions, to an outstanding event, for which the underlying security is out on loan.

:98a:	Documentation Deadline Date/Time	Optional Sequence Repeatable Corporate Action Options	E	Qualifier DOCD

Format: :98A::4!c//8!n :98B::4!c/[8c]/4!c :98C::4!c//8!n6!n

Field purpose: This field contains the Date/Time by when the documentation must be provided.

:98a:	Early Response Deadline Date/Time	Optional Sequence Repeatable Corporate Action Options	E	Qualifier EARD

Format: :98A::4!c//8!n6!n

Field purpose: This field contains the date and time that the account servicer has set as the deadline to respond, with instructions, to an outstanding event possibly giving the holder eligibility to incentives.

:98a:	Expiry Date/Time	Optional Sequence Repeatable Corporate Action Options	E	Qualifier EXPI

Format: :98A::4!c//8!n6!n

Field purpose: Date and time when an order expires or when a privilege or offer terminates.

:98a:	Market Deadline	Optional Sequence Repeatable Corporate Action Options	E	Qualifier MKDT

Format: :98A::4!c//8!n :98B::4!c/[8c]/4!c :98C::4!c//8!n6!n

Field purpose: This field contains the issuer or issuer's agent deadline to respond, with an election instruction, to an outstanding offer or privilege.

Usage: Option A is used when the market deadline date when no market deadline time is known.

Option B is used with code word UKWN (unknown) when neither the market deadline date nor time is available.

Option C is used when both market deadline date and time are available.

:98a:	Protect Deadline Date/Time	Optional Sequence Repeatable Corporate Action Options	E	Qualifier PODT

Format: :98A::4!c//8!n :98B::4!c/[8c]/4!c :98C::4!c//8!n6!n
:98E::4!c//8!n6!n[,3n][/[N]2!n[2!n]]

Usage: Last date/time a holder can request to defer delivery of securities pursuant to a notice of guaranteed delivery or other required documentation.

:98a:	Response Deadline Date/Time	Optional Sequence Repeatable Corporate Action Options	E	Qualifier RDDT

Format: :98C::4!c//8!n6!n

Field purpose: This field contains the date and time that Clearstream Banking has set as the deadline to respond, with instructions, to an outstanding event.

Custody instructions and reports

:69a:	Period of Action	Optional Sequence E Repeatable Corporate Action Options	Qualifier PWAL

Format: :69A::4!c//8!n/8!n   :69C::4!c//8!n/4!c   :69E::4!c//4!c/8!n

Field purpose: This field contains the period during which the specified option, or all options of the event, remain valid; for example, offer period, exercise period.

:69a:	Revocability Period	Optional Sequence E Repeatable Corporate Action Options	Qualifier REVO

Format: :69A::4!c//8!n/8!n   :69C::4!c//8!n/4!c   :69E::4!c//4!c/8!n

Field purpose: This field indicates the period during which the shareholder can revoke, change or withdraw its instruction.

If option C or E are used, this field contains:

CHAN	Change Allowed Indicator
WTHD	Withdrawal Allowed Indicator

:69a:	Suspension Period	Optional Sequence E Repeatable Corporate Action Options	Qualifier SUSP

Format: :69A::4!c//8!n/8!n

Field purpose: This field contains the period during which instructing for a specified option is suspended.

:69a:	Trading Period	Optional Sequence E Repeatable Corporate Action Options	Qualifier TRDP

Format: :69A::4!c//8!n/8!n   :69C::4!c//8!n/4!c   :69E::4!c//4!c/8!n

Field purpose: This field indicates the period during which intermediate or outturn securities are tradable.

:92a:	Bid Interval Rate	Optional Subsequence E Repeatable Corporate Action Options	Qualifier BIDI

Format: :92A::4!c//[N]15d   :92F::4!c//3!a15d   :92K::4!c//4!c
:92P::4!c//15d

Field purpose: This field contains the acceptable price increment used for submitting a bid for Dutch auctions.

:92a:	**Gross Distribution Rate**	**Optional Subsequence** **E** Repeatable **Corporate Action Options**	**Qualifier** GRSS

Format: :92F::4!c//3!a15d   :92H::4!c//3!a15d/4!c
              :92J::4!c//4!c/3!a15d[/4!c]   :92K::4!c//4!c

Field purpose: This field contains the distribution rate before tax has been deducted.

Usage: If option H is used, this field contains one of the following rate status:

ACTU	Actual Rate
INDI	Indicative Rate

If option J is used, this field contains one of the following rate type codes:

TXBL	the dividend is subject to tax
TXFR	the dividend is not subject to tax
LTCG	Long Term Capital Gain
STCG	Short Term Capital Gain

and can contain one of the following rate status:

ACTU	Actual Rate
INDI	Indicative Rate

If the rate is not known at the time of sending the notification, option K is used and the field contains the code word "UKWN".

:92a:	**Gross Interest Rate Used for Payment**	**Optional Subsequence** **E** Repeatable **Corporate Action Options**	**Qualifier** INTP

Format: :92A::4!c//[N]15d   :92F::4!c//3!a15d
              :92J::4!c//4!c/3!a15d[/4!c]   :92K::4!c//4!c

Field purpose: This field contains the actual interest rate before tax used for the payment of the interest for the specified interest period.

Custody instructions and reports

:92a:	Net Distribution Rate	Optional Sequence Repeatable Corporate Action Options	E	Qualifier NETT

Format: `:92F::4!c//3!a15d    :92H::4!c//3!a15d/4!c`
`:92J::4!c//4!c/3!a15d[/4!c]    :92K::4!c//4!c`

Field purpose: This field contains the distribution rate after tax has been deducted.

Usage: This field, which is used for dividend payments only, contains the non-taxable amount, be it of a wholly non-taxable dividend or of the non-taxable part of a taxable dividend. Option F includes the currency in which the dividend is paid.

If option H is used, this field contains one of the following rate status:

ACTU	Actual Rate
INDI	Indicative Rate

If option J is used, this field contains one of the following rate type codes:

TXBL	The dividend is subject to tax
TXFR	The dividend is not subject to tax
LTCG	Long Term Capital Gain
STCG	Short Term Capital Gain

and can contain one of the following rate status:

ACTU Actual Rate
INDI Indicative Rate

:92a:	Pro-Ration Rate	Optional Sequence Repeatable Corporate Action Options	E	Qualifier PROR

Format: `:92A::4!c//[N]15d`

Field purpose: This field contains the percentage of securities accepted by the offeror/issuer.

:92a:	Withholding Tax Rate	Optional Sequence Repeatable Corporate Action Options	E	Qualifier TAXR

Format: `:92A::4!c//[N]15d`

Field purpose: This field contains the default tax rate applicable to the event.

:90a:	First Bid Increment Price	Optional Sequence Repeatable Corporate Action Options	E	Qualifier FBIP

Format: `:90A::4!c//4!c//[N]15d  :90B::4!c//4!c/3!a15d  :90E::4!c//4!c`
`:90L::4!c//[N]15d`

Field purpose: This field contains the acceptable price increment used for submitting a bid.

:90a:	Last Bid Increment Price	Optional Sequence Repeatable Corporate Action Options	E	Qualifier LBIP

Format: `:90A::4!c//4!c//[N]15d  :90B::4!c//4!c/3!a15d  :90E::4!c//4!c`
`:90L::4!c//[N]15d`

Field purpose: This field contains the acceptable price increment used for submitting a bid.

:90a:	**Maximum Price**	Optional Sequence Repeatable **Corporate Action Options**	E	**Qualifier** MAXP

Format: :90A::4!c//4!c/[N]15d   :90B::4!c//4!c/3!a15d   :90E::4!c//4!c
:90L::4!c//[N]15d

Field purpose: This field contains the maximum or cap price at which a holder can bid, for example on a Dutch auction offer.

:90a:	**Minimum Price**	Optional Sequence Repeatable **Corporate Action Options**	E	**Qualifier** MINP

Format: :90A::4!c//4!c/[N]15d   :90B::4!c//4!c/3!a15d   :90E::4!c//4!c
:90L::4!c//[N]15d

Field purpose: This field contains the minimum or floor price at which a holder can bid, for example on a Dutch auction offer.

:90a:	**Cash Price Received per Product**	Optional Sequence Repeatable **Corporate Action Options**	E	**Qualifier** OFFR

Format: :90A::OFFR//PRCT/15d   :90E::4!c//4!c
:90F::OFFR//ACTU/3!a15d/4!c/15d :90L::4!c//[N]15d

Field purpose: This field contains the redemption price expressed as an amount of currency per unit/share or as a percentage in the case of redemption (REDM), early redemption (MCAL) or Pool factor (PRED).

If option E is used, the field contains one of the following codes:

NILP	Nil payment - Redemption price will not be paid
TBSP	To be Specified - Price to be specified by account owner
UNSP	Unspecified - Price is not required to be specified by account owner

Usage: For a Redemption into Shares event the redemption amount per issue quantity and issue quantity basis, if available, will be reported in the cash option in Sequence E (Corporate Actions Options).

:36a:	**Maximum Quantity to Instruct**	Optional Sequence Repeatable **Corporate Action Options**	E	**Qualifier** MAEX

Format: :36B::4!c//4!c/15d   :36C::4!c//4!c

Field purpose: This field contains the number indicating the maximum quantity of securities or entitlement rights specified in field :35B: required to obtain an exercisable amount.

Usage: For rights distribution events, this information is present in the narrative field under RIGHTS DETAILS because field :35B: represents the underlying security and not the rights.

When option C is used, this field contains one of the following code words:

ANYA	Any and all
UKWN	Quantity unknown

Custody instructions and reports

:36a:	Minimum Quantity to Instruct	Optional Sequence Repeatable Corporate Action Options	E	Qualifier MIEX

Format: `:36B::4!c//4!c/15d` `:36C::4!c//4!c`

Field purpose: This field contains the number indicating the minimum quantity of securities or entitlement rights specified in field :35B: required to obtain an exercisable amount.

Usage: For rights distribution events, this information is present in the narrative field under RIGHTS DETAILS because field :35B: represents the underlying security and not the rights.

When option C is used, this field contains one of the following code words:

ANYA   Any and all
UKWN   Quantity unknown

:36a:	Minimum Multiple Quantity to Instruct	Optional Sequence Repeatable Corporate Action Options	E	Qualifier MILT

Format: `:36B::4!c//4!c/15d` `:36C::4!c//4!c`

Field purpose: This field contains the number indicating in what multiple numbers securities or entitlement rights specified in field :35B: must be presented to obtain an exercisable amount.

Usage: For rights distribution events, this information is present in the narrative field under RIGHTS DETAILS because field :35B: represents the underlying security and not the rights.

When option C is used, this field contains one of the following code words:

ANYA   Any and all
UKWN   Quantity unknown

E1 - Securities Movements - optional, repeatable - SECMOVE

:22H:	Credit/Debit Indicator	Optional Subsequence Repeatable Securities Movements	E1	Qualifier CRDB

Format: :4!c//4!c

Indicators:
CRED   Credit
DEBT   Debit

Field purpose: This field indicates whether the securities are credited or debited.

:22F:	Type of Income	Optional Subsequence Repeatable Securities Movements	E1	Qualifier ITYP

Format: 4!c/[8c]/4!c

Field purpose: This field contains the specification of income types for securities proceeds.

If a Data Source Scheme is to be used, please refer to www.smpg.info for the relevant DSS and codes.

:22F:	Other Type of Income	Optional Subsequence Repeatable Securities Movements	E1	Qualifier OTYP

Format: 4!c/[8c]/4!c

Field purpose: This field contains the type of tax income under another tax regime

:22H:	New Securities Issuance Indicator	Optional Subsequence Repeatable Securities Movements	E1	Qualifier NSIS

Format: :4!c//4!c

Indicators:
EXIS   Existing Issue
NEIS   New Issue
UKWN   Unknown

Field purpose: This field indicates whether the securities are newly issued or not.

:22F:	Issuer/Offeror Taxability Indicator	Optional Subsequence Repeatable Securities Movements	E1	Qualifier TXAP

Format: 4!c/[8c]/4!c

Indicator: TXBL   Taxable

Field purpose: This field indicates that the relevant proceeds of the event are taxable according to the information provided by the issuer/offeror (FTT).

If a Data Source Scheme is to be used, please refer to www.smpg.info for the relevant DSS and codes.

:35B:	Identification of the Financial Instrument	Optional Subsequence Repeatable Securities Movements	E1	Qualifier –

Format: [ISIN1!e12!c]
[4*35x]

Field purpose: This field contains the ISIN or Common Code and description of the security proceeds.

E1a - Financial Instrument Attributes - optional, non-repeatable - FIA

:22F:	Method of Interest Computation	Optional Sequence E1a Non-repeatable Financial Instrument Attributes	Qualifier MICO

Format: :4!c/[8c]/4!c

Field purpose: This field contains the computation method to calculate the interest of the related financial instrument, as follows:

A001	30/360 (ISDA)	All months have 30 days and all years have 360 days.
A002	30/365	All months have 30 days and all years have 365 days.
A003	30/Actual	Not applicable.
A004	Actual/360	Actual number of days in the period always divided by 360.
A005	Actual/365	Actual number of days in the period always divided by 365.
A006	Actual/Actual (ISMA)	Actual number of days divided by actual number of days multiplied by the frequency.
A007	30E/360 or Eurobond basis	February is considered always to contain 30 days.
A008	Actual/Actual (ISDA)	Portion of the accrual days falling in a non–leap year divided by 365 plus portion of the accrual days falling in a leap year divided by 366.
A009	Actual/Actual (basic rule)	Actual number of days divided by 366 (if payment date is in a leap year) or by 365 (otherwise).
A010	Actual/Actual (AFB)	Actual number of days divided by 366 (if 29 February falls in the period) or by 365 (otherwise).
A011	30/360 (ICMA) or 30/360 (basic rule)	All months have 30 days (except February which has 28 days) and all years have 360 days.
A012	30E2/360 or Eurobond basis model 2	All months have 30 days (except February whose day of month value is adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular month) and all years have 360 days.
A013	30E3/360 or Eurobond basis model 3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 February (or 29 February in a leap year) is assumed to be equivalent to a 30 February.
A014	Actual/365NL or Actual/365 No leap	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365 day year.
OTHR	Method other than A001 - A014	See narrative for detail. To include calculation method not covered by A001 - A014.

Custody instructions and reports

:36B:	**Minimum Nominal Quantity**	**Optional Sequence** **E1a** **Non-repeatable** **Financial Instrument Attributes**	**Qualifier** MINO

Format: `:4!c//4!c/15d`

Field purpose: This field contains the minimum nominal quantity or lot of securities to be purchased.

Usage: This is the nominal amount for which the price is indicated by the actual amount in field <u>:90a:</u> (option B).

:36B:	**Quantity of Financial Instrument Entitled**	**Optional Subsequence** **E1** **Repeatable** **Securities Movements** **(resumed after E1a)**	**Qualifier** ENTL

Format: `:4!c//4!c/15d`

Field purpose: This field contains the (positive or negative) quantity of securities based on the terms of the event and the balance of the underlying securities to which the account owner is entitled.

:94a:	**Place of Safekeeping**	**Optional Subsequence** **E1** **Repeatable** **Securities Movements** **(resumed after E1a)**	**Qualifier** SAFE

Format: `:94F::4!c//4!c/4!a2!a2!c[3!c]`

Usage: This field contains one of the following code words followed by a BIC as indicated:

CUST   followed by the BIC of CBL's common or specialised depository for securities deposited with other than CBL's domestic depository;

NCSD   followed by the BIC of the local CSD for securities deposited with CBL's domestic depository.

:22F:	**Disposition of Fractions**	**Optional Subsequence** **E1** **Repeatable** **Securities Movements** **(resumed after E1a)**	**Qualifier** DISF

Format: `:4!c//[8c]/4!c`

Field purpose: This field contains one of the following code words to indicate how fractions resulting from derived securities will be processed:

BUYU	Buy up to next whole number.
CINL	Take cash in lieu of fractions.
DIST	Take distribution of fractions.
RDDN	Round the entitlement down to the last full unit, discarding fractions.
RDUP	Round the entitlement up to next full unit.
SMPG/UKWN	Disposition of fractions still unknown.

:69a:	**Trading Period**	**Optional Subsequence** **E1** **Repeatable** **Securities Movements** **(resumed after E1a)**	**Qualifier** TRDP

Format: `69A::4!c//8!n/8!n`

Field purpose: This field contains the period during which intermediate securities are tradable in a secondary market.

:90a:	Cash in lieu of shares price	Optional Subsequence E1 Repeatable Securities Movements (resumed after E1a)	Qualifier CINL

Format: :90A::4!c//4!c/[N]15d   :90B:: 4!c//4!c/3!a15d
:90E::4!c//4!c

Field purpose: This field contains the cash disbursement in lieu of equities; usually in lieu of fractional quantity.

Usage: In option E the Price Code must contain the following code:

UKWN   Unknown Price

:90a:	Indicative/Market Price	Optional Subsequence E1 Repeatable Securities Movements (resumed after E1a)	Qualifier INDC or MRKT

Format: :90A::4!c//4!c/15d   :90B:4!c//4!c/3!a15d

Field purpose: This field contains the INDC qualifier with the estimated indicative price, either as an actual amount (option B) or a percentage (option A).

:90a:	Cash Price Paid per Product	Optional Subsequence E1 Repeatable Securities Movements (resumed after E1a)	Qualifier PRPP

Format: :90A::4!c//4!c/15d   :90B:4!c//4!c/3!a15d
:90E::4!c//4!c   :90K::4!c//15d

Field purpose: This field contains the cash price paid per underlying product by the security holder; for example, reinvestment price, subscription price, exercise/strile price.

:92a:	Additional for Existing Securities Rate	Optional Subsequence E1 Repeatable Securities Movements (resumed after E1a)	Qualifier ADEX

Format: :92D::4!c//15d/15d   :92L::4!c//3!a15d/3!a15d

Field purpose: This field contains the quantity of additional securities for a given quantity of underlying securities where underlying securities are not exchanged or debited. For example, 1 for 1 means that 1 new share will be credited for every 1 underlying share, resulting in 2 shares.

:92a:	New to Old Rate	Optional Subsequence E1 Repeatable Securities Movements (resumed after E1a)	Qualifier NEWO

Format: :92D::4!c//15d/15d   :92K::4!c//4!c   :92L::4!c//3!a15d/3!a15d
:92M::4!c//3!a15d/15d   :92N::4!c//15d/3!a15d

Field purpose: If the rate is known at the time of sending the notification, option D is used and this field contains the ratio of underlying to converted securities in a conversion event. If the rate is not known at the time of sending the notification, option K is used and the field contains the code word "UKWN".

Custody instructions and reports

:92a:	**Financial Transaction Tax Rate**	**Optional Subsequence** **E1** **Repeatable** **Securities Movements** **(resumed after E1a)**	**Qualifier** TRAX

Format: `:90A::4!c//4!c/15d     :92K::4!c//4!c`

Field purpose: This field contains the rate of financial transaction tax.

:98a:	**Dividend Ranking Date**	**Optional Subsequence** **E1** **Repeatable** **Securities Movements** **(resumed after E1a)**	**Qualifier** DIVR

Format: `:98A::4!c//8!n`

Field purpose: This field contains the date on which securities are accruing income entitlement.

:98a:	**Last Trading Date/Time**	**Optional Subsequence** **E1** **Repeatable** **Securities Movements** **(resumed after E1a)**	**Qualifier** LTRD

Format: `:98A::4!c//8!n6!n`

Field purpose: This field contains the date/time at which the securities will cease to be tradable.

:98a:	**Payment Date**	**Optional Subsequence** **E1** **Repeatable** **Securities Movements** **(resumed after E1a)**	**Qualifier** PAYD

Format: `:98A::4!c//8!n     :98B::4!c//4!c`

Field purpose: This field contains the date on which a security is credited to the holder's account. If the date is not known at the time of sending the notification, option B is used and the field contains the code word "UKWN". If a rolling event, option B will be used with code word "ONGO" (ongoing basis).

E2 - Cash Movements - optional, repeatable - CASHMOVE

:22H:	Credit/Debit Indicator	Optional Subsequence Repeatable Cash Movements	E2	Qualifier CRDB

Format: :4!c//4!c

Indicators:
CRED   Credit
DEBT   Debit

Field purpose: This field indicates whether the cash is credited or debited.

:22F:	Type of Income	Optional Subsequence Repeatable Cash Movements	E2	Qualifier ITYP

Format: 4!c/[8c]/4!c

Field purpose: This field contains the specification of income types for cash proceeds.

If a Data Source Scheme is to be used, please refer to www.smpg.info for the relevant DSS and codes.

:22F:	Other Type of Income	Optional Subsequence Repeatable Cash Movements	E2	Qualifier OTYP

Format: 4!c/[8c]/4!c

Field purpose: This field contains the type of tax income under another tax regime

:22F:	Non Eligible Securities	Optional Subsequence Repeatable Cash Movements	E2	Qualifier NELP

Format: :4!c/[8c]/4!c

Field purpose: When the proceeds of an event are not eligible in Clearstream and a delivery outside instruction is required.

Example: :22F::NELP//NELS

:22F:	Price Calculation Method Indicator	Optional Subsequence Repeatable Cash Movements	E2	Qualifier PRCM

Format: :4!c/[8c]/4!c

Field purpose: This field specifies the method of calculation of the price with the following code values:

AVCL   Average Closing Price: Price of the asset at close of a given day

MIMP   Mid-Market Price: Price at a certain amount of time prior to the date it is announced.

NAVA   Net Asset Value: Net value of an investment fund's assets less its liabilities, divided by the number of shares outstanding.

NAVF   Final Asset Value: Final asset value at the liquidation of the fund.

VWAP   Volume Weighted Average Price: The price is based on a volume-weighted average price which is a ratio of the cumulative share price to the cumulative volume traded over a given time period.

Custody instructions and reports

:22F:	Issuer/Offeror Taxability Indicator	Optional Subsequence Repeatable Cash Movements	E2	Qualifier TXAP

Format: 4!c/[8c]/4!c

Indicator: TXBL   Taxable

Field purpose: This field indicates that the cash proceeds of the event are taxable according to the information provided by the issuer/offeror (FTT).

If a Data Source Scheme is to be used, please refer to www.smpg.info for the relevant DSS and codes.

:94C:	Country of Income Source	Optional Subsequence Repeatable Cash Movements	E2	Qualifier COIN

Format: 4!c//2!a

Field purpose: This field contains the country from where the income originates.

:97A:	Cash Account	Optional Subsequence Repeatable Cash Movements	E2	Qualifier CASH

Format: :4!c//35x

Field purpose: This field contains the client cash account to which cash will be debited/credited.

:19B:	Gross Amount	Optional Subsequence Repeatable Cash Movements	E2	Qualifier GRSS

Format: :4!c//3!a15d

Field purpose: This field contains the amount of money calculated in the currency of the issuer payment, before any tax deductions have been made.

According to SMPG recommendations, the negative sign is never used.

:19B:	Net Amount	Optional Subsequence Repeatable Cash Movements	E2	Qualifier NETT

Format: :4!c//3!a15d

Field purpose: This field contains the net amount of money after tax deductions have been made.

The currency in this field is always the same as that in :19B::GRSS (Gross Amount).

According to SMPG recommendations, the negative sign is never used.

:98A:	Earliest Payment Date	Optional Subsequence Repeatable Cash Movements	E2	Qualifier EARL

Format: :98A::4!c//8!n

Field purpose: This field, with option A, contains the earliest execution date, that is, the business day on which the payment is expected to be made, if the payment due date falls on a non-business day. Otherwise, this field will not be reported.

:98a:	Payment Date	Optional Subsequence Repeatable Cash Movements	E2	Qualifier PAYD

Format: :98A::4!c//8!n   :98B::4!c//4!c

Field purpose: This field contains the date on which the payment is expected to take place, which may be a non-business day. This date is the one to be considered in interest calculations. If a rolling event, option B will be used with code word "ONGO" (ongoing basis).

:98a:	Value Date	Optional Subsequence Repeatable Cash Movements	E2	Qualifier VALU

Format: :98A::4!c//8!n

Usage: This field contains the value date on which the cash is credited or debited to the account.

:92a:	Charges/Fees	Optional Subsequence Repeatable Cash Movements	E2	Qualifier CHAR

Format: :92F::4!c//3!a15d

Field purpose: This field contains the charges or exercise fees applied to the transaction.

:92a:	Early Solicitation Fee Rate	Optional Subsequence Repeatable Cash Movements	E2	Qualifier ESOF

Format: :92A::4!c//[N]15d   :92K::4!c//4!c   :92M::4!c//3!a15d/15d

Field purpose: This field contains the cash rate made available as an incentive, in addition to the solicitation fee, in order to encourage early participation in an offer.

:92a:	Equalisation Rate	Optional Subsequence Repeatable Cash Movements	E2	Qualifier EQUL

Format: :92F::4!c//3!a15d   :92K::4!c//4!c

Field purpose: This field contains the portion of the fund distribution which represents the average accrued income included in the purchase price for units bought during the account period.

:92a:	Exchange Rate	Optional Subsequence Repeatable Cash Movements	E2	Qualifier EXCH

Format: :92A::4!c//[N]15d   :92K::4!c//4!c   :92M::4!c//3!a15d/15d

Field purpose: This field contains the cash rate made available as an incentive, in addition to the solicitation fee, in order to encourage early participation in an offer.

Custody instructions and reports

:92a:	Gross Distribution Rate	Optional Subsequence	E2	Qualifier
		Repeatable Cash Movements		GRSS

Format:
```
:92F::4!c//3!a15d    :92H::4!c//3!a15d/4!c
:92J::4!c//4!c/3!a15d[/4!c]    :92K::4!c//4!c
```

Field purpose: This field contains the distribution rate before tax has been deducted.

Usage: If option H is used, this field contains one of the following rate status:

ACTU	Actual Rate
INDI	Indicative Rate

If option J is used, this field contains one of the following rate type codes:

FUPU	Full Period Units Income Portion
INCO	Income Portion
INTR	Interest
LTCG	Long Term Capital Gain
TXBL	the dividend is subject to tax
TXFR	the dividend is not subject to tax
PAPU	Part Way Period Units Income Portion
REES	Real Estate Income Portion
SOIC	Sundry/Other Income
STCG	Short Term Capital Gain

and can contain one of the following rate status:

ACTU	Actual Rate
INDI	Indicative Rate

If the rate is not known at the time of sending the notification, option K is used and the field contains the code word "UKWN".

:92a:	Gross Interest Rate Used for Payment	Optional Subsequence	E2	Qualifier
		Repeatable Cash Movements		INTP

Format:
```
:92A::4!c//[N]15d    :92F::4!c//3!a15d    :92K::4!c//4!c
```

Field purpose: This field contains the actual interest rate before tax used for the payment of the interest for the specified interest period. The interest rate will be preceded by an "N" if negative.

Usage: The accrued interest rate will be shown for all straight, floating rate note or partial drawing events. The display of the accrued interest rate and the accrued interest amount will depend on the event type concerned.

:92a:	**Net Distribution Rate**	**Optional Subsequence** **Repeatable** **Cash Movements**	E2	**Qualifier** NETT

Format: :92F::4!c//3!a15d   :92H::4!c//3!a15d/4!c
          :92J::4!c//4!c/3!a15d   :92K::4!c//4!c

Indicator: FUPU   Full Period Units Income Portion
          PAPU   Part Way Period Units Income Portion
          REES   Real Estate Income Portion

Purpose: This rate will be used to indicate the income distribution rate originated by real estate investment.

Field purpose: This field contains the distribution rate after tax has been deducted.

Usage: This field, which is used for dividend payments only, contains the non-taxable amount, be it of a wholly non-taxable dividend or of the non-taxable part of a taxable dividend. Option F includes the currency in which the dividend is paid.

If option H is used, this field contains one of the following code words:

ACTU   Actual Rate
INDI   Indicative Rate

If option K is used, the Rate Type Code must contain the following code:

UKWN   Unknown Rate

Rate is unknown by the sender or has not been established.

:92a:	**Applicable Rate**	**Optional Subsequence** **Repeatable** **Cash Movements**	E2	**Qualifier** RATE

Format: :92A::4!c//[N]15d

Field purpose: This field contains the rate that is applicable to the event announced.

:92a:	**Solicitation Fee Rate**	**Optional Subsequence** **Repeatable** **Cash Movements**	E2	**Qualifier** SOFE

Format: :92A::4!c//[N]15d   :92K::4!c//4!c   :92M:4!c//3!a15d/15d

Field purpose: This field contains the cash rate made available in an offer in order to encourage participation in the offer.

Example: :92M::SOFE//EUR25/1000
          :92K::SOFE//UKWN

:92a:	**Tax Credit Rate**	**Optional Subsequence** **Repeatable** **Cash Movements**	E2	**Qualifier** TAXC

Format: :92A::4!c//[N]15d

Field purpose: This rate will be used to report the tax credit rate applied when there is an accumulation even on investment funds.

Custody instructions and reports

:92a:	Withholding Tax Rate	Optional Subsequence Repeatable Cash Movements	E2	Qualifier TAXR

Format: `:92A::4!c//[N]15d    :92R::4!c/[8c]/4!c/15d`

Indicator: FTCA   FATCA Tax
NRAT   Non-Resident Alien Tax

Can only be present with option R.

Field purpose: This field contains the default tax rate applicable to the event.

:90a:	Cash Price Received per Product	Optional Subsequence Repeatable Cash Movements	E2	Qualifier OFFR

Format: `:90A::OFFR//PRCT/15d    :90B::4!c//4!c/3!a15d    :90E::OFFR//4!c`
`:90F::OFFR//ACTU/3!a15d/4!c/15d  :90L::4!c//[N]15d`

Field purpose: This field contains the redemption price expressed as an amount of currency per unit/share or as a percentage in the case of redemption (REDM), early redemption (MCAL) or Pool factor (PRED).

When option E is used, Price Code must contain one of the following codes:

TBSP   To be Specified. Price to be specified by account owner.
UKWN   Unknown Price. Price is unknown by the sender or has not been established.
UNSP   Unspecified. Price is not required to be specified by account owner.

Usage: For a Redemption into Shares event the redemption amount per issue quantity and issue quantity basis, if available, will be reported in the cash option in Sequence E (Corporate Actions Options).

:90a:	Cash Price Paid per Product	Optional Subsequence Repeatable Cash Movements	E2	Qualifier PRPP

Format: `:90B::4!c//4!c/3!a15d    :90E::4!c//4!c`

Field purpose: This field contains the cash price paid per underlying product by the security holder; for example, reinvestment price, subscription price, exercise/strile price.

:70E:	Additional Text	Optional Sequence Repeatable Corporate Action Options (resumed after E2)	E	Qualifier ADTX

Format: `:4!c//10*35x`

Field purpose: This field can contain the following text if there is a narrative present in the MT565. "NARRATIVE PRESENT IN INSTRUCTION BLOCK (16R:CAINST:16S:CAINST) AND/OR ADDITIONAL INFORMAITON BLOCK OF MT565 (:16R:ADDINFOR:16S:ADDINFO) WILL BE DISREGARDED. CLEARSTREAM WILL NOT VALIDATE ANY OF THE INFORMATION IN THESE BLOCKS."

:70E:	**Information Conditions**	Optional Sequence E Repeatable Corporate Action Options (resumed after E2)	**Qualifier** INCO

Format: :4!c//10*35x

Field purpose: This field provides conditional information related to the event.

F - Additional Information - optional, non-repeatable - ADDINFO

:70E:	**Additional Text**	Optional Sequence F Non-repeatable Additional Information	**Qualifier** ADTX

Format: :4!c//10*35x   **Repeatable**

Usage: This field contains information for which another field does not exist. The information is grouped in sequences of data elements under separate headings, as in the following table. Each element within a sequence is identified by a name. Refer to the table in "Data elements that can be included in field :70E:" on page 7–564–NO–50.

N.B.: The input length of an MT564 is limited to 10,000 characters. The narrative field can therefore be repeated as long as the full message length does not exceed that limit.

:70E:	**Basket or Index indicator**	Optional Sequence F Non-repeatable Additional Information	**Qualifier** BAIN

Format: :4!c//10*35x   **Repeatable**

Usage: This field provides information on the basket or index underlying a security for example a warrant.

:70E:	**Certification/Breakdown Narrative**	Optional Sequence F Non-repeatable Additional Information	**Qualifier** CETI

Format: :4!c//10*35x   **Repeatable**

Usage: This field contains additional information about the type of certification/breakdown required.

:70E:	**Information to be Complied With**	Optional Sequence F Non-repeatable Additional Information	**Qualifier** COMP

Format: :4!c//10*35x   **Repeatable**

Usage: This field contains certification requirements and any restrictions that apply to the event.

:70E:	**Disclaimer**	Optional Sequence F Non-repeatable Additional Information	**Qualifier** DISC

Format: :4!c//10*35x   **Repeatable**

Usage: This field contains a disclaimer relative to the information provided in the message. It may be ignored for automated processing.

Custody instructions and reports

:70E:	Information Conditions	Optional Sequence Non-repeatable Additional Information	F	Qualifier INCO

Format: :4!c//10*35x **Repeatable**

Usage: This field contains conditional information related to the event.

:70E:	Party Contact Narrative	Optional Sequence Non-repeatable Additional Information	F	Qualifier PACO

Format: :4!c//10*35x **Repeatable**

Usage: One instance of this field contains the client contact details.

++YOUR CONTACT DETAILS++

Client attention details as specified by the client. "Securities Adm/ Corporate Actions / Reorg" is used in the absence of client specifications.

A second instance of this field contains the Clearstream Banking contact information:

++OUR CONTACT DETAILS++

Responsible Name	Name of Clearstream Banking contact person in charge of the event.
Market Team	Market team of Clearstream Banking contact person.
Phone Number	Telephone number of Clearstream Banking contact person.
Fax Number	Fax number of Clearstream Banking contact person.

:70E:	Taxation Conditions	Optional Sequence Non-repeatable Additional Information	F	Qualifier TAXE

Format: :4!c//10*35x **Repeatable**

Usage: This field contains taxation conditions that cannot be included within the structured fields of the message.

:70E:	Narrative Version	Optional Sequence Non-repeatable Additional Information	F	Qualifier TXNR

Format: :4!c//10*35x   **Repeatable**

Usage: This field is used for Certification wording when certification flag :17B::CERT is present in Optional Sequence D - Corporate Action Details.

:95P:	Exchange Agent	Optional Sequence Non-repeatable Additional Information	F	Qualifier ISAG

Format: :4!c//4!a2!a2!c[3!c]

Usage: This field contains the exchange agent appointed to administer the corporate action on behalf of the issuer company/offeror. The party may be contacted for more information about the event.

:95Q:	Paying Agent	Optional Sequence Non-repeatable Additional Information	F	Qualifier PAYA

Format: :4!c//4*35x

Usage: This field contains the agent (principal or fiscal paying agent) appointed to execute the payment for the corporate action event on behalf of the issuer company/offeror.

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Data elements that can be included in field :70E:

In the following table, elements marked with an asterisk (*) are not populated for high-volume events.

Data element	Meaning
++EVENTS DETAILS++	
Event Initiator	Initiator of the event. In most cases, this is the "Issuer", but it can be the name of a third party in some public offer events.
Noti. Period From To	For remarketing, this is the period during which the client can notify Clearstream Banking as well as the remarketing underwriter of the margin expected for the next interest period.
Underlying	Instrument used in calculations for call or put warrants.
Event Frequency	Indicates the frequency at which the event occurs.
Next Event Date	Date of next event.
Rate	Rate of margin.
Type	There are two types:
	• Alternative: The margin set out in the terms and conditions;
	• Agreed: The margin agreed between the issuer and the remarketing underwriter.
Range	Difference between cap and floor price.
Calculation Formula	Details of calculation for event.
Exercise Formula	Formula used for calculation of exercise.
++RIGHTS DETAILS++	
Distribution Ratio For	Number of entitlement rights to be distributed as a ratio of the number of underlying securities held as of record date.
Rights Settlement	Date at which the rights will be credited to client account.
Trade Period From To	Period when entitlement rights are tradable.
Exer. Period From To	Exercise period for entitlement rights.
Exercise Price	ISO currency code and cash amount to be paid in order to receive one unit of the proceed security following the exercise of entitlement rights.
Exercise Ratio For	Ratio indicating the number of security proceeds received against the number of entitlement rights exercised.
Exercise Fees	Details on fees charged for exercise of entitlement rights where applicable.
Minimum Quantity	Minimum quantity of entitlement rights required for exercise.
Multiples	Multiple number of entitlement rights required for exercise.
Rounding	Details of fractional entitlements and/or the possibility of rounding the fractional entitlement up or down.
Discount	Details of the discounted exercise price, where applicable.
++SECURITY MOVEMENT++	
Clearstream Banking Depository Code *	Clearstream Banking two-digit depository code.
Depository Name *	Name of the depository where the security proceeds will be held.
Coupon Attached *	Coupon date (or number) attached to security proceeds.
Exchange Details	Details about the exchange.
++CASH MOVEMENT++	
Fees Description	Details of deducted fees, where applicable.
Number of Days	The number of days used in the calculation of the cash proceeds.

Data element	Meaning
Redemption Formula	The formula used in the calculation of the redemption.
++ADDITIONAL INFORMATION++	
	Free text is used to clarify details contained within a securities event notification or to add more information about it.

Example of a Corporate Action Notification via MT564

```
:16R:GENL
:20C::CORP//0000000086580629
:20C::SEME//000000007601948S
:23G:REPL
:22F::CAEV//INTR
:22F::CAMV//MAND
:98C::PREP//20110816140001
:25D::PROC//PREC
:16R:LINK
:13A::LINK//564
:20C::PREV//398EF3
:16S:LINK
:16S:GENL
:16R:USECU
:35B:ISIN USU1742T3933
/XS/062670363
UNT CITIGP.GBL.MKTS.(SHS BASKET)171111
:16R:FIA
:22F::MICO//A011
:98A::FRNR//20110815
:92A::NWFC//1,
:16S:FIA
:16R:ACCTINFO
:97A::SAFE//99999
:94F::SAFE//CUST/ABCDAB2XXXX
:93B::ELIG//UNIT/11200000,
:93B::SETT//UNIT/11200000,
:93B::UNBA//UNIT/11200000,
:93B::INBA//UNIT/0,
:16S:ACCTINFO
:16S:USECU
:16R:CADETL
:98A::ANOU//20110509
:98A::RDTE//20110816
:69A::INPE//20110718/20110817
:99A::DAAC//029
:92K::INTR//UKWN
:16S:CADETL
:16R:CAOPTN
:13A::CAON//001
:22F::CAOP//CASH
:11A::OPTN//HKD
:17B::DFLT//Y
:16R:CASHMOVE
:22H::CRDB//CRED
:97A::CASH//99999
:98A::PAYD//20110817
:98A::VALU//20110817
:98A::EARL//20110817
:92A::INTP//0,
:92A::TAXR//0,
:16S:CASHMOVE
:16S:CAOPTN
:16R:ADDINFO
:70E::PACO//ATTENTION: SECURITIES
ADM/CORPORATE ACTIONS/REORG
:70E::PACO//FOR INQUIRIES PLEASE CONTACT
YOUR REGULAR client SUPPORT TEAM
:16S:ADDINFO
```

Custody instructions and reports

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MT564 - Income Pre-Advice Report (IPAR)

Availability and timing

The MT564 Income Pre-Advice Report (IPAR) is available from around 02:00 CET to around 22:30 CET and provides clients with information about future cash and securities proceeds and capital repayments for all the securities that are held in their accounts.

On the business day prior to value date (VD-1), if important details have been updated (for example, rate, record date), an intraday IPAR will be sent at around 02:00, 08:00, 11:00, 14:00, 16:00, 20:00 or 22:30.

Note: Balance updates resulting from intraday settlement activities will not trigger a new IPAR.

Default reports and selection criteria

Income (that is, coupons and dividends), non-income event payments and capital repayments (that is, partial and final redemptions) are reported through the same message type (MT564).

Only delta reporting is available via Swift; that is, only new or amended information is sent.

One MT564 Notification message is sent per entry/posting and safekeeping account or cash account. Subsequence B2 is therefore present only once in the message.

When subscribing to the report, you can choose to receive an IPAR report in the morning (at around 03:00 CET), after the daytime processing or at both times. However, by default, all clients will receive the intraday IPAR (VD-1). You can choose whether these reports should include or exclude pending trades. You can select to receive only certain event types; all or only certain currencies; and information for a period between one and five days in advance.

For the relevant Application forms, please consult your Clearstream Banking Relationship Manager.

Report content

The IPAR facilitates cash and securities management. Clients can use the report to forecast cash or securities flows generated by their portfolios during the period of up to five days after production of the report. The projected cash and/or securities flows are based on the situation of the client's account at the time the report is produced.

When the payment date is changed for a payment already reported on the IPAR and the new date is after the IPAR reporting period, Clearstream will report the new payment and execution dates on the IPAR on the date of the change, with the comment "Payment date adjusted beyond current reporting period".

The MT564 Income Pre-Advice Report includes:

- Interest payments and redemptions, both partial and final, that are expected in the five business days following the report, on a rolling basis;
- Expected dividends;

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- Non-income event payments;
- Notification of pending settlements that may influence reported positions.

Securities balances are updated continuously between 00:00 (midnight) until the daytime processing (around 18:00 CET). Record dates are fixed after the daytime processing to reflect the end of day balances.

The IPAR is based on the most accurate and comprehensive information available to Clearstream Banking at the time of the report, but the final amount or quantity payable may vary due to settlement of transactions or factors that are outside the knowledge and/or control of Clearstream Banking.

The IPAR is not a confirmation of payment, but rather a projection of funds or securities to be expected, which will be subject to the conditions for proceeds specified in the Clearstream Banking Client Handbook.

For details of confirmations of payments pre-advised in the IPAR, see "MT566 - Corporate Action Confirmation" on page 7–566–1.

MT564 - Income Pre-Advice Report (IPAR)

MT564 - Overview

The following table lists the fields in an Income Pre-Advice Report (IPAR) MT564:

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
A Mandatory Sequence - General Information					
	:16R:	Start of Block	GENL		
	:20C:	Official Corporate Action Event Reference	:4!c//16x	COAF	7–564–IP–8
	:20C:	Corporate Action Reference	:4!c//16x	CORP	7–564–IP–8
	:20C:	Sender's Reference	:4!c//16x	SEME	7–564–IP–8
	:23G:	Function of the Message	4!c[/4!c]	-	7–564–IP–8
	:22F:	Corporate Action Event Indicator	:4!c/[8c]/4!c	CAEV	7–564–IP–8
	:22F:	Mandatory/Voluntary Indicator	:4!c/[8c]/4!c	CAMV	7–564–IP–9
	:98a:	Message Preparation Date/Time	C::4!c//8n6!n	PREP	7–564–IP–9
	:25D:	Processing Status	:4!c/[8c]/4!c	PROC	7–564–IP–9
A1 Optional Repeatable Subsequence - Linkages					
	:16R:	Start of Block	LINK		
	:13A:	MT Number of Linked Transactions	:4!c//3!c	LINK	7–564–IP–9
	:20C:	Corporate Action Reference	:4!c//16x	CORP	7–564–IP–9
	:20C:	Previous Reference	:4!c//16x	PREV	7–564–IP–10
	:16S:	End of Block	LINK		
End of Subsequence A1 - Linkages					
	:16S:	End of Block	GENL		
End of Sequence A - General Information					
B Mandatory Sequence - Underlying Securities					
	:16R:	Start of Block	USECU		
	:35B:	Identification of the Underlying Securities	[ISIN1!e12!c] [4*35x]	-	7–564–IP–10
B1 Optional Subsequence - Financial Instrument Attributes					
	:16R:	Start of Block	FIA		
	:12a:	Option Style	B::4!c/[8c]/4!c	OPST	7–564–IP–10
	:11A:	Currency of Denomination	:4!c//3!a	DENO	7–564–IP–10
	:98a:	FRN Reset Date	:4!c//8n	FRNR	7–564–IP–10
	:98a:	Maturity Date/Time	:4!c//8n	MATU	7–564–IP–10
	:22F:	Method of Interest Computation	:4!c/[8c]/4!c	MICO	7–564–IP–11
	:92a:	Next Factor	A::4!c//[N]15d	NWFC	7–564–IP–11
	:92a:	Previous Factor	A::4!c//[N]15d	PRFC	7–564–IP–12
	:92a:	Warrant Parity	D::4!c//15d/15d	WAPA	7–564–IP–12
	:36B:	Minimum Nominal Quantity	:4!c//4!c/15d		7–564–IP–12
	:16S:	End of Block	FIA		
End of Subsequence B1 - Financial Instrument Attributes					
B2 Mandatory Subsequence - Account Information					
	:16R:	Start of Block	ACCTINFO		
	:97a:	Safekeeping Account	A::4!c//35x	SAFE	7–564–IP–12
	:94a:	Place of Safekeeping	F::4!c//4!c/4!a2!a2!c[3!c]	SAFE	7–564–IP–12
	:93a:	Affected Balance	B::4!c/[8c]/4!c/[N]15d	AFFB	7–564–IP–13
	:93a:	Borrowed Balance	B::4!c/[8c]/4!c/[N]15d	BORR	7–564–IP–13
	:93a:	Collateral In Balance	Option B or C	COLI	7–564–IP–13
	:93a:	Collateral Out Balance	Option B or C	COLO	7–564–IP–13
	:93a:	Eligible Balance	B::4!c/[8c]/4!c/[N]15d	ELIG	7–564–IP–13
	:93a:	On Loan Balance	B::4!c/[8c]/4!c/[N]15d	LOAN	7–564–IP–13
	:93a:	Pending Delivery	B::4!c/[8c]/4!c/[N]15d	PEND	7–564–IP–13
	:93a:	Pending Receipt	B::4!c/[8c]/4!c/[N]15d	PENR	7–564–IP–13

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Sequence	Tag	Field Name	Content/Options	Qualifier	Page
	:93a:	Settled Position	B::4!c/[8c]/4!c/[N]15d	SETT	7-564-IP-13
	:93a:	Unaffected Balance	B::4!c/[8c]/4!c/[N]15d	UNAF	7-564-IP-13
	:16S:	End of Block	ACCTINFO		
End of Subsequence B2 - Account Information					
	:16S:	End of Block	USECU		
End of Sequence B - Underlying Securities					
C Optional Sequence - Intermediate Securities (NOT REPORTED)					
D Optional Sequence - Corporate Action Details					
	:16R:	Start of Block	CADETL		
	:98a:	Announcement Date	A::4!c//8!n	ANOU	7-564-IP-13
	:98a:	Election to Counterparty Market Deadline	Option A, B or C	ECPD	7-564-IP-13
	:98a:	Election to Counterparty Response	Option A, B or C	ECRD	7-564-IP-13
	:98a:	Early Third Party Deadline	Option C	ETPD	7-564-IP-14
	:98a:	Guaranteed Participation Date	Option A or B	GUPA	7-564-IP-14
	:98a:	Index Fixing Date/Time	Option A	IFIX	7-564-IP-14
	:98a:	Lottery Date	Option A or B	LOTO	7-564-IP-14
	:98a:	Record Date	Option A, B or C	RDTE	7-564-IP-14
	:98a:	Deadline to Register	C::4!c//8!n6!n	REGI	7-564-IP-15
	:98a:	Deadline for Tax Breakdown Instructions	Option C	TAXB	7-564-IP-14
	:98a:	Third Party Deadline	Option C	TPDT	7-564-IP-14
	:98a:	Trading Suspended Date	Option A, B, C or D	TSDT	7-564-IP-15
	:98a:	Ex Date	Option A or B	XDTE	7-564-IP-15
	:69a:	Interest Period	Option A, C or E	INPE	7-564-IP-15
	:99a:	Number of Days Accrued	A::4!c//[N]3!n	DAAC	7-564-IP-15
	:92a:	Interest Rate	Option A, F or K	INTR	7-564-IP-16
	:92a:	Next Factor	A::4!c//[N]15d	NWFC	7-564-IP-16
	:92a:	Previous Factor	A::4!c//[N]15d	PRFC	7-564-IP-16
	:92a:	Reinvestment Discount Rate		RDIS	7-564-IP-16
	:92a:	Realised Loss	Option A or F	RLOS	7-564-IP-16
	:92a:	Interest Shortfall	Option A or F	SHRT	7-564-IP-16
	:90a:	First Bid Increment Price	Option A, B, E or L	FBIP	7-564-IP-17
	:90a:	Last Bid Increment Price	Option A, B, E or L	LBIP	7-564-IP-17
	:90a:	Maximum Price	Option A, B, E or L	MAXP	7-564-IP-17
	:90a:	Minimum Price	Option A, B, E or L	MINP	7-564-IP-17
	:36B:	New Denomination Quantity	B::4!c//4!c/15d	NEWD	7-564-IP-17
	:36a:	Minimum Quantity Sought	Option B or C	QTSO	7-564-IP-18
	:13a:	Coupon Number	B::4!c/[8c]/30x	COUP	7-564-IP-18
	:17B:	Certification/Breakdown Type Indicator	:4!c//1!a	CERT	7-564-IP-18
	:22F:	Additional Business Process	:4!c/[8c]/4!c	ADDB	7-564-IP-18
	:22F:	Certification Format Indicator	:4!c/[8c]/4!c	CEFI	7-564-IP-18
	:22F:	Distribution Type	:4!c/[8c]/4!c	DITY	7-564-IP-19
	:22F:	Dividend Type Indicator	:4!c/[8c]/4!c	DIVI	7-564-IP-19
	:22F:	Offer Type	:4!c/[8c]/4!c	OFFE	7-564-IP-19
	:22F:	Intermediate Securities Distribution Type	:4!c/[8c]/4!c	RHDI	7-564-IP-19
	:16S:	End of Block	CADETL		
End of Sequence D - Corporate Action Details					

MT564 - Income Pre-Advice Report (IPAR)

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
E Optional Sequence - Corporate Action Options					
	:16R:	Start of Block	CAOPTN		
	:13A:	Corporate Action Option Number	:4!c//3!c	CAON	7–564–IP–20
	:22F:	Corporate Action Option Code	:4!c/[8c]/4!c	CAOP	7–564–IP–20
	:22F:	Certification Type Indicator	:4!c/[8c]/4!c	CETI	7–564–IP–20
	:22F:	Disposition of Fractions	:4!c/[8c]/4!c	DISF	7–564–IP–20
	:22F:	Offer Type	:4!c/[8c]/4!c	OFFE	7–564–IP–21
	:22F:	Option Features	:4!c/[8c]/4!c	OPTF	7–564–IP–21
	:22F:	Option Status	:4!c/[8c]/4!c	OSTA	7–564–IP–21
	:94C:	Country of Non-domicile	:4!c//2!a	NDOM	7–564–IP–21
	:11A:	Currency Option	:4!c//3!a	OPTN	7–564–IP–21
	:17B:	Applied Option Flag	:4!c//1!a	APLI	7–564–IP–22
	:17B:	Change Allowed Flag	:4!c//1!	CHAN	7–564–IP–22
	:17B:	Default Processing Flag	:4!c//1!a	DFLT	7–564–IP–22
	:17B:	Withdrawal Allowed Flag	:4!c//1!a	WTHD	7–564–IP–22
	:98a:	End of Securities Blocking Period	Option A or B	BLOK	7–564–IP–22
	:98a:	Stock Lending Deadline Date/Time	Option A, B or C	BORD	7–564–IP–23
	:98a:	Early Response Deadline Date/Time	Option C	EARD	7–564–IP–23
	:98a:	Expiry Date/Time	Option A, B or C	EXPI	7–564–IP–23
	:98a:	Market Deadline	Option C	MKDT	7–564–IP–23
	:98a:	Protect deadline date/time option	Option A,B,C or E	PODT	7–564–IP–23
	:98a:	Response Deadline Date/Time	Option C	RDDT	7–564–IP–24
	:69a:	Period of Action	Option A, C or E	PWAL	7–564–IP–24
	:69a:	Revocability Period	Option A, C or E	REVO	7–564–IP–24
	:69a:	Suspension Period	A::4!c//8!n/8!n	SUSP	7–564–IP–24
	:92a:	Bid Interval Rate	Option A, F, K or P	BIDI	7–564–IP–24
	:92a:	Charges/Fees	A::4!c//[N]15d	CHAR	7–564–IP–24
	:92a:	Gross Distribution Rate	Option A, F, H, J or K	GRSS	7–564–IP–25
	:92a:	Gross Interest Rate Used for Payment	Option A, F or K	INTP	7–564–IP–25
	:92a:	Net Distribution Rate	Option F, H, J or K	NETT	7–564–IP–26
	:92a:	Pro-Ration Rate	:4!c//[N]15d	PROR	7–564–IP–26
	:92a:	Applicable Rate	A::4!c//[N]15d	RATE	7–564–IP–26
	:92a:	Withholding Tax Rate	A::4!c//[N]15d	TAXR	7–564–IP–26
	:90a:	First Bid Increment Price	Option A, B, E or L	FBIP	7–564–IP–27
	:90a:	Last Bid Increment Price	Option A, B, E or L	LBIP	7–564–IP–27
	:90a:	Maximum Price	Option A, B, E or L	MAXP	7–564–IP–27
	:90a:	Minimum Price	Option A, B, E or L	MINP	7–564–IP–27
	:90a:	Cash Price Received per Product	Option A	OFFR	7–564–IP–27
	:36a:	Maximum Quantity to Instruct	Option B or C	MAEX	7–564–IP–28
	:36a:	Minimum Quantity to Instruct	Option B or C	MIEX	7–564–IP–28
	:36a:	Minimum Multiple Quantity to Instruct	Option B or C	MILT	7–564–IP–28
E1 Optional Repeatable Subsequence - Securities Movements					
	:16R:	Start of Block	SECMOVE		
	:22H:	Credit/Debit Indicator	:4!c//4!c	CRDB	7–564–IP–29
	:22F:	Type of Income	:4!c/[8c]/4!c	ITYP	7–564–IP–29
	:22F:	Other Type of Income	:4!c/[8c]/4!c	OTYP	7–564–IP–29
	:22H:	New Securities Issuance Indicator	:4!c//4!c	NSIS	7–564–IP–29
	:22F:	Issuer/Offeror Taxability Indicator	:4!c/[8c]/4!c	TXAP	7–564–IP–29
	:22F:	Disposition of Fractions	:4!c//[8c]/4!c	DISF	7–564–IP–30
	:22F:	Non Eligible Securities	:4!c/[8c]/4!c	NELP	7–564–IP–30

Custody instructions and reports

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
	:35B:	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	-	7-564-IP-30
E1a Optional Subsequence - Financial Instrument Attributes					
	:16R:	Start of Block	FIA		
	:22F:	Method of Interest Computation	:4!c/[8c]/4!c	MICO	7-564-IP-31
	:98a:	Maturity Date/Time	Option A, B, C or D	MATU	7-564-IP-31
	:36B:	Minimum Nominal Quantity	:4!c//4!c/15d	MINO	7-564-IP-32
	:16S:	End of Block	FIA		
End of Subsequence E1a Optional Subsequence - Financial Instrument Attributes					
	:36B:	Quantity of Financial Instrument Entitled	:4!c//4!c/15d	ENTL	7-564-IP-32
	:94a:	Place of Safekeeping	F::4!c//4!c/4!a2!a2!c[3!c]	SAFE	7-564-IP-32
	:69a:	Trading Period	A::4!c//8!n/8!n	TRDP	7-564-IP-32
	:90a:	Cash in lieu of shares price	Option A, B or E	CINL	7-564-IP-32
	:90a:	Indicative/Market Price	Option A or B	INDC or MRKT	7-564-IP-33
	:92a:	Additional for existing Securities Rate	Option D or L	ADEX	7-564-IP-33
	:92a:	New to Old Rate	Option D, K, L, M or N	NEWO	7-564-IP-33
	:92a:	Financial Transaction Tax Rate	Option A or K	TRAX	7-564-IP-33
	:98a:	Dividend Ranking Date	Option A, B or C	DIVR	7-564-IP-33
	:98a:	Last Trading Date/Time	C::4!c//8!n6!n	LTRD	7-564-IP-33
	:98a:	Payment Date	A::4!c//8!n	PAYD	7-564-IP-34
	:16S:	End of Block	SECMOVE		
End of Subsequence E1 - Securities Movements					
E2 Optional Repeatable Subsequence - Cash Movements					
	:16R:	Start of Block	CASHMOVE		
	:22F:	Type of Income	:4!c//[8c]/4!c	ITYP	7-564-IP-34
	:22F:	Other Type of Income	:4!c//[8c]/4!c	OTYP	7-564-IP-34
	:22H:	Contractual Payment Indicator	:4!c//4!c	CONT	7-564-IP-34
	:22H:	Credit/Debit Indicator	:4!c//4!c	CRDB	7-564-IP-34
	:22F:	Issuer/Offeror Taxability Indicator	:4!c/[8c]/4!c	TXAP	7-564-IP-35
	:94C:	Country of Income Source	:4!c//2!a	COIN	7-564-IP-35
	:97A:	Cash Account	:4!c//35x	CASH	7-564-IP-35
	:19B:	Accrued Interest Amount	:4!c//3!a15d	ACRU	7-564-IP-35
	:19B:	Buy Up Amount	:4!c//3!a15d	BUYU	7-564-IP-35
	:19B:	Entitled Amount	:4!c//3!a15d	ENTL	7-564-IP-35
	:19B:	FATCA Tax Amount	:4!c//3!a15d	FTCA	7-564-IP-36
	:19B:	Gross Amount	:4!c//3!a15d	GRSS	7-564-IP-36
	:19B:	Net Cash Amount	:4!c//3!a15d	NETT	7-564-IP-36
	:19B:	Non-Resident Alien Tax Amount	:4!c//3!a15d	NRAT	7-564-IP-36
	:19B:	FX Conversion Resulting Amount	:4!c//3!a15d	RESU	7-564-IP-36
	:19B:	Solicitation Fee	:4!c//3!a15d	SOFE	7-564-IP-36
	:19B:	Withholding Tax Amount	:4!c//3!a15d	TAXR	7-564-IP-37
	:19B:	Tax Free Amount	:4!c//3!a15d	TXFR	7-564-IP-37
	:98a:	Earliest Payment Date	Option A or B	EARL	7-564-IP-37
	:98a:	Payment Date	Option A or B	PAYD	7-564-IP-37
	:98a:	Value Date	A::4!c//8!n	VALU	7-564-IP-37
	:92a:	Charges/Fees	:4!c//3!a15d	CHAR	7-564-IP-35
	:92a:	Early Solicitation Fee Rate	Option A, K or M	ESOF	7-564-IP-38
	:92a:	Exchange Rate	B::4!c//3!a/3!a/15d	EXCH	7-564-IP-38
	:92a:	Gross Distribution Rate	Option F, H, J or K	GRSS	7-564-IP-38

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
	:92a:	Gross Interest Rate Used for Payment	A::4!c//[N]15d	INTP	7–564–IP–39
	:92a:	Net Distribution Rate	Option F, H, J or K	NETT	7–564–IP–39
	:92a:	Applicable Rate	A::4!c//[N]15d	RATE	7–564–IP–39
	:92a:	Solicitation Fee Rate	Option A, K or M	SOFE	7–564–IP–39
	:92a:	Withholding Tax Rate	Option A, K or R	TAXR	7–564–IP–40
	:90a:	Cash Price Received per Product	Option A, B, E, F or L	OFFR	7–564–IP–40
	:90a:	Cash Price Paid Per Product	Option B or E	PRPP	7–564–IP–40
	:16S:	End of Block	CASHMOVE		
End of Subsequence E2 - Cash Movements					
	:70E:	Information Conditions	:4!c//10*35x	INCO	7–564–IP–40
	:16S:	End of Block	CAOPTN		
End of Sequence E - Corporate Action Options					
F Optional Sequence - Additional Information					
	:16R:	Start of Block	ADDINFO		
	:70E:	Additional Text	:4!c//10*35x	ADTX	7–564–IP–41
	:70E:	Information Conditions	:4!c//10*35x	INCO	7–564–IP–41
	:70E:	Narrative Version	:4!c//10*35x	TXNR	7–564–IP–41
	:16S:	End of Block	ADDINFO		
End of Sequence F - Additional Information					

Custody instructions and reports

MT564 - Field specifications

MT564 contains data fields for an Income Pre-Advice Report (IPAR) as described below.

A - General Information - mandatory, non-repeatable - GENL

:20C:	Official Corporate Action Event Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier COAF

Format:	:4!c//16x
Field purpose:	Official and unique reference assigned by the official central body/entity within each market at the beginning of a corporate action event.
Usage:	This field is reported if received by the market.

:20C:	Corporate Action Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier CORP

Format:	:4!c//2!a9!n4!a1!n
Field purpose:	This field contains the reference assigned by the sender to identify unambiguously the corporate action event that is the subject of the report.
Usage:	The unique event identifier is made up of the following subfields:

Subfield 1	2-character event type
Subfield 2	Common code of underlying security
Subfield 3	Announcement date in MMYY format
Subfield 4	One-digit sequential number

:20C:	Sender's Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier SEME

Format:	:4!c//9!n5!n1!a2!n
Field purpose:	This field contains the reference assigned by the sender to identify the message unambiguously.

:23G:	Function of the Message	Mandatory Sequence A Non-repeatable General Information	Qualifier -

Format:	4!c
Usage:	In the first IPAR message the code will be :23G:NEWM and the processing status (:25D::PROC) will be ENTL. In any other message :23G:REPE will be applicable.

:22F:	Corporate Action Event Indicator	Mandatory Sequence A Non-repeatable General Information	Qualifier CAEV

Format:	:4!c/[8c]/4!c
Indicators:	Refer to the table "Corporate action event indicators" on page 7–2.
Example:	:22F::CAEV//INTR

:22F:	Mandatory/Voluntary Indicator	Mandatory Sequence Non-repeatable General Information	A	Qualifier CAMV

Format: `:4!c/[8c]/4!c`

Usage: The indicator "MAND" is always used for the IPAR.

:98a:	Preparation Date/Time	Mandatory Sequence Non-repeatable General Information	A	Qualifier PREP

Format: `:98C::4!c//8!n6!n`

Usage: Option C is used with the date and time.

:25D:	Processing Status	Mandatory Sequence Non-repeatable General Information	A	Qualifier PROC

Format: `:4!c/[8c]/4!c`

Indicator:

COMP	Complete confirmed
COMU	Complete unconfirmed
ENTL	With entitlement
PREC	Preliminary confirmed
PREU	Unconfirmed preliminary announcement

Usage: If no MT564 Corporate Action Notification message was sent before the first IPAR, indicator ENTL is reported in combination with :23G:NEWM. All subsequent IPAR messages contain :23G:REPE.

Example: `:23G:NEWM`
                     `:25D::PROC//ENTL`

A1 - Linkages - optional, repeatable - LINK

:13A:	Message Type of Linked Message	Optional Subsequence Repeatable Linkages	A1	Qualifier LINK

Format: `:4!c//3!c`

Field purpose: This field contains the 3-digit Swift message type of the message previously sent for the same corporate action event.

:20C:	Corporate Action Reference	Optional Subsequence Repeatable Linkages	A1	Qualifier CORP

Format: `:4!c//16x`

Field purpose: This field links an ongoing corporate action event to an income event and vice versa.

                     This field links a withdrawn event to a new corporate action/income event that replaces this withdrawn event.

Custody instructions and reports

			Optional Subsequence	A1		Qualifier
:20C:	**Previous Reference**		Repeatable Linkages			PREV

Format: `:4!c//16x`

Field purpose: This field contains the reference in field `:20C::SEME` of the message previously sent for the same corporate action event.

B - Underlying Securities - mandatory, non-repeatable - USECU

			Mandatory Sequence	B		Qualifier
:35B:	**Identification of the Underlying Security**		Non-repeatable Underlying Securities			-

Format: `[ISIN1!e12!c]`
       `[4*35x]`

Usage: This field contains the ISIN or Common Code, according to client choice, and the description of the security that is the subject of the report.

B1 - Financial Instrument Attributes - optional, non-repeatable - FIA

			Optional Subsequence	B1		Qualifier
:12a:	**Option Style**		Non-repeatable Financial Instrument Attributes			OPST

Format: `:98A::4!c//8!n`

Field purpose: This field specifies how an option can be exercised.

Indicators: AMER American style (option can be exercised before or on expiry date)
      EURO European style (option can be exercised on expiry date only)

			Optional Subsequence	B1		Qualifier
:11A:	**Currency of Denomination**		Non-repeatable Financial Instrument Attributes			DENO

Format: `:4!c//3!a`

Field purpose: This field contains the currency in which the financial instrument is currently denominated.

			Optional Subsequence	B1		Qualifier
:98a:	**FRN Reset Date**		Non-repeatable Financial Instrument Attributes			FRNR

Format: `:98A::4!c//8!n`

Field purpose: This field contains the date on which the interest rate of a floating rate note will be calculated and reset (=fixing date).

			Optional Subsequence	B1		Qualifier
:98a:	**Maturity Date/Time**		Non-repeatable Financial Instrument Attributes			MATU

Format: `:98A::4!c//8!n`

Field purpose: This field contains the date that an interest bearing security becomes due and principal is paid.

:22F:	**Method of Interest Computation**	**Optional Subsequence**	**B1**	**Qualifier**
		Non-repeatable		MICO
		Financial Instrument Attributes		

Format: `:4!c/[8c]/4!c`

Field purpose: This field contains the computation method to calculate the interest of the related financial instrument, as follows:

Field purpose: This field contains a code for the computation method to calculate the interest of the related financial instrument, as follows:

A001	30/360 (ISDA)	All months have 30 days and all years have 360 days.
A002	30/365	All months have 30 days and all years have 365 days.
A003	30/Actual	Not applicable.
A004	Actual/360	Actual number of days in the period always divided by 360.
A005	Actual/365	Actual number of days in the period always divided by 365.
A006	Actual/Actual (ISMA)	Actual number of days divided by actual number of days multiplied by the frequency.
A007	30E/360 or Eurobond basis	February is considered always to contain 30 days.
A008	Actual/Actual (ISDA)	Portion of the accrual days falling in a non–leap year divided by 365 plus portion of the accrual days falling in a leap year divided by 366.
A009	Actual/Actual (basic rule)	Actual number of days divided by 366 (if payment date is in a leap year) or by 365 (otherwise).
A010	Actual/Actual (AFB)	Actual number of days divided by 366 (if 29 February falls in the period) or by 365 (otherwise).
A011	30/360 (ICMA) or 30/360 (basic rule)	All months have 30 days (except February which has 28 days) and all years have 360 days.
A012	30E2/360 or Eurobond basis model 2	All months have 30 days (except February whose day of month value is adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular month) and every year has 360 days.
A013	30E3/360 or Eurobond basis model 3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 February (or 29 February in a leap year) is assumed to be equivalent to a 30 February.
A014	Actual/365NL or Actual/365 No leap	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365 day year.
OTHR	Method other than A001-A014	See narrative for detail. To include calculation method not covered by A001 - A014.

:92a:	**Next Factor**	**Optional Subsequence**	**B1**	**Qualifier**
		Non-repeatable		NWFC
		Financial Instrument Attributes		

Format: `:92A::4!c//[N]15d`

Field purpose: This field contains the new factor expressed as a decimal between 0 and 1 defining the outstanding principal of the bond.

Custody instructions and reports

:92a:	Previous Factor	Optional Subsequence **B1** Non-repeatable Financial Instrument Attributes	Qualifier PRFC

Format: :92A::4!c//[N]15d

Field purpose: This field contains the previous factor expressed as a decimal between 0 and 1 defining the outstanding principal of the bond.

Usage: When applicable, this field will also contain the pool factor current factor for the calculation of a Coupon Straight or Floating Rate Income event.

:92a:	Warrant Parity	Optional Subsequence **B1** Non-repeatable Financial Instrument Attributes	Qualifier WAPA

Format: :92D::4!c//15d/15d

Field purpose: This field contains the warrant parity, the ratio between the quantity of warrants and the quantity of underlying securities.

:36B:	Minimum Nominal Quantity	Optional Subsequence **B1** Non-repeatable Financial Instrument Attributes	Qualifier MINO

Format: :4!c//4!c/15d

Field purpose: This field contains the minimum nominal quantity or lot of securities.

Usage: This is the minimum nominal amount of the securities indicated in field :35B: of Sequence B.

B2 - Account Information - mandatory, repeatable - ACCTINFO

:97a:	Safekeeping Account	Mandatory Subsequence **B2** Repeatable Account Information	Qualifier SAFE

Format: :97A::4!c//35x

Field purpose: This field contains the safekeeping account that holds the underlying securities.

Usage: The account identified in this field can be a transfer account.

:94a:	Place of Safekeeping	Mandatory Subsequence **B2** Repeatable Account Information	Qualifier SAFE

Format: :94F::4!c//4!c/4!a2!a2!c[3!c]

Usage: This field contains one of the following code words followed by a BIC as indicated:

CUST   followed by the BIC of CBL's common or specialised depository for securities deposited with other than CBL's domestic depository;

NCSD   followed by the BIC of the local CSD for securities deposited with Clearstream's domestic depository.

:93a:	Balances	Mandatory Subsequence **B2** Repeatable Account Information	Qualifier See description

Format: `:93B::4!c/[8c]/4!c/[N]15d`   `:93C::4!c/4!c/4!c/[N]15d`

Qualifiers:

AFFB	Quantity of securities that have been affected by the process run through the event.
BORR	Quantity of borrowed securities held on account.
COLI	Collateral in / Received Collateral Quantity: quantity of securities received as collateral.
COLO	Collateral out/ Delivered Collateral Quantity: quantity of securities delivered as collateral
ELIG	Quantity of securities expected to be settled, derived from the current SETT position plus COLO and PENR and minus COLI and PEND transactions.
LOAN	Quantity of lent securities. Lent securities belong to the account but are not on the account.
PEND	Quantity of securities to be delivered pending settlement.
PENR	Quantity of securities to be received pending settlement.
SETT	The client's freely available position plus any pledged securities and securities blocked for redemption.
UNAF	Quantity of securities that have not been affected by the process run through the event.

Usage: Subfield 2 contains one of the following code words as indicated:

FAMT	Quantity expressed as the face amount of the principal (for bonds)
UNIT	Quantity expressed as a number (for shares, warrants, rights and gold).

For qualifiers, PEND and PENR, subfield 2 contains one of the following code words:

ELIG	Balance of securities eligible for this event.
NELG	Balance of securities not eligible for this event.

D - Corporate Action Details - optional, non-repeatable - CADETL

:98a:	Announcement Date	Optional Sequence **D** Non-repeatable Corporate Action Details	Qualifier ANOU

Format: `:98A::4!c//8!n`

Usage: This field contains the buyer protection deadline in the market. This is the deadline by which the buyer can send a buyer protection instruction directly to the seller.

:98a:	Election to Counterparty Market Deadline	Optional Sequence **D** Non-repeatable Corporate Action Details	Qualifier ECPD

Format: `:98A::4!c//8!n`   `:98B::4!c/[8c]/4!c`   `:98C::4!c//8!n6!n`

Field purpose: This field contains the automated buyer protection deadline. This is the deadline by which the buyer should send a buyer protection instruction to the seller via the chain of intermediaries including the CSD.

Custody instructions and reports

:98a:	**Election to Counterparty Response**	**Optional Sequence** **Non-repeatable** **Corporate Action Details**	**D**	**Qualifier** ECRD

Format: :98A::4!c//8!n   :98B::4!c/[8c]/4!c   :98C::4!c//8!n6!n

Field purpose: This field contains the deadline set by the custodian, by which the buyer should advise their counterparty of their instructions for a corporate action event.

:98a:	**Early Third Party Deadline**	**Optional Sequence** **Non-repeatable** **Corporate Action Details**	**D**	**Qualifier** ETPD

Format: :98A::4!c//8!n   :98B::4!c/[8c]/4!c   :98C::4!c//8!n6!n

Field purpose: This field contains the date /time set by the issuer agent as a first early deadline by which the account owner must instruct directly to another party.

:98a:	**Guaranteed Participation Date**	**Optional Sequence** **Non-repeatable** **Corporate Action Details**	**D**	**Qualifier** GUPA

Format: :98A::4!c//8!n   :98B::4!c/[8c]/4!c

Field purpose: This field contains the last date by which a buying counterparty to a trade can be sure that it will have the right to participate in an event.

:98a:	**Index Fixing Date**	**Optional Sequence** **Non-repeatable** **Corporate Action Details**	**D**	**Qualifier** IFIX

Format: :98A::4!c//8!n

Usage: This field contains the date at which an index rate will be determined for redemptions and pool factors.

:98a:	**Lottery Date**	**Optional Sequence** **Non-repeatable** **Corporate Action Details**	**D**	**Qualifier** LOTO

Format: :98A::4!c//8!n

Usage: This field contains the date on which the lottery is run and applied to holders' positions (also for partial calls).

:98a:	**Record Date**	**Optional Sequence** **Non-repeatable** **Corporate Action Details**	**D**	**Qualifier** RDTE

Format: :98A::4!c//8!n   :98B::4!c//4!c   :98C::4!c//8!n6!n

Usage: This field contains the date for which, after the daytime processing, Clearstream Banking records holdings in the security as being an entitled position.

:98a:	Deadline to Register	Optional Sequence Non-repeatable Corporate Action Details	D	Qualifier REGI

Format: :98C::4!c//8!n6!n

Field purpose: This field contains date and time at which instructions to register or registration details will be accepted.

:98a:	Deadline for Tax Breakdown Instructions	Optional Sequence Non-repeatable Corporate Action Details	D	Qualifier TAXB

Format: :98C::4!c//8!n6!n

Field purpose: This field contains the date until which Clearstream Banking will accept tax breakdown instructions.

:98a:	Third Party Deadline	Optional Sequence Non-repeatable Corporate Action Details	D	Qualifier TPDT

Format: :98C::4!c//8!n6!n

Field purpose: Date/Time by which the account owner must instruct directly another party, for example to provide documentation to an issuer agent.

:98a:	Trading Suspended Date	Optional Sequence Non-repeatable Corporate Action Details	D	Qualifier TSDT

Format: :98A::4!c//8!n

Field purpose: This field contains the last trading date of the basis issue.

:98a:	Ex Date	Optional Sequence Non-repeatable Corporate Action Details	D	Qualifier XDTE

Format: :98A::4!c//8!n   :98B::4!c//4!c

Usage: For dividend notifications, option A is used and this field contains the ex-date, which is used to calculate the eligible balance.

If the ex-date is not known, then option B is used with the code word "UKWN".

:69a:	Interest Period	Optional Sequence Non-repeatable Corporate Action Details	D	Qualifier INPE

Format: :69A::4!c//8!n/8!n   :69C::4!c//8!n/4!c   :69E::4!c//4!c/8!n

Field purpose: This field contains dates that define the period for which the interest rate has been applied.

:99a:	Number of Days Accrued	Optional Sequence Non-repeatable Corporate Action Details	D	Qualifier DAAC

Format: :99A:4!c//[N]3!n

Field purpose: This field contains the number of days used for calculating the accrued interest amount.

Custody instructions and reports

:92a:	Interest Rate	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier INTR

Format: `:92A::4!c//[N]15d` `:92K::4!c//4!c`

Field purpose: This field contains the annual interest rate, expressed as a percentage.

If the rate is not known, then option K is used with the code word "UKWN".

Examples: `:92A::INTR//5,5` `:92K::INTR//UKWN`

:92a:	Next Factor	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier NWFC

Format: `:92A::4!c//[N]15d`

Field purpose: This field contains the new factor expressed as a decimal between 0 and 1 defining the outstanding principal of the bond.

:92a:	Previous Factor	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier PRFC

Format: `:92A::4!c//[N]15d`

Field purpose: This field contains the previous factor expressed as a decimal between 0 and 1 defining the outstanding principal of the bond.

Usage: When applicable, this field will also contain the pool factor current factor for the calculation of a Coupon Straight or Floating Rate Income event.

:92a:	Reinvestment Discount Rate	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier RDIS

Format: `:92A::4!c//[N]15d`

Field purpose: This field contains the rate of discount for securities purchased through a reinvestment scheme as compared to the current market price of security.

:92a:	Realised Loss	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier RLOS

Format: `:92A::4!c//[N]15d` `:92F::4!c//3!a15d`

Field purpose: For structured security issues where there is a set schedule of principal and interest payments for the life of the issue, this field contains the difference between the actual rate of the capital or principal repayment and the scheduled capital repayment.

:92a:	Interest Shortfall	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier SHRT

Format: `:92A::4!c//[N]15d` `:92F::4!c//3!a15d`

Field purpose: For structured security issues where there is a set schedule of principal and interest payments for the life of the issue, this field contains the difference between the actual rate of the interest payment and the expected or scheduled rate of the interest payment.

:90a:	First Bid Increment Price	Optional Sequence Non-repeatable Corporate Action Details	D	Qualifier FBIP

Format: :90A::4!c//4!c//[N]15d :90B::4!c//4!c/3!a15d :90E::4!c//4!c
:90L::4!c//[N]15d

Field purpose: This field contains the acceptable price increment used for submitting a bid.

:90a:	Last Bid Increment Price	Optional Sequence Non-repeatable Corporate Action Details	D	Qualifier LBIP

Format: :90A::4!c//4!c//[N]15d :90B::4!c//4!c/3!a15d :90E::4!c//4!c
:90L::4!c//[N]15d

Field purpose: This field contains the acceptable price increment used for submitting a bid.

:90a:	Maximum Price	Optional Sequence Non-repeatable Corporate Action Details	D	Qualifier

Format: :90A::4!c//4!c//[N]15d   :90B::4!c//4!c/3!a15d   :90L::4!c//[N]15d

Field purpose: This field contains the maximum or cap price.

Usage: When option A is used, the negative sign can only be present with the following code word:

YIEL   Price expressed as a yield

When option L is used, the price is expressed in index points.

:90a:	Minimum Price	Optional Sequence Non-repeatable Corporate Action Details	D	Qualifier MINP

Format: :90A::4!c//4!c//[N]15d   :90B::4!c//4!c/3!a15d   :90L::4!c//[N]15d

Field purpose: This field contains the minimum or floor price.

Usage: When option A is used, the negative sign can only be present with the following code word:

YIEL   Price expressed as a yield

When option L is used, the price is expressed in index points.

:36B:	New Denomination Quantity	Optional Sequence Non-repeatable Corporate Action Details	D	Qualifier NEWD

Format: :4!c//4!c/15d

Field purpose: This field contains the new Denomination of the equity following, for example, an increase or decrease in nominal value.

Custody instructions and reports

:36a:	Minimum Quantity Sought	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier QTSO

Format: `:36B::4!c//4!c/15d    :36C::4!c//4!c`

Field purpose: This field contains the minimum quantity of securities the issuer has purchased or redeemed under the terms of the event.

Usage: When option C is used, this field contains one of the following code words:

ANYA	Any and all
UKWN	Quantity unknown

:13a:	Coupon Number	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier COUP

Format: `:13B::4!c/[8c]/30x`

Field purpose: This field contains the coupon number of the underlying security.

:17B:	Certification/Breakdown Type Indicator	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier CERT

Format: `:4!c//1!a`

Usage: This field is normally included (with value set to "Y") when certification is required. "N" is not used.

:22F:	Additional Business Process Indicator	Optional Sequence D Repeatable Corporate Action Details	Qualifier ADDB

Format: `:4!c/[8c]/4!c`

Field Purpose: This field contains the additional business process that determines that the message is an IPAR.

Indicators:

CAPA	Preliminary Advice of Payment
CNTR	Cancel Underlying Trades
INCP	Incentive premium payment
REAC	Required action

Usage: If this field contains CNTR, all underlying trades in the security of the event will be cancelled due to the corporate action. If INCP is present, then field :22F::CAEV//CONS must be present in sequence A.

:22F:	Certification Format Indicator	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier CEFI

Format: `:4!c/[8c]/4!c`

Field Purpose: This field specifies the certification format required.

Indicators:

ELEC	Electronic format
PHYS	Physical format

:22F:	Distribution Type	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier DITY

Format: `:22F:DITY//ROLL`

Field Purpose: This field specifies whether the proceeds of an event are distributed on a rolling basis rather than on a specific date.

:22F:	Dividend Type Indicator	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier DIVI

Format: `:4!c/[8c]/4!c`

Field Purpose: Specifies the conditions in which a dividend is paid.

Indicators:
FINL	Final
INTE	Interim
REGR	Regular Dividend
REIN	Reinvestment of a Fund Cash Distribution
SPRE	Special Dividend with Reinvestment

:22F:	Offer Type	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier OFFE

Format: `:4!c/[8c]/4!c`

Field Purpose: This field contains one of the following indicators:

DISS	Dissenter's rights to indicate the securities holder can disagree with a mandatory offer
MINI	Mini odd lot offer to indicate that the offer is a mini odd lot offer
NDIS	Dissenter's rights not applicable

Note: If DISS is present, then NDIS is not allowed.

:22F:	Intermediate Securities Distribution Type	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier RHDI

Format: `:4!c/[8c]/4!c`

Field Purpose: This field contains the intermediate securities type.

Indicators:
BONU	Bonus rights
DRIP	Dividend reinvestment
DVOP	Dividend option
EXRI	Subscription rights

Usage: The code helps to understand what the context of the distribution is and what will be the following event, for example, rights distribution in the context of a subscription (EXRI) or an optional dividend (DVOP).

Example: `:22F::RHDI//EXRI`

Custody instructions and reports

E - Corporate Action Options - optional, repeatable - CAOPTN

Tax breakdown reporting is enhanced for the U.S.A., Canada, Portugal and Spain. In these markets, an MT564 IPAR can include the following for each income payment:

- various tax breakdowns by security, reported in sequence E, Corporate Action Options, with an option is created for each tax rate;

- both the taxable and the non-taxable amounts;

- tax-free information, showing the rate (:92A::TAXR//0,) in the sequence E, Corporate Action Options, and the amount (:19A::TXFR//[N]3!a15d) in the subsequence E2, Cash Movements.

:13A:	Corporate Action Option Number	Optional Sequence E Repeatable Corporate Action Options	Qualifier CAON

> **Format:** `:4!c//3!c`
>
> **Usage:** This field contains the number of the corporate action option and is always numeric.
>
> **Example:** `:13A::CAON//001`

:22F:	Corporate Action Option Code	Optional Sequence E Repeatable Corporate Action Options	Qualifier CAOP

> **Format:** `:4!c/[8c]/4!c`
>
> **Usage:** This field always contains "CASH" or "SECU" in the IPAR.

:22F:	Certification Type Indicator	Optional Sequence E Repeatable Corporate Action Options	Qualifier CETI

> **Format:** `:4!c/[8c]/4!c`
>
> **Field purpose:** This field contains the certification type that is requested:
>
> | | |
> |---|---|
> | PAPW | Beneficial owner paperwork |
> | NDOM | Country of Non-Domicile |

:22F:	Disposition of Fractions	Optional Sequence E Repeatable Corporate Action Options	Qualifier DISF

> **Format:** `:4!c/[8c]/4!c`
>
> **Field Purpose:** This field contains one of the following code words to indicate how fractions resulting from derived securities will be calculated:
>
> | | |
> |---|---|
> | BUYU | Buy up to next whole number |
> | CINL | Take cash in lieu of fractions |
> | DIST | Take distribution of fraction |
> | RDDN | Round the entitlement down to the last full unit, discarding fractions |
> | RDUP | Round the entitlement up to the next full unit |
> | UKWN | Characteristics for the Disposition of Fractions are unknown. |

:22F:	Offer Type	Optional Sequence E Repeatable Corporate Action Options	Qualifier OFFE

Format: :4!c/[8c]/4!c

Field Purpose: This field contains one of the following indicators:

DISS	Dissenter's rights to indicate the securities holder can disagree with a mandatory offer
MINI	Mini odd lot offer to indicate that the offer is a mini odd lot offer
NDIS	Dissenter's rights not applicable

Note: If DISS is present, then NDIS is not allowed.

:22F:	Option Features	Optional Sequence E Repeatable Corporate Action Options	Qualifier OPTF

Format: :4!c/[8c]/4!c   **Repeatable**

Usage: This field gives information on specific option feature.

CAOS	Corporate Action Option Applicability
INTV	Option Status/Inactive
PROR	Pro-Ration Rate. Percentage of securities accepted by the offeror/issuer
RGRS	Gross Dividend Reinvestment. The gross dividend is reinvested.
RNET	Net Dividend Reinvestment The dividend reinvestment is processed net of withholding tax. Applicable for DVOP
SHAR	Shareholder Number

:22F:	Option Status	Optional Sequence E Repeatable Corporate Action Options	Qualifier OSTA

Format: :4!c/[8c]/4!c

Field purpose: This field gives information on specific option feature.

CAOS	Corporate Action Option Applicability

:94C:	Country of Non-domicile	Optional Sequence E Repeatable Corporate Action Options	Qualifier NDOM

Format: :4!c//2!a

Field purpose: This field contains the 2-character ISO country code. The beneficial owner has to certify that he is not domiciled in the country indicated.

:11A:	Currency Option	Optional Sequence E Repeatable Corporate Action Options	Qualifier OPTN

Format: :4!c//2!a

Field Purpose: This field contains the currency in which the cash will be credited or debited.

Usage: One repetition of the Corporate Action Options sequence is sent for each currency in which the proceeds are payable. In the absence of an instruction from the holder, the proceeds will be paid in the currency for which the flag in field :17B: is set to "Y".

Custody instructions and reports

:17B:	Applied Option Flag	Optional Sequence E Repeatable Corporate Action Options	Qualifier APLI

Format: :4!c//1!a

Field purpose: This field indicates whether the option, different from the default one, shall be applied by the account owner.

The qualifier APLI should only be used with value "Y" when :22F::ADDB//REAC is used in sequence D. The qualifier APLI should not be used when the DFLT flag value is "Y".

:17B:	Change Allowed Flag	Optional Sequence E Repeatable Corporate Action Options	Qualifier CHAN

Format: :4!c//1!a

Field purpose: If set to "Y", a change of instruction is allowed.

:17B:	Default Processing Flag	Optional Sequence E Repeatable Corporate Action Options	Qualifier DFLT

Format: :4!c//1!a

Field purpose: This field indicates the default option of the event.

:17B:	Withdrawal Allowed Flag	Optional Sequence E Repeatable Corporate Action Options	Qualifier WTHD

Format: :4!c//1!a

Field purpose: If set to "Y", a withdrawal of instruction is allowed.

:98a:	End of Securities Blocking Period	Optional Sequence E Repeatable Corporate Action Options	Qualifier BLOK

Format: :98A::4!c//8!n   :98B::4!c/[8c]/4!c

Field purpose: This field contains the Date until when the blocking of securities can occur upon instructing this option.

In option B, if qualifier is BLOK, Date code available are:

MKDT	Blocking Till Market Deadline
NARR	Narrative Unblocking Date
PAYD	Blocking Till Payment Date
PWAL	Blocking Till End of Election Period
RDDT	Blocking Till Response Deadline
RDTE	Blocking Till Record Date
UKWN	Unblocking Date Unknown

:98a:	Stock Lending Deadline Date/Time	Optional Sequence E Repeatable Corporate Action Options	Qualifier BORD

Format: :98A::4!c//8!n   :98B::4!c/[8c]/4!c   :98C::4!c//8!n6!n

Field purpose: This field contains the Clearstream Banking deadline (RDDT) minus one Clearstream Banking Business Day. This date is set as the deadline to respond, with instructions, to an outstanding event, for which the underlying security is out on loan.

:98a:	Early Response Deadline Date/Time	Optional Sequence E Repeatable Corporate Action Options	Qualifier EARD

Format: :98C::4!c//8!n6!n

Field purpose: This field contains the date and time at which the account servicer has set as the deadline to respond, with instructions, to an outstanding event possibly giving the holder eligibility to incentives.

:98a:	Expiry Date/Time	Optional Sequence E Repeatable Corporate Action Options	Qualifier EXPI

Format: :98A::4!c//8!n6!n

Field purpose: Date and time at which an order expires or on which a privilege or offer terminates.

:98a:	Market Deadline	Optional Sequence E Repeatable Corporate Action Options	Qualifier MKDT

Format: :98C::4!c//8!n6!n

Field purpose: This field contains the issuer or issuer's agent deadline to respond, with an election instruction, to an outstanding offer or privilege.

Usage: Option A is used when the market deadline date when no market deadline time is known.

Option B is used with codeword UKWN "unknown" when neither the market deadline date nor time is available.

Option C is used when both market deadline date and time are available.

:98a:	Protect Deadline Date/Time	Optional Sequence E Repeatable Corporate Action Options	Qualifier PODT

Format: :98A::4!c//8!n   :98B::4!c/[8c]/4!c   :98C::4!c//8!n6!n
:98E::4!c//8!n6!n[,3n][/[N]2!n[2!n]]

Usage: Last date/time a holder can request to defer delivery of securities pursuant to a notice of guaranteed delivery or other required documentation.

Custody instructions and reports

:98a: **Response Deadline Date/Time**

Optional Sequence		E
Repeatable		
Corporate Action Options		

Qualifier
RDDT

Format: `:98C::4!c//8!n6!n`

Field purpose: This field contains the date and time at which Clearstream Banking has set as the deadline to respond, with instructions, to an outstanding event.

:69a: **Period of Action**

Optional Sequence		E
Repeatable		
Corporate Action Options		

Qualifier
PWAL

Format: `:69A::4!c//8!n/8!n   :69C::4!c//8!n/4!c   :69E::4!c//4!c/8!n`

Field purpose: This field contains the period during which the specified option, or all options of the event, remain valid, for example offer period, exercise period etc.

:69a: **Revocability Period**

Optional Sequence		E
Repeatable		
Corporate Action Options		

Qualifier
REVO

Format: `:69A::4!c//8!n/8!n   :69C::4!c//8!n/4!c   :69E::4!c//4!c/8!n`

Field purpose: This field indicates the period during which the shareholder can revoke, change or withdraw its instruction.

:69a: **Suspension Period**

Optional Sequence		E
Repeatable		
Corporate Action Options		

Qualifier
SUSP

Format: `:4!c//1!a`

Field purpose: This field indicates the client tax standing instruction.

:92a: **Bid Interval Rate**

Optional Subsequence		E
Repeatable		
Corporate Action Options		

Qualifier
BIDI

Format: `:92A::4!c//[N]15d   :92F::4!c//3!a15d   :92K::4!c//4!c`
`:92P::4!c//15d`

Field purpose: This field contains the acceptable price increment used for submitting a bid for Dutch auctions.

:92a: **Charges/Fees**

Optional Sequence		E
Repeatable		
Corporate Action Options		

Qualifier
CHAR

Format: `:92F::4!c//3!a15d`

Field purpose: This field contains the charges or exercise fees applied to the transaction.

:92a:	Gross Distibution Rate	Optional Sequence Repeatable Corporate Action Options	E	Qualifier GRSS

Format: `:92H::4!c//3!a15d/4!c` `:92J::4!c//4!c/3!a15d[/4!c]`
`:92K::4!c//4!c`

Field purpose: This field contains the distribution rate before tax has been deducted.

Usage: If option H is used, this field contains one of the following rate status:

ACTU	Actual Rate
INDI	Indicative Rate

If option J is used, this field contains one of the following rate type codes:

LTCG	Long-term capital gains
STCG	Short-term capital gains
TXBL	Dividend is subject to tax
TXFR	Dividend is not subject to tax

and can contain one of the following rate status:

ACTU	Actual Rate
INDI	Indicative Rate

- If the rate is not known at the time of sending the notification, option K is used and the field contains the code word "UKWN".

:92a:	Gross Interest Rate Used for Payment	Optional Sequence Repeatable Corporate Action Options	E	Qualifier INTP

Format: `:92A::4!c//[N]15d` `:92K::4!c//4!c`

Field purpose: This field contains the actual interest rate before tax used for the payment of the interest for the specified interest period.The interest rate will be preceded by an "N" if negative.

Usage: If option K is used, this field contains one of the following code words:

NILP	The rate is zero (nil payment)
UKWN	The rate was not known at the time of sending the notification

Custody instructions and reports

:92a:	Net Distribution Rate	Optional Sequence Repeatable Corporate Action Options	E	Qualifier NETT

Format:
```
:92F::4!c//3!a15d   :92H::4!c//3!a15d/4!c
:92J::4!c//4!c/3!a15d[/4!c]   :92K::4!c//4!c
```

Field purpose: This field contains the distribution rate after tax has been deducted.

Usage: This field, which is used for dividend payments only, contains the non-taxable amount, be it of a wholly non-taxable dividend or of the non-taxable part of a taxable dividend. Option F includes the currency in which the dividend is paid.

If option H is used, this field contains one of the following rate status:

ACTU	Actual Rate
INDI	Indicative Rate

If option J is used, this field contains one of the following rate type codes:

TXBL	The dividend is subject to tax
TXFR	The dividend is not subject to tax
LTCG	Long Term Capital Gain
STCG	Short Term Capital Gain

and can contain one of the following rate status:

ACTU	Actual Rate
INDI	Indicative Rate

If option K is used, the Rate Type Code must contain the following code:

UKWN	Unknown Rate

Rate is unknown by the sender or has not been established.

:92a:	Pro-Ration Rate	Optional Sequence Repeatable Corporate Action Options	E	Qualifier PROR

Format: `:92A::4!c//[N]15d`

Field purpose: This field contains the percentage of securities accepted by the offeror/issuer.

:92a:	Applicable Rate	Optional Sequence Repeatable Corporate Action Options	E	Qualifier RATE

Format: `:92A::4!c//[N]15d`

Field purpose: This field contains the rate that is applicable to the event announced.

:92a:	Withholding Tax Rate	Optional Sequence Repeatable Corporate Action Options	E	Qualifier TAXR

Format: `:92A::4!c//[N]15d`

Field purpose: This field contains the percentage of a cash distribution that will be withheld by a tax authority.

Example: `:92A::TAXR//30,`

:90a:	First Bid Increment Price	Optional Sequence Repeatable Corporate Action Options	E	Qualifier FBIP

Format: :90A::4!c//4!c//[N]15d :90B::4!c//4!c/3!a15d :90E::4!c//4!c
:90L::4!c//[N]15d

Field purpose: This field contains the acceptable price increment used for submitting a bid.

:90a:	Last Bid Increment Price	Optional Sequence Repeatable Corporate Action Options	E	Qualifier LBIP

Format: :90A::4!c//4!c//[N]15d :90B::4!c//4!c/3!a15d :90E::4!c//4!c
:90L::4!c//[N]15d

Field purpose: This field contains the acceptable price increment used for submitting a bid.

:90a:	Maximum Price	Optional Sequence Repeatable Corporate Action Options	E	Qualifier MAXP

Format: :90A::4!c//4!c/[N]15d   :90B::4!c//4!c/3!a15d   :90E::4!c//4!c
:90L::4!c//[N]15d

Field purpose: This field contains the maximum or cap price at which a holder can bid, for example on a Dutch auction offer.

:90a:	Minimum Price	Optional Sequence Repeatable Corporate Action Options	E	Qualifier MINP

Format: :90A::4!c//4!c/[N]15d   :90B::4!c//4!c/3!a15d   :90E::4!c//4!c
:90L::4!c//[N]15d

Field purpose: This field contains the minimum or floor price at which a holder can bid, for example on a Dutch auction offer.

:90a:	Cash Price Received per Product	Optional Sequence Repeatable Corporate Action Options	E	Qualifier OFFR

Format: 90A::OFFR//PRCT/15d

Field purpose: This field contains the redemption price expressed as a percentage in case of a redemption (REDM), early redemption (MCAL) or a Pool factor (PRED).

Example: :90A::OFFR//PRCT/100,

Custody instructions and reports

:36a:	Maximum Quantity to Instruct	Optional Sequence Repeatable Corporate Action Options	E	Qualifier MAEX

Format: `:36B::4!c//4!c/15d` `:36C::4!c//4!c`

Field purpose: This field contains the number indicating the maximum quantity of securities or entitlement rights specified in field :35B: required to obtain an exercisable amount.

Usage For rights distribution events, this information is present in the narrative field under RIGHTS DETAILS because field :35B: represents the underlying security and not the rights.

When option C is used, this field contains one of the following code words:

ANYA	Any and all
UKWN	Quantity unknown

:36a:	Minimum Quantity to Instruct	Optional Sequence Repeatable Corporate Action Options	E	Qualifier MIEX

Format: `:36B::4!c//4!c/15d` `:36C::4!c//4!c`

Field purpose: This field contains the number indicating the minimum quantity of securities or entitlement rights specified in field :35B: required to obtain an exercisable amount.

Usage: For rights distribution events, this information is present in the narrative field under RIGHTS DETAILS because field :35B: represents the underlying security and not the rights.

When option C is used, this field contains one of the following code words:

ANYA	Any and all
UKWN	Quantity unknown

:36a:	Minimum Multiple Quantity to Instruct	Optional Sequence Repeatable Corporate Action Options	E	Qualifier MILT

Format: `:36B::4!c//4!c/15d` `:36C::4!c//4!c`

Field purpose: This field contains the number indicating in what multiple numbers securities or entitlement rights specified in field :35B: must be presented to obtain an exercisable amount.

Usage: For rights distribution events, this information is present in the narrative field under RIGHTS DETAILS because field :35B: represents the underlying security and not the rights.

When option C is used, this field contains one of the following code words:

ANYA	Any and all
UKWN	Quantity unknown

E1 - Securities Movements - optional, repeatable - SECMOVE

The Securities movement sequence is used in the case of redemption pre-advice only. Clients can use it to automate the securities debit.

:22H:	Credit/Debit Indicator		

Optional Subsequence Repeatable Securities Movements	E1	Qualifier CRDB

Format: :4!c//4!c

Indicators: CRED   Credit
               DEBT   Debit

Field purpose: This field indicates whether the securities are credited or debited.

Usage: The value will always be DEBT in an IPAR reporting on capital repayments.

:22F:	Type of Income		

Optional Subsequence Repeatable Securities Movements	E1	Qualifier ITYP

Format: 4!c/[8c]/4!c

Field purpose: This field contains the specification of income types for securities proceeds.

If a Data Source Scheme is to be used, please refer to www.smpg.info for the relevant DSS and codes.

:22F:	Other Type of Income		

Optional Subsequence Repeatable Securities Movements	E1	Qualifier OTYP

Format: 4!c/[8c]/4!c

Field purpose: This field contains the type of tax income under another tax regime.

:22H:	New Securities Issuance Indicator		

Optional Subsequence Repeatable Securities Movements	E1	Qualifier NSIS

Format: :4!c//4!c

Indicators: EXIS   Existing Issue
               NEIS   New Issue
               UKWN   Unknown

Field purpose: This field will be used to indicate whether the securities are newly issued or not.

:22F:	Issuer/Offeror Taxability Indicator		

Optional Subsequence Repeatable Securities Movements	E1	Qualifier TXAP

Format: :4!c/[8c]/4!c

Indicators: TXBL   Taxable

Field purpose: This field indicates that the security proceeds of the event are taxable according to the information provided by the issuer/offeror (FTT).

If a Data Source Scheme is to be used, please refer to www.smpg.info for the relevant DSS and codes.

Custody instructions and reports

:22F:	Disposition of Fractions	Optional Subsequence Repeatable Securities Movements	E1	Qualifier DISF

Format: `:4!c/[8c]/4!c`

Field Purpose: This field contains one of the following code words to indicate how fractions resulting from derived securities will be calculated:

BUYU	Buy up to next whole number
CINL	Take cash in lieu of fractions
DIST	Take distribution of fraction
RDDN	Round the entitlement down to the last full unit, discarding fractions
RDUP	Round the entitlement up to the next full unit
UKWN	Characteristics for the Disposition of Fractions are unknown.

:22F:	Non Eligible Securities	Optional Subsequence Repeatable Securities Movements	E1	Qualifier NELP

Format: `:4!c/[8c]/4!c`

Field purpose: When the proceeds of an event are not eligible in Clearstream and a delivery outside instruction is required.

Example: `:22F::NELP//NELS`

:35B:	Identification of the Financial Instrument	Optional Subsequence Repeatable Securities Movements	E1	Qualifier -

Format: `[ISIN1!e12!c]`
`[4*35x]`

Field purpose: This field contains the ISIN or Common Code and description of the security proceeds.

E1a - Financial Instrument Attributes - optional, non-repeatable - FIA

:22F:	Method of Interest Computation	Optional Sequence E1a Non-repeatable Financial Instrument Attributes	Qualifier MICO

Format: `:4!c/[8c]/4!c`

Field purpose: This field contains the computation method to calculate the interest of the related financial instrument, as follows:

A001	30/360 (ISDA)	All months have 30 days and all years have 360 days.
A002	30/365	All months have 30 days and all years have 365 days.
A003	30/Actual	Not applicable.
A004	Actual/360	Actual number of days in the period always divided by 360.
A005	Actual/365	Actual number of days in the period always divided by 365.
A006	Actual/Actual (ISMA)	Actual number of days divided by actual number of days multiplied by the frequency.
A007	30E/360 or Eurobond basis	February is considered always to contain 30 days.
A008	Actual/Actual (ISDA)	Portion of the accrual days falling in a non–leap year divided by 365 plus portion of the accrual days falling in a leap year divided by 366.
A009	Actual/Actual (basic rule)	Actual number of days divided by 366 (if payment date is in a leap year) or by 365 (otherwise).
A010	Actual/Actual (AFB)	Actual number of days divided by 366 (if 29 February falls in the period) or by 365 (otherwise).
A011	30/360 (ICMA) or 30/360 (basic rule)	All months have 30 days (except February which has 28 days) and all years have 360 days.
A012	30E2/360 or Eurobond basis model 2	All months have 30 days (except February whose day of month value is adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular month) and all years have 360 days.
A013	30E3/360 or Eurobond basis model 3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 February (or 29 February in a leap year) is assumed to be equivalent to a 30 February.
A014	Actual/365NL or Actual/365 No leap	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365 day year.
OTHR	Method other than A001 - A014	See narrative for detail. To include calculation method not covered by A001 - A014.

:98a:	Maturity Date/Time	Optional Sequence E1a Non-repeatable Financial Instrument Attributes	Qualifier MATU

Format: `:98A::4!c//8!n`

Field purpose: This field contains the date that an interest bearing security becomes due and principal is paid.

Custody instructions and reports

:36B:	Minimum Nominal Quantity	Optional Sequence E1a Non-repeatable Financial Instrument Attributes	Qualifier MINO

Format: `:4!c//4!c/15d`

Field purpose: This field contains the minimum nominal quantity or lot of securities to be purchased.

Usage: This is the nominal amount for which the price is indicated by the actual amount in field `:90a:` (option B).

:36B:	Quantity of Financial Instrument Entitled	Optional Subsequence E1 Repeatable Securities Movements (resumed after E1a)	Qualifier ENTL

Format: `:4!c//4!c/15d`

Field purpose: This field contains the (positive or negative) quantity of securities based on the terms of the event and the balance of the underlying securities to which the account owner is entitled.

:94a:	Place of Safekeeping	Optional Subsequence E1 Repeatable Securities Movements (resumed after E1a)	Qualifier SAFE

Format: `:94F::4!c//4!c/4!a2!a2!c[3!c]`

Usage: This field contains one of the following code words followed by a BIC as indicated:

CUST   followed by the BIC of CBL's common or specialised depository for securities deposited with other than CBL's domestic depository;

NCSD   followed by the BIC of the local CSD for securities deposited with Clearstream's domestic depository.

:69a:	Trading Period	Optional Subsequence E1 Repeatable Securities Movements (resumed after E1a)	Qualifier TRDP

Format: `69A::4!c//8!n/8!n`

Field purpose: This field contains the period during which intermediate securities are tradable in a secondary market.

:90a:	Cash in lieu of shares price	Optional Subsequence E1 Repeatable Securities Movements (resumed after E1a)	Qualifier CINL

Format: `:90A::4!c//4!c/[N]15d`   `:90B:: 4!c//4!c/3!a15d`   `:90E::4!c//4!c`

Field purpose: This field contains the cash disbursement in lieu of equities; usually in lieu of fractional quantity.

Usage: In option E, the Price Code must contain the following code:

UKWN Unknown Price

:90a:	Indicative/Market Price	Optional Subsequence E1 Repeatable Securities Movements (resumed after E1a)	Qualifier INDC or MRKT

Format: :90A::4!c//4!c/15d   :90B:4!c//4!c/3!a15d

Field purpose: This field contains the INDC qualifier with the estimated indicative price, either as an actual amount (option B) or a percentage (option A).

:92a:	Additional For Existing Securities Rate	Optional Subsequence E1 Repeatable Securities Movements (resumed after E1a)	Qualifier ADEX

Format: :92D::4!c//15d/15d   :92L::4!c//3!a15d/3!a15d

Field purpose: This field contains the quantity of additional securities for a given quantity of underlying securities where underlying securities are not exchanged or debited. For example, 1 for 1 means that 1 new share will be credited for every 1 underlying share, resulting in 2 shares.

:92a:	New to Old Rate	Optional Subsequence E1 Repeatable Securities Movements (resumed after E1a)	Qualifier NEWO

Format: :92D::4!c//15d/15d   :92K::4!c//4!c   :92L::4!c//3!a15d/3!a15d
                 :92M::4!c//3!a15d/15d   :92N::4!c//15d/3!a15d

Field purpose: If the rate is known at the time of sending the notification, option D is used and this field contains the ratio of underlying to converted securities in a conversion event. If the rate is not known at the time of sending the notification, option K is used and the field contains the code word "UKWN".

:92a:	Financial Transaction Tax Rate	Optional Subsequence E1 Repeatable Securities Movements (resumed after E1a)	Qualifier TRAX

Format: :90A::4!c//4!c/15d   :92K::4!c//4!c

Field purpose: This field contains the rate of financial transaction tax.

:98a:	Dividend Ranking Date	Optional Subsequence E1 Repeatable Securities Movements (resumed after E1a)	Qualifier DIVR

Format: :98A::4!c//8!n

Field purpose: This field contains the date on which securities are accruing income entitlement.

:98a:	Last Trading Date/Time	Optional Subsequence E1 Repeatable Securities Movements (resumed after E1a)	Qualifier LTRD

Format: :98C::4!c//8!n6!n

Field purpose: This field contains the date/time at which the securities will cease to be tradable.

Custody instructions and reports

:98a:	**Payment Date**	Optional Subsequence E1 Repeatable Securities Movements **(resumed after E1a)**	**Qualifier** PAYD

> **Format:** `:98A::4!c//8!n`
>
> **Field purpose:** This field contains the date on which the securities and/or cash is received.
>
> **Usage:** This is the date on which the securities should be debited.

E2 - Cash Movements - optional, repeatable - CASHMOVE

:22F:	**Type of Income**	Optional Subsequence E2 Repeatable Cash Movements	**Qualifier** ITYP

> **Format:** `4!c/[8c]/4!c`
>
> **Field purpose:** This field contains the specification of income types for cash proceeds.
>
> If a Data Source Scheme is to be used, please refer to www.smpg.info for the relevant DSS and codes.

:22F:	**Other Type of Income**	Optional Subsequence E2 Repeatable Cash Movements	**Qualifier** OTYP

> **Format:** `4!c/[8c]/4!c`
>
> **Field purpose:** This field contains the type of tax income under another tax regime

:22H:	**Contractual Payment Indicator**	Optional Subsequence E2 Repeatable Cash Movements	**Qualifier** CONT

> **Format:** `:4!c//4!c`
>
> **Indicator:** ACTU   Payment made on receipt of funds; otherwise, not populated.
>
> **Field purpose:** This field indicates exceptions to contractual payment service.

:22H:	**Credit/Debit Indicator**	Optional Subsequence E2 Repeatable Cash Movements	**Qualifier** CRDB

> **Format:** `:4!c//4!c`
>
> **Indicators:** CRED   Credit
> DEBT   Debit
>
> **Field purpose:** This field indicates whether the cash is credited or debited.

:22F:	Issuer/Offeror Taxability Indicator	Optional Subsequence Repeatable Cash Movements	E2	Qualifier TXAP

Format: 4!c/[8c]/4!c

Indicator: TXBL   Taxable

Field purpose: This field indicates that the cash proceeds of the event are taxable according to the information provided by the issuer/offeror (FTT).

If a Data Source Scheme is to be used, please refer to www.smpg.info for the relevant DSS and codes.

:94C:	Country of Income Source	Optional Subsequence Repeatable Cash Movements	E2	Qualifier COIN

Format: 4!c//2!a

Field purpose: This field contains the country from where the income originates.

:97A:	Cash Account	Optional Subsequence Repeatable Cash Movements	E2	Qualifier CASH

Format: :4!c//35x

Field purpose: This field contains the client cash account to which cash will be debited/credited.

Usage: Cash account and safekeeping account will be different in the case of transfer accounts.

:19B:	Accrued Interest Amount	Optional Subsequence Repeatable Cash Movements	E2	Qualifier ACRU

Format: :4!c//3!a15d

Field purpose: This field contains the amount of interest that has been accrued in between coupon payment periods.

:19B:	Buy Up Amount	Optional Subsequence Repeatable Cash Movements	E2	Qualifier BUYU

Format: :4!c//3!a15d

Field purpose: This field contains the amount of cash debited in a buy up option.

:19B:	Entitled Amount	Optional Subsequence Repeatable Cash Movements	E2	Qualifier ENTL

Format: :4!c//3!a15d

Field purpose: This field contains the amount actually paid to the client account (after foreign exchange).

According to SMPG recommendations, the negative sign is never used.

Note: The Automatic Foreign Exchange Service is handled separately and does not affect the values included in this message.

Custody instructions and reports

:19B:	FATCA Tax Amount	Optional Subsequence Repeatable Cash Movements	E2	Qualifier FTCA

Format: `:4!c//3!a15d`

Field purpose: This field contains the amount of FATCA tax.

:19B:	Gross Amount	Optional Subsequence Repeatable Cash Movements	E2	Qualifier GRSS

Format: `:4!c//3!a15d`

Field purpose: This field contains the amount calculated in the currency of the issuer payment (before tax, foreign exchange and fees).

According to SMPG recommendations, the negative sign is never used.

:19B:	Net Cash Amount	Optional Subsequence Repeatable Cash Movements	E2	Qualifier NETT

Format: `:4!c//3!a15d`

Field purpose: This field contains the amount of money calculated in the currency of the issuer payment, before any tax deductions have been made.

According to SMPG recommendations, the negative sign is never used.

:19B:	Non-Resident Alien Tax Amount	Optional Subsequence Repeatable Cash Movements	E2	Qualifier NRAT

Format: `:4!c//3!a15d`

Field purpose: This field contains Amount of tax related income subject to Non Resident Alien.

:19B:	FX Conversion Resulting Amount	Optional Subsequence Repeatable Cash Movements	E2	Qualifier RESU

Format: `:4!c//3!a15d`

Field purpose: This field contains the net amount after foreign exchange.

According to SMPG recommendations, the negative sign is never used.

Note: The Automatic Foreign Exchange Service is handled separately and does not affect the values included in this message.

This field is only populated when a foreign exchange is performed on the payment (that is, when :92a: (Exchange Rate) is present). The amount is always the same as in :19B: (Entitled Amount).

:19B:	Solicitation Fee	Optional Subsequence Repeatable Cash Movements	E2	Qualifier SOFE

Format: `:4!c//3!a15d`

Field purpose: This field contains the cash premium made available if the securities holder consents or participates to an event, for example consent fees or solicitation fees.

:19B:	Withholding Tax Amount	Optional Subsequence E2 Repeatable Cash Movements	Qualifier TAXR

Format: `:4!c//3!a15d`

Field purpose: This field contains the amount of cash distribution hat will be withheld by a tax authority.

:19B:	Tax Free Amount	Optional Subsequence E2 Repeatable Cash Movements	Qualifier TXFR

Format: `:4!c//3!a15d`

Field purpose: This field is only used when the withholding tax rate is zero (`:92A::TAXR//0,` in sequence E) and contains the cash amount that has not been subject to withholding tax.

According to SMPG recommendations, the negative sign is never used.

:98a:	Earliest Payment Date	Optional Subsequence E2 Repeatable Cash Movements	Qualifier EARL

Format: `:98A::4!c//8!n`   `:98B::4!c//4!c`

Usage: This field, with option A, contains the earliest execution date, that is, the business day on which the payment is expected to be made, if the payment due date falls on a non-business day.

If a payment has not been executed as announced in the IPAR, and the Payment Date is not a business day, a message will be sent on the following business day declaring that the date is not known (`:98B::EARL//UKWN`).

:98a:	Payment Date	Optional Subsequence E2 Repeatable Cash Movements	Qualifier PAYD

Format: `:98A::4!c//8!n`   `:98B::4!c/[8c]/4!c`

Field purpose: This field contains the date on which the payment is expected to take place, which may be a non-business day. This date is the one to be considered in interest calculations.

Usage: Normally, option A is used with the appropriate date.

If the payment is not made on the intended payment date and the new payment date is still not known, option B is used and this field contains the code word "UKWN". As soon as the new payment date is known, the payment details are presented in the report.

:98a:	Value Date	Optional Subsequence E2 Repeatable Cash Movements	Qualifier VALU

Format: `:98A::4!c//8!n`

Usage: This field contains the value date on which the cash is credited or debited to the account.

Custody instructions and reports

:92a:	Early Solicitation Fee Rate	Optional Subsequence Repeatable Cash Movements	E2	Qualifier ESOF

Format: `:92A::4!c//[N]15d`   `:92K::4!c//4!c`   `:92M:4!c//3!a15d/15d`

Usage: This field contains the cash rate made available as an incentive, in addition to the solicitation fee, in order to encourage early participation in an offer.

:92a:	Exchange Rate	Optional Subsequence Repeatable Cash Movements	E2	Qualifier EXCH

Format: `:92B::4!c//3!a/3!a/15d`

Field purpose: This field contains the exchange rate at which the income proceeds are converted (when available).

> **Note:** The Automatic Foreign Exchange Service is handled separately and does not affect the values included in this message.

This field is present when there is a currency option on the issue, when it contains the rate applied to the net amount in :19B::NETT to obtain the FX conversion resulting amount in :19B::RESU (and the entitled amount in :19B::ENTL).

:92a:	Gross Distribution Rate	Optional Subsequence Repeatable Cash Movements	E2	Qualifier GRSS

Format: `:92F::4!c//3!a15d`   `:92H::4!c//3!a15d/4!c`
`:92J::4!c//4!c/3!a15d[/4!c]`   `:92K::4!c//4!c`

Field purpose: This field contains distribution rate before tax has been deducted.

Usage: If option H is used, this field contains one of the following rate status:

ACTU	Actual Rate
INDI	Indicative Rate

If option J is used, this field contains one of the following rate type codes:

INCO	Income Portion
INTR	Interest
LTCG	Long Term Capital Gain
REES	Real Estate Income Portion
SOIC	Sundry/Other Income
STCG	Short Term Capital Gain
TXBL	the dividend is subject to tax
TXFR	the dividend is not subject to tax

and can contain one of the following rate status:

ACTU	Actual Rate
INDI	Indicative Rate

If option K is used, this field contains the following rate type code:

UKWN	Unknown Rate

:92a:	**Gross Interest Rate Used for Payment**	**Optional Subsequence** E2 **Repeatable** **Cash Movements**	**Qualifier** INTP

> **Format:** `:92A::4!c//[N]15d`

Field purpose: This field contains the actual interest rate before tax used for the payment of the interest for the specified interest period. The interest rate will be preceded by an "N" if negative.

:92a:	**Net Distribution Rate**	**Optional Subsequence** E2 **Repeatable** **Cash Movements**	**Qualifier** NETT

> **Format:** `:92F::4!c//3!a15d     :92H::4!c//3!a15d/4!c`
> `:92J::4!c//4!c/3!a15d[/4!c]     :92K::4!c//4!c`

Field purpose: This field contains the distribution rate after tax has been deducted.

Usage: This field, which is used for dividend payments only, contains the non-taxable amount, be it of a wholly non-taxable dividend or of the non-taxable part of a taxable dividend. Option F includes the currency in which the dividend is paid.

If option H is used, this field contains one of the following rate status:

> ACTU   Actual Rate
> INDI   Indicative Rate

If option J is used, this field contains one of the following rate status:

> ACTU   Actual Rate
> INDI   Indicative Rate
> REES   Real Estate Income Portion

If option K is used, the Rate Type Code must contain the following code:

> UKWN   Unknown Rate

:92a:	**Applicable Rate**	**Optional Subsequence** E2 **Repeatable** **Cash Movements**	**Qualifier** RATE

> **Format:** `:92A::4!c//[N]15d`

Field purpose: This field contains the rate that is applicable to the event announced.

:92a:	**Solicitation Fee Rate**	**Optional Subsequence** E2 **Repeatable** **Cash Movements**	**Qualifier** SOFE

> **Format:** `:92A::4!c//[N]15d     :92K::4!c//4!c     :92M:4!c//3!a15d/15d`

Field purpose: This field contains the cash rate made available in an offer in order to encourage participation in the offer.

Example: `:92M::SOFE//EUR25/1000`
`:92K::SOFE//UKWN`

Custody instructions and reports

:92a:	**Withholding Tax Rate**	**Optional Subsequence** **E2** Repeatable Cash Movements	**Qualifier** TAXR

Format: `:92A::4!c//[N]15d`   `:92R::4!c/[8c]/4!c/15d`

Indicator: FTCA   FATCA Tax
                   NRAT   Non-Resident Alien Tax

Can only be present with option R.

Field purpose: This field contains the default tax rate that is applicable to the event.

:90a:	**Cash Price Received per Product**	**Optional Subsequence** **E2** Repeatable Cash Movements	**Qualifier** OFFR

Format: `:90A::OFFR//PRCT/15d`   `:90B::4!c//4!c/3!a15d`   `:90E::OFFR//4!c`
                 `:90F::OFFR//ACTU/3!a15d/4!c/15d`   `:90L::4!c//[N]15d`

Field purpose: This field contains the redemption price expressed as an amount of currency per unit/share or as a percentage in the case of redemption (REDM), early redemption (MCAL) or Pool factor (PRED).

When option E is used, Price Code must contain one of the following codes:

     TBSP   To be Specified. Price to be specified by account owner.
     UKWN   Unknown Price. Price is unknown by the sender or has not been established.
     UNSP   Unspecified. Price is not required to be specified by account owner.

Usage: For a Redemption into Shares event the redemption amount per issue quantity and issue quantity basis, if available, will be reported in the cash option in Sequence E (Corporate Actions Options).

:90a:	**Cash Price Paid per Product**	**Optional Subsequence** **E2** Repeatable Cash Movements	**Qualifier** PRPP

Format: `:90B::4!c//4!c/3!a15d`   `:90E::4!c//4!c`

Field purpose: This field contains the cash price paid per underlying product by the security holder, for example, reinvestment price, subscription price.

:70E:	**Information Conditions**	**Optional Sequence** **E** Repeatable Corporate Action Options **(resumed after E2)**	**Qualifier** INCO

Format: `:4!c//10*35x`

Field purpose: This field contains conditional information related to the event.

F - Additional Information - optional, non-repeatable - ADDINFO

| :70E: | Additional Text | Optional Sequence F
Non-repeatable
Additional Information | Qualifier
ADTX |

Format: :4!c//10*35x

Field purpose: This field contains any additional free-format information that applies to the payment.

Usage: This field contains any prepayment comments. Each pre-payment comment will appear in a separate ADTX block.

Example: :70E::ADTX// Index linked

:70E::ADTX// user payment free format comment

| :70E: | Information Conditions | Optional Sequence F
Non-repeatable
Additional Information | Qualifier
INCO |

Format: :4!c//10*35x

Field purpose: This field contains conditional information related to the event.

| :70E: | Narrative Version | Optional Sequence F
Non-repeatable
Additional Information | Qualifier
TXNR |

Format: :4!c//10*35x

Field purpose: This field contains any additional free-format information that applies to the payment.

Usage: This field contains the calculation method (MICO), when the method appears as "OTHR" in the field :22F::MICO.

Example: :70E::TXNR/MICO details of other calculation method

Custody instructions and reports

Example of an IPAR via MT564

```
:16R:GENL
:20C::CORP//AC1726973
:20C::SEME//40C244
:23G:NEWM
:22F::CAEV//REDM
:22F::CAMV//MAND
:98C::PREP//20111014094241
:25D::PROC//ENTL
:16S:GENL
:16R:USECU
:35B:ISIN DE0001106771
/XS/027822690
EUR 2,75 GERMANY, REP. OF 06-2011
:16R:FIA
:98A::MATU//20110817
:16S:FIA
:16R:ACCTINFO
:97A::SAFE//99999
:94F::SAFE//NCSD/ABCDABABXXX
:93B::ELIG//FAMT/6000,
:93B::SETT//FAMT/6000,
:16S:ACCTINFO
:16S:USECU
:16R:CADETL
:98A::ANOU//20110816
:98B::IFIX//UKWN
:90E:://UKWN
:90E::MINP//UKWN
:22F::ADDB//CNTR
:22F::ADDB//CAPA
:16S:CADETL
:16R:CAOPTN
:13A::CAON//001
:22F::CAOP//CASH
:22F::OPTF//CAOS
:22F::OSTA//INTV
:11A::OPTN//EUR
:17B::DFLT//N
:16R:SECMOVE
:22H::CRDB//DEBT
:35B:ISIN DE0001106771
/XS/027822690
EUR 2,75 GERMANY, REP. OF 06-2011
:36B::ENTL//FAMT/6000,
:98A::PAYD//20110817
:90E::PRPP//UKWN
:16S:SECMOVE
:16R:CASHMOVE
:22H::CRDB//CRED
:97A::CASH//12345
:98A::PAYD//20110817
:98A::VALU//20110817
```

```
:98A::EARL//20110817
:16S:CASHMOVE
:16S:CAOPTN
:16R:CAOPTN
:13A::CAON//002
:22F::CAOP//SECU
:98B::EARL//UKWN
:16S:CASHMOVE
:16S:CAOPTN
:22F::OPTF//CAOS
:17B::DFLT//Y
:16R:SECMOVE
:22H::CRDB//DEBT
:35B:ISIN DE0001106771
/XS/027822690
EUR 2,75 GERMANY, REP. OF 06-2011
:36B::ENTL//FAMT/6000,
:98A::PAYD//20110817
:90E::EXER//UKWN
:16S:SECMOVE
:16R:SECMOVE
:22H::CRDB//CRED
:35B:ISIN IT0001976403
/XS/016346586
SHS FIAT  IT0001976403
:16R:FIA
:36B::MINO//UNIT/1,
:16S:FIA
:22F::DISF//CINL
:92D::NEWO//2,454545/1000,
:98A::PAYD//20110817
:16S:SECMOVE
:16R:CASHMOVE
:22H::CRDB//DEBT
:97A::CASH//99999
:98B::VALU//UKWN
:98B::EARL//UKWN
:16S:CASHMOVE
:16S:CAOPTN
```

Custody instructions and reports

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MT564 - Claim and Reversal Advice (CRA)

Availability

The MT564 Claim and Reversal Advice (CRA) is generated when

- a market claim or reverse market claim subject to compensation by Clearstream is detected.

- a cancellation of a reported market claim or reverse market claim occurs.

Reversals will be generated for:

- an income event;

- a market claim and reverse market claim.

Default reports and selection criteria

When subscribing to the report, clients can choose to receive:

- Market claims: this option includes market and reverse market claim messages together with reversals of market and reverse market claim messages and cancellation advices; or

- Event reversals: this option includes reversals of income events; or

- Tax refund: this option is for CBF entity only;

- All (selected by default).

Report content

The MT564 CRA will include details of a detected market and reverse market claim being subject to compensation by Clearstream (for example, reference of the corporate action; reference of the underlying settlement instruction).

The cancellation of the CRA will provide details of the reported market and reverse market claim that is to be cancelled. The partial reversal notifications for CBF OneClearstream clients in the context of the German Investment Tax reform.

The report will be produced for all eligible events or for the events selected by clients upon subscription.

The available formats are: ISO 15022, PDF, XML and XLS.

The MT564 CRA will be visible in Xact Web Portal (in Asset Servicing, CA Event Query) and a copy of the produced report will be available for download in Xact Web Portal.

Custody instructions and reports

MT564 - Overview

The following table lists the fields in a Claim and Reversal Advice (CRA) MT564:

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
A	**Mandatory Sequence – General Information**				
	:16R:	Start of Block	GENL		
	:20C:	Official Corporate Action Event Reference	:4!c//16x	COAF	7–564–CR–7
	:20C:	Corporate Action Reference	:4!c//16x	CORP	7–564–CR–7
	:20C:	Sender's Reference	:4!c//16x	SEME	7–564–CR–7
	:23G:	Function of the Message	4!c[/4!c]	–	7–564–CR–7
	:22F:	Corporate Action Event Indicator	:4!c/[8c]/4!c	CAEV	7–564–CR–8
	:22F:	Mandatory/Voluntary Indicator	:4!c/[8c]/4!c	CAMV	7–564–CR–8
	:98a:	Message Preparation Date/Time	C::4!c//8n6!n	PREP	7–564–CR–8
	:25D:	Processing Status	:4!c/[8c]/4!c	PROC	7–564–CR–8
A1	**Optional Repeatable Subsequence – Linkages**				
	:16R:	Start of Block	LINK		
	:13A:	MT Number of Linked Transactions	:4!c//3!c	LINK	7–564–CR–8
	:20C:	Corporate Action Reference	:4!c//16x	CORP	7–564–CR–8
	:20C:	Previous Reference	:4!c//16x	PREV	7–564–CR–9
	:20C:	Related Message Reference	:4!c//16x	RELA	7–564–CR–9
	:16S:	End of Block	LINK		
	End of Subsequence A1 – Linkages				
A2	**Optional Subsequence – Reversal Reason**				
	:16R:	Start of Block	REVR		
	:24B:	Reversal Reason	:4!c/[8c]/4!c	REVR	7–564–CR–9
	:70D:	Reversal Reason	:4!c//6*35x	REVR	7–564–CR–9
	:16S:	End of Block	REVR		
	End of Subsequence A2– Reversal Reason				
	:16S:	End of Block	GENL		
	End of Sequence A – General Information				
B	**Mandatory Sequence – Underlying Securities**				
	:16R:	Start of Block	USECU		
	:35B:	Identification of the Underlying Securities	[ISIN1!e12!c] [4*35x]	–	7–564–CR–10
B1	**Optional Subsequence – Financial Instrument Attributes**				
	:16R:	Start of Block	FIA		
	:12a:	Option Style	B::4!c/[8c]/4!c	OPST	7–564–CR–10
	:11A:	Currency of Denomination	:4!c//3!a	DENO	7–564–CR–10
	:98a:	FRN Reset Date	:4!c//8!n	FRNR	7–564–CR–10
	:98a:	Maturity Date/Time	:4!c//8!n	MATU	7–564–CR–10
	:22F:	Method of Interest Computation	:4!c/[8c]/4!c	MICO	7–564–CR–11
	:92a:	Next Factor	A::4!c//[N]15d	NWFC	7–564–CR–12
	:92a:	Previous Factor	A::4!c//[N]15d	PRFC	7–564–CR–12
	:92a:	Warrant Parity	D::4!c//15d/15d	WAPA	7–564–CR–12
	:36B:	Minimum Nominal Quantity	:4!c//4!c/15d		7–564–CR–12
	:16S:	End of Block	FIA		
	End of Subsequence B1 – Financial Instrument Attributes				
B2	**Mandatory Subsequence – Account Information**				
	:16R:	Start of Block	ACCTINFO		
	:97a:	Safekeeping Account	A::4!c//35x	SAFE	7–564–CR–13
	:94a:	Place of Safekeeping	F::4!c//4!c/4!a2!a2!c[3!c]	SAFE	7–564–CR–13
	:93a:	Affected Balance	B::4!c/[8c]/4!c/[N]15d	AFFB	7–564–CR–13

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
	:93a:	Borrowed Balance	B::4!c/[8c]/4!c/[N]15d	BORR	7–564–CR–13
	:93a:	Collateral In Balance	Option B or C	COLI	7–564–CR–13
	:93a:	Collateral Out Balance	Option B or C	COLO	7–564–CR–13
	:93a:	Eligible Balance	B::4!c/[8c]/4!c/[N]15d	ELIG	7–564–CR–13
	:93a:	On Loan Balance	B::4!c/[8c]/4!c/[N]15d	LOAN	7–564–CR–13
	:93a:	Pending Delivery	B::4!c/[8c]/4!c/[N]15d	PEND	7–564–CR–13
	:93a:	Pending Receipt	B::4!c/[8c]/4!c/[N]15d	PENR	7–564–CR–13
	:93a:	Settled Position	B::4!c/[8c]/4!c/[N]15d	SETT	7–564–CR–13
	:93a:	Unaffected Balance	B::4!c/[8c]/4!c/[N]15d	UNAF	7–564–CR–13
	:16S:	End of Block	ACCTINFO		
End of Subsequence B2 - Account Information					
	:16S:	End of Block	USECU		
End of Sequence B - Underlying Securities					
C	**Optional Sequence - Intermediate Securities (NOT REPORTED)**				
D	**Optional Sequence - Corporate Action Details**				
	:16R:	Start of Block	CADETL		
	:98a:	Announcement Date	A::4!c//8!n	ANOU	7–564–CR–14
	:98a:	Election to Counterparty Market Deadline	Option A, B or C	ECPD	7–564–CR–14
	:98a:	Election to Counterparty Response	Option A, B or C	ECRD	7–564–CR–14
	:98a:	Early Third Party Deadline	Option C	ETPD	7–564–CR–14
	:98a:	Guaranteed Participation Date	Option A or B	GUPA	7–564–CR–14
	:98a:	Index Fixing Date/Time	Option A	IFIX	7–564–CR–14
	:98a:	Lottery Date	Option A or B	LOTO	7–564–CR–15
	:98a:	Record Date	Option A, B or C	RDTE	7–564–CR–15
	:98a:	Deadline to Register	C::4!c//8!n6!n	REGI	7–564–CR–15
	:98a:	Deadline for Tax Breakdown Instructions	Option C	TAXB	7–564–CR–15
	:98a:	Third Party Deadline	Option C	TPDT	7–564–CR–15
	:98a:	Trading Suspended Date	Option A, B, C or D	TSDT	7–564–CR–15
	:98a:	Ex Date	Option A or B	XDTE	7–564–CR–16
	:69a:	Interest Period	Option A, C or E	INPE	7–564–CR–16
	:99a:	Number of Days Accrued	A::4!c//[N]3!n	DAAC	7–564–CR–16
	:92a:	Interest Rate	Option A, F or K	INTR	7–564–CR–16
	:92a:	Next Factor	A::4!c//[N]15d	NWFC	7–564–CR–16
	:92a:	Previous Factor	A::4!c//[N]15d	PRFC	7–564–CR–16
	:92a:	Reinvestment Discount Rate		RDIS	7–564–CR–17
	:92a:	Realised Loss	Option A or F	RLOS	7–564–CR–17
	:92a:	Interest Shortfall	Option A or F	SHRT	7–564–CR–17
	:90a:	First Bid Increment Price	Option A, B, E or L	FBIP	7–564–CR–17
	:90a:	Last Bid Increment Price	Option A, B, E or L	LBIP	7–564–CR–17
	:90a:	Maximum Price	Option A, B, E or L	MAXP	7–564–CR–17
	:90a:	Minimum Price	Option A, B, E or L	MINP	7–564–CR–18
	:36B:	New Denomination Quantity	B::4!c//4!c/15d	NEWD	7–564–CR–18
	:36a:	Minimum Quantity Sought	Option B or C	QTSO	7–564–CR–18
	:13a:	Coupon Number	B::4!c/[8c]/30x	COUP	7–564–CR–18
	:17B:	Certification/Breakdown Type Indicator	:4!c//1!a	CERT	7–564–CR–18
	:22F:	Additional Business Process	:4!c/[8c]/4!c	ADDB	7–564–CR–19
	:22F:	Certification Format Indicator	:4!c/[8c]/4!c	CEFI	7–564–CR–19
	:22F:	Distribution Type	:4!c/[8c]/4!c	DITY	7–564–CR–19
	:22F:	Dividend Type Indicator	:4!c/[8c]/4!c	DIVI	7–564–CR–20
	:22F:	Offer Type	:4!c/[8c]/4!c	OFFE	7–564–CR–20
	:22F:	Intermediate Securities Distribution	:4!c/[8c]/4!c	RHDI	7–564–CR–20
	:16S:	End of Block	CADETL		
End of Sequence D - Corporate Action Details					

Custody instructions and reports

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
E Optional Sequence – Corporate Action Options					
	:16R:	Start of Block	CAOPTN		
	:13A:	Corporate Action Option Number	:4!c//3!c	CAON	7–564–CR–21
	:22F:	Corporate Action Option Code	:4!c/[8c]/4!c	CAOP	7–564–CR–21
	:22F:	Certification Type Indicator	:4!c/[8c]/4!c	CETI	7–564–CR–21
	:22F:	Disposition of Fractions	:4!c//[8c]/4!c	DISF	7–564–CR–21
	:22F:	Offer Type	:4!c/[8c]/4!c	OFFE	7–564–CR–22
	:22F:	Option Features	:4!c/[8c]/4!c	OPTF	7–564–CR–22
	:22F:	Option Status	:4!c/[8c]/4!c	OSTA	7–564–CR–22
	:94C:	Country of Non-domicile	:4!c//2!a	NDOM	7–564–CR–22
	:11A:	Currency Option	:4!c//3!a	OPTN	7–564–CR–22
	:17B:	Applied Option Flag	:4!c//1!a	APLI	7–564–CR–23
	:17B:	Change Allowed Flag	:4!c//1!	CHAN	7–564–CR–23
	:17B:	Default Processing Flag	:4!c//1!a	DFLT	7–564–CR–23
	:17B:	Withdrawal Allowed Flag	:4!c//1!a	WTHD	7–564–CR–23
	:98a:	End of Securities Blocking Period	Option A or B	BLOK	7–564–CR–23
	:98a:	Stock Lending Deadline Date/Time	Option A, B or C	BORD	7–564–CR–23
	:98a:	Early Response Deadline Date/Time	Option C	EARD	7–564–CR–24
	:98a:	Expiry Date/Time	Option A, B or C	EXPI	7–564–CR–24
	:98a:	Market Deadline	Option C	MKDT	7–564–CR–23
	:98a:	Protect deadline date/time option	Option A, B, C or E	PODT	7–564–CR–23
	:98a:	Response Deadline Date/Time	Option C	RDDT	7–564–CR–23
	:69a:	Period of Action	Option A, C or E	PWAL	7–564–CR–25
	:69a:	Revocability Period	Option A, C or E	REVO	7–564–CR–25
	:69a:	Suspension Period	A::4!c//8!n/8!n	SUSP	7–564–CR–25
	:92a:	Additional Tax	A::4!c//[N]15d	ATAX	7–564–CR–25
	:92a:	Charges/Fees	A::4!c//[N]15d	CHAR	7–564–CR–25
	:92a:	Gross Distribution Rate	Option A, F, H, J or K	GRSS	7–564–CR–26
	:92a:	Gross Interest Rate Used for Payment	Option A, F or K	INTP	7–564–CR–26
	:92a:	Net Distribution Rate	Option F, H, J or K	NETT	7–564–CR–27
	:92a:	Applicable Rate	A::4!c//[N]15d	RATE	7–564–CR–27
	:92a:	Pro-Ration Rate	:4!c//[N]15d	PROR	7–564–CR–27
	:92a:	Withholding Tax Rate	A::4!c//[N]15d	TAXR	7–564–CR–28
	:90a:	First Bid Increment Price	Option A, B, E or L	FBIP	7–564–CR–28
	:90a:	Last Bid Increment Price	Option A, B, E or L	LBIP	7–564–CR–28
	:90a:	Maximum Price	Option A, B, E or L	MAXP	7–564–CR–28
	:90a:	Minimum Price	Option A, B, E or L	MINP	7–564–CR–28
	:90a:	Cash Price Received per Product	Option A	OFFR	7–564–CR–29
	:36a:	Maximum Quantity to Instruct	Option B or C	MAEX	7–564–CR–29
	:36a:	Minimum Quantity to Instruct	Option B or C	MIEX	7–564–CR–29
	:36a:	Minimum Multiple Quantity to Instruct	Option B or C	MILT	7–564–CR–29
E1 Optional Repeatable Subsequence – Securities Movements					
	:16R:	Start of Block	SECMOVE		
	:22H:	Credit/Debit Indicator	:4!c//4!c	CRDB	7–564–CR–30
	:22F:	Type of Income	:4!c/[8c]/4!c	ITYP	7–564–CR–30
	:22F:	Other Type of Income	:4!c/[8c]/4!c	OTYP	7–564–CR–30
	:22H:	New Securities Issuance Indicator	:4!c//4!c	NSIS	7–564–CR–30
	:22F:	Issuer/Offeror Taxability Indicator	:4!c/[8c]/4!c	TXAP	7–564–CR–30
	:22F:	Disposition of Fractions	:4!c//[8c]/4!c	DISF	7–564–CR–31
	:22F:	Non Eligible Securities	:4!c//[8c]/4!c	NELP	7–564–CR–31
	:35B:	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	-	7–564–CR–31

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
E1a Optional Subsequence - Financial Instrument Attributes					
	:16R:	Start of Block	FIA		
	:22F:	Method of Interest Computation	:4!c/[8c]/4!c	MICO	7–564–CR–32
	:98a:	Maturity Date/Time	Option A, B, C or D	MATU	7–564–CR–32
	:36B:	Minimum Nominal Quantity	:4!c//4!c/15d	MINO	7–564–CR–33
	:16S:	End of Block	FIA		
End of Subsequence E1a Optional Subsequence - Financial Instrument Attributes					
	:36B:	Quantity of Financial Instrument Entitled	:4!c//4!c/15d	ENTL	7–564–CR–33
	:94a:	Place of Safekeeping	F::4!c//4!c/4!a2!a2!c[3!c]	SAFE	7–564–CR–33
	:69a:	Trading Period	A::4!c//8!n/8!n	TRDP	7–564–CR–33
	:90a:	Cash in Lieu of Shares price	Option A, B or E	CINL	7–564–CR–33
	:90a:	Indicative/Market Price	Option A or B	INDC or MRKT	7–564–CR–34
	:92a:	Additional for existing Securities Rate	Option D or L	ADEX	7–564–CR–34
	:92a:	New to Old Rate	Option D, K, L, M or N	NEWO	7–564–CR–34
	:92a:	Financial Transaction Tax Rate	Option A or K	TRAX	7–564–CR–34
	:98a:	Dividend Ranking Date	Option A, B or C	DIVR	7–564–CR–34
	:98a:	Last Trading Date/Time	C::4!c//8!n6!n	LTRD	7–564–CR–34
	:98a:	Payment Date	A::4!c//8!n	PAYD	7–564–CR–35
	:16S:	End of Block	SECMOVE		
End of Subsequence E1 - Securities Movements					
E2 Optional Repeatable Subsequence - Cash Movements					
	:16R:	Start of Block	CASHMOVE		
	:22F:	Type of Income	:4!c//[8c]/4!c	ITYP	7–564–CR–35
	:22F:	Other Type of Income	:4!c/[8c]/4!c	OTYP	7–564–CR–35
	:22H:	Contractual Payment Indicator	:4!c//4!c	CONT	7–564–CR–35
	:22H:	Credit/Debit Indicator	:4!c//4!c	CRDB	7–564–CR–35
	:22F:	Issuer/Offeror Taxability Indicator	:4!c/[8c]/4!c	TXAP	7–564–CR–36
	:94C:	Country of Income Source	:4!c//2!a	COIN	7–564–CR–36
	:97A:	Cash Account	:4!c//35x	CASH	7–564–CR–36
	:19B:	Accrued Interest Amount	:4!c//3!a15d	ACRU	7–564–CR–36
	:19B:	Additional Tax Amount	:4!c//3!a15d	ATAX	7–564–CR–36
	:19B:	Buy Up Amount	:4!c//3!a15d	BUYU	7–564–CR–36
	:19B:	Entitled Amount	:4!c//3!a15d	ENTL	7–564–CR–37
	:19B:	FATCA Tax Amount	:4!c//3!a15d	FTCA	7–564–CR–37
	:19B:	Gross Amount	:4!c//3!a15d	GRSS	7–564–CR–37
	:19B:	Market Claim	:4!c//3!a15d	MKTC	7–564–CR–37
	:19B:	Net Cash Amount	:4!c//3!a15d	NETT	7–564–CR–37
	:19B:	Non-Resident Alien Tax Amount	:4!c//3!a15d	NRAT	7–564–CR–37
	:19B:	FX Conversion Resulting Amount	:4!c//3!a15d	RESU	7–564–CR–38
	:19B:	Solicitation Fee	:4!c//3!a15d	SOFE	7–564–CR–38
	:19B:	Amount of Tax Credit	:4!c//3!a15d	TAXC	7–564–CR–38
	:19B:	Withholding Tax Amount	:4!c//3!a15d	TAXR	7–564–CR–38
	:19B:	Tax Free Amount	:4!c//3!a15d	TXFR	7–564–CR–38
	:98a:	Earliest Payment Date	Option A or B	EARL	7–564–CR–39
	:98a:	Payment Date	Option A or B	PAYD	7–564–CR–39
	:98a:	Value Date	A::4!c//8!n	VALU	7–564–CR–39
	:92a:	Charges/Fees	:4!c//3!a15d	CHAR	7–564–CR–39
	:92a:	Early Solicitation Fee Rate	Option A, K or M	ESOF	7–564–CR–39
	:92a:	Exchange Rate	B::4!c//3!a/3!a/15d	EXCH	7–564–CR–40
	:92a:	Gross Distribution Rate	Option F, H, J or K	GRSS	7–564–CR–40

Custody instructions and reports

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
	:92a:	Gross Interest Rate Used for Payment	A::4!c//[N]15d	INTP	7–564–CR–40
	:92a:	Net Distribution Rate	Option F, H, J or K	NETT	7–564–CR–40
	:92a:	Applicable Rate	A::4!c//[N]15d	RATE	7–564–CR–41
	:92a:	Solicitation Fee Rate	Option A, K or M	SOFE	7–564–CR–41
	:92a:	Withholding Tax Rate	Option A, K or R	TAXR	7–564–CR–41
	:90a:	Cash Price Received per Product	Option A, B, E, F or L	OFFR	7–564–CR–42
	:90a:	Cash Price Paid Per Product	Option B or E	PRPP	7–564–CR–42
	:16S:	End of Block	CASHMOVE		
End of Subsequence E2 – Cash Movements					
	:70E:	Information Conditions	:4!c//10*35x	INCO	7–564–CR–42
	:16S:	End of Block	CAOPTN		
End of Sequence E – Corporate Action Options					
F Optional Sequence – Additional Information					
	:16R:	Start of Block	ADDINFO		
	:70E:	Additional Text	:4!c//10*35x	ADTX	7–564–CR–42
	:70E:	Information Conditions	:4!c//10*35x	INCO	7–564–CR–42
	:70E:	Narrative Version	:4!c//10*35x	TXNR	7–564–CR–43
	:16S:	End of Block	ADDINFO		
End of Sequence F – Additional Information					

MT564 - Field specifications

MT564 contains data fields for a Claim and Reversal Advice (CRA) as described below.

A - General Information - mandatory, non-repeatable - GENL

:20C:	Official Corporate Action Event Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier COAF

Format: :4!c//16x

Field purpose: Official and unique reference assigned by the official central body/entity within each market at the beginning of a corporate action event.

Usage: This field is reported if received by the market.

:20C:	Corporate Action Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier CORP

Format: :4!c//2!a9!n4!a1!n

Field purpose: This field contains the reference assigned by the sender to identify unambiguously the corporate action event that is the subject of the report.

Usage: The unique event identifier is made up of the following subfields:

Subfield 1	2-character event type
Subfield 2	Common code of underlying security
Subfield 3	Announcement date in MMYY format
Subfield 4	One-digit sequential number

:20C:	Sender's Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier SEME

Format: :4!c//9!n5!n1!a2!n

Field purpose: This field contains the reference assigned by the sender to identify the message unambiguously.

:23G:	Function of the Message	Mandatory Sequence A Non-repeatable General Information	Qualifier -

Format: 4!c[/4!c]

Usage: The code :23G:ADDB used in connection with :22F::ADDB//CLAI notifies a detected market claim or reverse market claim being subject to compensation by Clearstream.

The code :23G:ADDB used in connection with :22F::ADDB//REVR notifies a compensated market claim, reverse market claim or income event to be reversed.

The code :23G:ADDB used in connection with :22F::ADDB//TAXR notifies a partial reversal in the context of the German Tax Reform.

The code :23G:CANC used in connection with :22F::ADDB//CLAI cancels a reported market claim or reverse market claim.

The code :23G:REPE used in connection with :22F::ADDB//TAXR notifies a partial repayment in the context of the German Tax Reform.

Custody instructions and reports

| :22F: | Corporate Action Event Indicator | Mandatory Sequence
Non-repeatable
General Information | A | Qualifier
CAEV |

Format: `:4!c/[8c]/4!c`

Indicators: Refer to the table "Corporate action event indicators" on page 7–2.

Example: `:22F::CAEV//INTR`

| :22F: | Mandatory/Voluntary Indicator | Mandatory Sequence
Non-repeatable
General Information | A | Qualifier
CAMV |

Format: `:4!c/[8c]/4!c`

Usage: The indicator "MAND" is always used for the CRA.

| :98a: | Preparation Date/Time | Mandatory Sequence
Non-repeatable
General Information | A | Qualifier
PREP |

Format: `:98C::4!c//8!n6!n`

Usage: Option C is used with the date and time.

| :25D: | Processing Status | Mandatory Sequence
Non-repeatable
General Information | A | Qualifier
PROC |

Format: `:4!c/[8c]/4!c`

Indicator: ENTL   With entitlement

Field purpose: This field specifies the status of the details of the event.

A1 - Linkages - optional, repeatable - LINK

| :13A: | Message Type of Linked Message | Optional Subsequence
Repeatable
Linkages | A1 | Qualifier
LINK |

Format: `:4!c//3!c`

Field purpose: This field contains the 3-digit Swift message type of the message previously sent for the same corporate action event.

| :20C: | Corporate Action Reference | Optional Subsequence
Repeatable
Linkages | A1 | Qualifier
CORP |

Format: `:4!c//16x`

Field purpose: This field links an ongoing corporate action event to an income event and vice versa.

This field links a withdrawn event to a new corporate action/income event that replaces this withdrawn event.

:20C:	Previous Reference	Optional Subsequence Repeatable Linkages	A1	Qualifier PREV

Format: :4!c//16x

Field purpose: This field contains the reference in field :20C::SEME of the message previously sent for the same corporate action event.

:20C:	Related Reference	Optional Subsequence Repeatable Linkages	A1	Qualifier RELA

Format: :4!c//16x

Field purpose: When notifying a detected market or reverse market claim, this field contains the reference of the underlying settlement instruction.

A2 - Reversal Reason - optional, repeatable - REVR

:24B:	Reversal Reason	Optional Subsequence Repeatable Reversal Reason	A2	Qualifier REVR

Format: :4!c/[8c]/4!c

Field purpose: Specifies the reason for the payment reversal

DCBD	Day Count Basis Difference: Difference in day count basis
FNRC	Funds Not Received: Funds have not been received
IETR	Incorrect Event Level Tax Rate: Event level tax rate is incorrect
IPCU	Incorrect Payment Currency: Payment currency is incorrect
IPRI	Incorrect Price: Price is incorrect
IRED	Incorrect Entitlement Date: Entitlement date is incorrect
IVAD	Incorrect Value Date: Value date is incorrect
NARR	Narrative Reason: See narrative field for reason
UPAY	Undue Payment: Payment is not due

:70D:	Reversal Reason	Optional Subsequence Repeatable Reversal Reason	A2	Qualifier REVR

Format: :4!c//10*35x

Field purpose: This field provides additional reason information.

Custody instructions and reports

B - Underlying Securities - mandatory, non-repeatable - USECU

:35B:	Identification of the Underlying Security	Mandatory Sequence B Non-repeatable Underlying Securities	Qualifier -

> **Format:** `[ISIN1!e12!c]`
> `[4*35x]`

> **Usage:** This field contains the ISIN or Common Code, according to client choice, and the description of the security that is the subject of the report.

B1 - Financial Instrument Attributes - optional, non-repeatable - FIA

:12a:	Option Style	Optional Subsequence B1 Non-repeatable Financial Instrument Attributes	Qualifier OPST

> **Format:** `:98A::4!c//8!n`

> **Field purpose:** This field specifies how an option can be exercised.

> **Indicators:** AMER   American style (option can be exercised before or on expiry date)
> EURO   European style (option can be exercised on expiry date only)

:11A:	Currency of Denomination	Optional Subsequence B1 Non-repeatable Financial Instrument Attributes	Qualifier DENO

> **Format:** `:4!c//3!a`

> **Field purpose:** This field contains the currency in which the financial instrument is currently denominated.

:98a:	FRN Reset Date	Optional Subsequence B1 Non-repeatable Financial Instrument Attributes	Qualifier FRNR

> **Format:** `:98A::4!c//8!n`

> **Field purpose:** This field contains the date on which the interest rate of a floating rate note will be calculated and reset (=fixing date).

:98a:	Maturity Date/Time	Optional Subsequence B1 Non-repeatable Financial Instrument Attributes	Qualifier MATU

> **Format:** `:98A::4!c//8!n`

> **Field purpose:** This field contains the date that an interest bearing security becomes due and principal is paid.

:22F:	**Method of Interest Computation**	**Optional Subsequence** **B1** **Non-repeatable** **Financial Instrument Attributes**	**Qualifier** MICO

Format: :4!c/[8c]/4!c

Field purpose: This field contains the computation method to calculate the interest of the related financial instrument, as follows:

Field purpose: This field contains a code for the computation method to calculate the interest of the related financial instrument, as follows:

A001	30/360 (ISDA)	All months have 30 days and all years have 360 days.
A002	30/365	All months have 30 days and all years have 365 days.
A003	30/Actual	Not applicable.
A004	Actual/360	Actual number of days in the period always divided by 360.
A005	Actual/365	Actual number of days in the period always divided by 365.
A006	Actual/Actual (ISMA)	Actual number of days divided by actual number of days multiplied by the frequency.
A007	30E/360 or Eurobond basis	February is considered always to contain 30 days.
A008	Actual/Actual (ISDA)	Portion of the accrual days falling in a non–leap year divided by 365 plus portion of the accrual days falling in a leap year divided by 366.
A009	Actual/Actual (basic rule)	Actual number of days divided by 366 (if payment date is in a leap year) or by 365 (otherwise).
A010	Actual/Actual (AFB)	Actual number of days divided by 366 (if 29 February falls in the period) or by 365 (otherwise).
A011	30/360 (ICMA) or 30/360 (basic rule)	All months have 30 days (except February which has 28 days) and all years have 360 days.
A012	30E2/360 or Eurobond basis model 2	All months have 30 days (except February whose day of month value is adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular month) and every year has 360 days.
A013	30E3/360 or Eurobond basis model 3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 February (or 29 February in a leap year) is assumed to be equivalent to a 30 February.
A014	Actual/365NL or Actual/365 No leap	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365 day year.
OTHR	Method other than A001-A014	See narrative for detail. To include calculation method not covered by A001 - A014.

Custody instructions and reports

:92a:	Next Factor	Optional Subsequence B1 Non-repeatable Financial Instrument Attributes	Qualifier NWFC

Format: :92A::4!c//[N]15d

Field purpose: This field contains the new factor expressed as a decimal between 0 and 1 defining the outstanding principal of the bond.

:92a:	Previous Factor	Optional Subsequence B1 Non-repeatable Financial Instrument Attributes	Qualifier PRFC

Format: :92A::4!c//[N]15d

Field purpose: This field contains the previous factor expressed as a decimal between 0 and 1 defining the outstanding principal of the bond.

Usage: When applicable, this field will also contain the pool factor current factor for the calculation of a Coupon Straight or Floating Rate Income event.

:92a:	Warrant Parity	Optional Subsequence B1 Non-repeatable Financial Instrument Attributes	Qualifier WAPA

Format: :92D::4!c//15d/15d

Field purpose: This field contains the warrant parity, the ratio between the quantity of warrants and the quantity of underlying securities.

:36B:	Minimum Nominal Quantity	Optional Subsequence B1 Non-repeatable Financial Instrument Attributes	Qualifier MINO

Format: :4!c//4!c/15d

Field purpose: This field contains the minimum nominal quantity or lot of securities.

Usage: This is the minimum nominal amount of the securities indicated in field :35B: of Sequence B.

B2 - Account Information - mandatory, repeatable - ACCTINFO

:97a:	Safekeeping Account	Mandatory Subsequence Repeatable Account Information	B2	Qualifier SAFE

Format: `:97A::4!c//35x`

Field purpose: This field contains the safekeeping account that holds the underlying securities.

Usage: The account identified in this field can be a transfer account.

:94a:	Place of Safekeeping	Mandatory Subsequence Repeatable Account Information	B2	Qualifier SAFE

Format: `:94F::4!c//4!c/4!a2!a2!c[3!c]`

Usage: This field contains one of the following code words followed by a BIC as indicated:

CUST	followed by the BIC of CBL's common or specialised depository for securities deposited with other than CBL's domestic depository;
NCSD	followed by the BIC of the local CSD for securities deposited with Clearstream's domestic depository.

:93a:	Balances	Mandatory Subsequence Repeatable Account Information	B2	Qualifier See description

Format: `:93B::4!c/[8c]/4!c/[N]15d`   `:93C::4!c/4!c/4!c/[N]15d`

Qualifiers:

AFFB	Quantity of securities that have been affected by the process run through the event.
BORR	Quantity of borrowed securities held on account.
COLI	Collateral in / Received Collateral Quantity: quantity of securities received as collateral.
COLO	Collateral out/ Delivered Collateral Quantity: quantity of securities delivered as collateral
ELIG	Quantity of securities expected to be settled, derived from the current SETT position plus COLO and PENR and minus COLI and PEND transactions.
LOAN	Quantity of lent securities. Lent securities belong to the account but are not on the account.
PEND	Quantity of securities to be delivered pending settlement.
PENR	Quantity of securities to be received pending settlement.
SETT	The client's freely available position plus any pledged securities and securities blocked for redemption.
UNAF	Quantity of securities that have not been affected by the process run through the event.

Usage: Subfield 2 contains one of the following code words as indicated:

FAMT	Quantity expressed as the face amount of the principal (for bonds)
UNIT	Quantity expressed as a number (for shares, warrants, rights and gold).

For qualifiers, PEND and PENR, subfield 2 contains one of the following code words:

ELIG	Balance of securities eligible for this event.
NELG	Balance of securities not eligible for this event.

Custody instructions and reports

D - Corporate Action Details - optional, non-repeatable - CADETL

:98a:	Announcement Date	Optional Sequence	D	Qualifier
		Non-repeatable		ANOU
		Corporate Action Details		

Format: :98A::4!c//8!n

Field purpose: This field contains the buyer protection deadline in the market. This is the deadline by which the buyer can send a buyer protection instruction directly to the seller.

:98a:	Election to Counterparty Market Deadline	Optional Sequence	D	Qualifier
		Non-repeatable		ECPD
		Corporate Action Details		

Format: :98A::4!c//8!n   :98B::4!c/[8c]/4!c   :98C::4!c//8!n6!n

Field purpose: This field contains the automated buyer protection deadline. This is the deadline by which the buyer should send a buyer protection instruction to the seller via the chain of intermediaries including the CSD.

:98a:	Election to Counterparty Response	Optional Sequence	D	Qualifier
		Non-repeatable		ECRD
		Corporate Action Details		

Format: :98A::4!c//8!n   :98B::4!c/[8c]/4!c   :98C::4!c//8!n6!n

Field purpose: This field contains the deadline set by the custodian, by which the buyer should advise their counterparty of their instructions for a corporate action event.

:98a:	Early Third Party Deadline	Optional Sequence	D	Qualifier
		Non-repeatable		ETPD
		Corporate Action Details		

Format: :98A::4!c//8!n   :98B::4!c/[8c]/4!c   :98C::4!c//8!n6!n

Field purpose: This field contains the date /time set by the issuer agent as a first early deadline by which the account owner must instruct directly to another party.

:98a:	Guaranteed Participation Date	Optional Sequence	D	Qualifier
		Non-repeatable		GUPA
		Corporate Action Details		

Format: :98A::4!c//8!n   :98B::4!c/[8c]/4!c

Field purpose: This field contains the last date by which a buying counterparty to a trade can be sure that it will have the right to participate in an event.

:98a:	Index Fixing Date	Optional Sequence	D	Qualifier
		Non-repeatable		IFIX
		Corporate Action Details		

Format: :98A::4!c//8!n

Field purpose: This field contains the date at which an index rate will be determined for redemptions and pool factors.

| :98a: | Lottery Date | Optional Sequence D
Non-repeatable
Corporate Action Details | Qualifier
LOTO |

Format: :98A::4!c//8!n

Field purpose: This field contains the date on which the lottery is run and applied to holders' positions (also for partial calls).

| :98a: | Record Date | Optional Sequence D
Non-repeatable
Corporate Action Details | Qualifier
RDTE |

Format: :98A::4!c//8!n   :98B::4!c//4!c   :98C::4!c//8!n6!n

Field purpose: This field contains the date for which, after the daytime processing, Clearstream Banking records holdings in the security as being an entitled position.

| :98a: | Deadline to Register | Optional Sequence D
Non-repeatable
Corporate Action Details | Qualifier
REGI |

Format: :98C::4!c//8!n6!n

Field purpose: This field contains date and time at which instructions to register or registration details will be accepted.

| :98a: | Deadline for Tax Breakdown Instructions | Optional Sequence D
Non-repeatable
Corporate Action Details | Qualifier
TAXB |

Format: :98C::4!c//8!n6!n

Field purpose: This field contains the date until which Clearstream Banking will accept tax breakdown instructions.

| :98a: | Third Party Deadline | Optional Sequence D
Non-repeatable
Corporate Action Details | Qualifier
TPDT |

Format: :98C::4!c//8!n6!n

Field purpose: Date/Time by which the account owner must instruct directly another party, for example to provide documentation to an issuer agent.

| :98a: | Trading Suspended Date | Optional Sequence D
Non-repeatable
Corporate Action Details | Qualifier
TSDT |

Format: :98A::4!c//8!n

Field purpose: This field contains the last trading date of the basis issue.

Custody instructions and reports

:98a:	Ex Date	Optional Sequence Non-repeatable Corporate Action Details	D	Qualifier XDTE

Format: `:98A::4!c//8!n`   `:98B::4!c//4!c`

Field purpose: For dividend notifications, option A is used and this field contains the ex-date, which is used to calculate the eligible balance.

If the ex-date is not known, then option B is used with the code word "UKWN".

:69a:	Interest Period	Optional Sequence Non-repeatable Corporate Action Details	D	Qualifier INPE

Format: `:69A::4!c//8!n/8!n`   `:69C::4!c//8!n/4!c`   `:69E::4!c//4!c/8!n`

Field purpose: This field contains dates that define the period for which the interest rate has been applied.

:99a:	Number of Days Accrued	Optional Sequence Non-repeatable Corporate Action Details	D	Qualifier DAAC

Format: `:99A:4!c//[N]3!n`

Field purpose: This field contains the number of days used for calculating the accrued interest amount.

:92a:	Interest Rate	Optional Sequence Non-repeatable Corporate Action Details	D	Qualifier INTR

Format: `:92A::4!c//[N]15d`   `:92K::4!c//4!c`

Field purpose: This field contains the annual interest rate, expressed as a percentage.

If the rate is not known, then option K is used with the code word "UKWN".

Examples: `:92A::INTR//5,5`   `:92K::INTR//UKWN`

:92a:	Next Factor	Optional Sequence Non-repeatable Corporate Action Details	D	Qualifier NWFC

Format: `:92A::4!c//[N]15d`

Field purpose: This field contains the new factor expressed as a decimal between 0 and 1 defining the outstanding principal of the bond.

:92a:	Previous Factor	Optional Sequence Non-repeatable Corporate Action Details	D	Qualifier PRFC

Format: `:92A::4!c//[N]15d`

Field purpose: This field contains the previous factor expressed as a decimal between 0 and 1 defining the outstanding principal of the bond.

When applicable, this field will also contain the pool factor current factor for the calculation of a Coupon Straight or Floating Rate Income event.

:92a:	Reinvestment Discount Rate	Optional Sequence	D	Qualifier
		Non-repeatable		RDIS
		Corporate Action Details		

Format: :92A::4!c//[N]15d

Field purpose: This field contains the rate of discount for securities purchased through a reinvestment scheme as compared to the current market price of security.

:92a:	Realised Loss	Optional Sequence	D	Qualifier
		Non-repeatable		RLOS
		Corporate Action Details		

Format: :92A::4!c//[N]15d   :92F::4!c//3!a15d

Field purpose: For structured security issues where there is a set schedule of principal and interest payments for the life of the issue, this field contains the difference between the actual rate of the capital or principal repayment and the scheduled capital repayment.

:92a:	Interest Shortfall	Optional Sequence	D	Qualifier
		Non-repeatable		SHRT
		Corporate Action Details		

Format: :92A::4!c//[N]15d   :92F::4!c//3!a15d

Field purpose: For structured security issues where there is a set schedule of principal and interest payments for the life of the issue, this field contains the difference between the actual rate of the interest payment and the expected or scheduled rate of the interest payment.

:90a:	First Bid Increment Price	Optional Sequence	D	Qualifier
		Non-repeatable		FBIP
		Corporate Action Details		

Format: :90A::4!c//4!c//[N]15d :90B::4!c//4!c/3!a15d :90E::4!c//4!c
:90L::4!c//[N]15d

Field purpose: This field contains the acceptable price increment used for submitting a bid.

:90a:	Last Bid Increment Price	Optional Sequence	D	Qualifier
		Non-repeatable		LBIP
		Corporate Action Details		

Format: :90A::4!c//4!c//[N]15d :90B::4!c//4!c/3!a15d :90E::4!c//4!c
:90L::4!c//[N]15d

Field purpose: This field contains the acceptable price increment used for submitting a bid.

:90a:	Maximum Price	Optional Sequence	D	Qualifier
		Non-repeatable		MAXP
		Corporate Action Details		

Format: :90A::4!c//4!c//[N]15d   :90B::4!c//4!c/3!a15d   :90L::4!c//[N]15d

Field purpose: This field contains the maximum or cap price.

When option A is used, the negative sign can only be present with the following code word:

YIEL   Price expressed as a yield

When option L is used, the price is expressed in index points.

Custody instructions and reports

:90a:	Minimum Price	Optional Sequence **D** Non-repeatable Corporate Action Details	Qualifier MINP

Format: :90A::4!c//4!c//[N]15d   :90B::4!c//4!c/3!a15d   :90L::4!c//[N]15d

Field purpose: This field contains the minimum or floor price.

When option A is used, the negative sign can only be present with the following code word:

YIEL   Price expressed as a yield

When option L is used, the price is expressed in index points.

:36B:	New Denomination Quantity	Optional Sequence **D** Non-repeatable Corporate Action Details	Qualifier NEWD

Format: :4!c//4!c/15d

Field purpose: This field contains the new Denomination of the equity following, for example, an increase or decrease in nominal value.

:36a:	Minimum Quantity Sought	Optional Sequence **D** Non-repeatable Corporate Action Details	Qualifier QTSO

Format: :36B::4!c//4!c/15d   :36C::4!c//4!c

Field purpose: This field contains the minimum quantity of securities the issuer has purchased or redeemed under the terms of the event.

When option C is used, this field contains one of the following code words:

ANYA   Any and all
UKWN   Quantity unknown

:13a:	Coupon Number	Optional Sequence **D** Non-repeatable Corporate Action Details	Qualifier COUP

Format: :13B::4!c/[8c]/30x

Field purpose: This field contains the coupon number of the underlying security.

:17B:	Certification/Breakdown Type Indicator	Optional Sequence **D** Non-repeatable Corporate Action Details	Qualifier CERT

Format: :4!c//1!a

Field purpose: This field is normally included (with value set to "Y") when certification is required. "N" is not used.

:22F:	Additional Business Process Indicator	Optional Sequence D Repeatable Corporate Action Details	Qualifier ADDB

Format: :4!c/[8c]/4!c

Indicators:

CLAI	Claim or compensation
INCP	Incentive premium payment
REVR	Reverse
TAXR	Tax Refund

Field purpose: If CLAI is used in connection with :23G:ADDB, the message advises a claim (or a reverse market claim) on the underlying instruction associated to the corporate action event.

If CLAI is used with :23G:CANC, the message notifies a cancellation of a reported claim (or reverse market claim) due to the cancellation of the associated corporate action event.

If INCP is present, then field :22F::CAEV//CONS must be present in sequence A.

If REVR is used with :23G:ADDB, the message notifies a reversal of a compensated market claim or reverse market claim or a reversal of an income event.

If TAXR is used with :23G:ADDB, the message notifies a partial reversal in the context of the German Tax Reform.

If TAXR is used with :23G:CANC, the message notifies a partial repayment in the context of the German Tax Reform.

If TAXR is used with :23G:REPE, the message notifies a partial reversal in the context of the German Tax Reform.

:22F:	Certification Format Indicator	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier CEFI

Format: :4!c/[8c]/4!c

Field Purpose: This field specifies the certification format required.

Indicators:

ELEC	Electronic format
PHYS	Physical format

:22F:	Distribution Type	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier DITY

Format: :22F:DITY//ROLL

Field Purpose: This field specifies whether the proceeds of an event are distributed on a rolling basis rather than on a specific date.

Custody instructions and reports

:22F:	Dividend Type Indicator	Optional Sequence Non-repeatable Corporate Action Details	D	Qualifier DIVI

Format: :4!c/[8c]/4!c

Field Purpose: Specifies the conditions in which a dividend is paid.

Indicators:
FINL	Final
INTE	Interim
REGR	Regular Dividend
REIN	Reinvestment of a Fund Cash Distribution
SPRE	Special Dividend with Reinvestment

:22F:	Offer Type	Optional Sequence Non-repeatable Corporate Action Details	D	Qualifier OFFE

Format: :4!c/[8c]/4!c

Field Purpose: This field contains one of the following indicators:

DISS	Dissenter's rights to indicate the securities holder can disagree with a mandatory offer
MINI	Mini odd lot offer to indicate that the offer is a mini odd lot offer
NDIS	Dissenter's rights not applicable

Note: If DISS is present, then NDIS is not allowed.

:22F:	Intermediate Securities Distribution Type	Optional Sequence Non-repeatable Corporate Action Details	D	Qualifier RHDI

Format: :4!c/[8c]/4!c

Field Purpose: This field contains the intermediate securities type.

Indicators:
BONU	Bonus rights
DRIP	Dividend reinvestment
DVOP	Dividend option
EXRI	Subscription rights

Usage: The code helps to understand what the context of the distribution is and what will be the following event, for example, rights distribution in the context of a subscription (EXRI) or an optional dividend (DVOP).

Example: :22F::RHDI//EXRI

E - Corporate Action Options - optional, repeatable - CAOPTN

:13A:	Corporate Action Option Number		Optional Sequence **E** Repeatable Corporate Action Options	Qualifier CAON

Format: :4!c//3!c

Field Purpose: This field contains the number of the corporate action option and is always numeric.

Example: :13A::CAON//001

:22F:	Corporate Action Option Code		Optional Sequence **E** Repeatable Corporate Action Options	Qualifier CAOP

Format: :4!c/[8c]/4!c

Field Purpose: This field always contains "CASH" or "SECU".

:22F:	Certification Type Indicator		Optional Sequence **E** Repeatable Corporate Action Options	Qualifier CETI

Format: :4!c/[8c]/4!c

Field purpose: This field contains the certification type that is requested:

PAPW	Beneficial owner paperwork
NDOM	Country of Non-Domicile

:22F:	Disposition of Fractions		Optional Sequence **E** Repeatable Corporate Action Options	Qualifier DISF

Format: :4!c/[8c]/4!c

Field Purpose: This field contains one of the following code words to indicate how fractions resulting from derived securities will be calculated:

BUYU	Buy up to next whole number
CINL	Take cash in lieu of fractions
DIST	Take distribution of fraction
RDDN	Round the entitlement down to the last full unit, discarding fractions
RDUP	Round the entitlement up to the next full unit
UKWN	Characteristics for the Disposition of Fractions are unknown.

Custody instructions and reports

:22F:	Offer Type	Optional Sequence	E	Qualifier
		Repeatable		OFFE
		Corporate Action Options		

Format: `:4!c/[8c]/4!c`

Field Purpose: This field contains one of the following indicators:

DISS	Dissenter's rights to indicate the securities holder can disagree with a mandatory offer
MINI	Mini odd lot offer to indicate that the offer is a mini odd lot offer
NDIS	Dissenter's rights not applicable

Note: If DISS is present, then NDIS is not allowed.

:22F:	Option Features	Optional Sequence	E	Qualifier
		Repeatable		OPTF
		Corporate Action Options		

Format: `:4!c/[8c]/4!c`   **Repeatable**

Field Purpose: This field gives information on specific option feature.

CAOS	Corporate Action Option Applicability
INTV	Option Status/Inactive
PROR	Pro-Ration Rate

:22F:	Option Status	Optional Sequence	E	Qualifier
		Repeatable		OSTA
		Corporate Action Options		

Format: `:4!c/[8c]/4!c`

Field purpose: This field gives information on specific option feature.

CAOS	Corporate Action Option Applicability

:94C:	Country of Non-domicile	Optional Sequence	E	Qualifier
		Repeatable		NDOM
		Corporate Action Options		

Format: `:4!c//2!a`

Field purpose: This field contains the 2-character ISO country code. The beneficial owner has to certify that he is not domiciled in the country indicated.

:11A:	Currency Option	Optional Sequence	E	Qualifier
		Repeatable		OPTN
		Corporate Action Options		

Format: `:4!c//2!a`

Field Purpose: This field contains the currency in which the cash will be credited or debited.

Usage: One repetition of the Corporate Action Options sequence is sent for each currency in which the proceeds are payable. In the absence of an instruction from the holder, the proceeds will be paid in the currency for which the flag in field :17B: is set to "Y".

:17B:	Applied Option Flag	Optional Sequence Repeatable Corporate Action Options	E	Qualifier APLI

Format: :4!c//1!a

Field purpose: This field indicates whether the option, different from the default one, shall be applied by the account owner.

The qualifier APLI should only be used with value "Y" when :22F::ADDB//REAC is used in sequence D. The qualifier APLI should not be used when the DFLT flag value is "Y".

:17B:	Change Allowed Flag	Optional Sequence Repeatable Corporate Action Options	E	Qualifier CHAN

Format: :4!c//1!a

Field purpose: If set to "Y", a change of instruction is allowed.

:17B:	Default Processing Flag	Optional Sequence Repeatable Corporate Action Options	E	Qualifier DFLT

Format: :4!c//1!a

Field purpose: This field indicates the default option of the event.

:17B:	Withdrawal Allowed Flag	Optional Sequence Repeatable Corporate Action Options	E	Qualifier WTHD

Format: :4!c//1!a

Field purpose: If set to "Y", a withdrawal of instruction is allowed.

:98a:	End of Securities Blocking Period	Optional Sequence Repeatable Corporate Action Options	E	Qualifier BLOK

Format: :98A::4!c//8!n   :98B::4!c/[8c]/4!c

Field purpose: This field contains the Date until when the blocking of securities can occur upon instructing this option.

In option B, if qualifier is BLOK, date codes available are:

MKDT	Blocking Till Market Deadline
NARR	Narrative Unblocking Date
PAYD	Blocking Till Payment Date
PWAL	Blocking Till End of Election Period
RDDT	Blocking Till Response Deadline
RDTE	Blocking Till Record Date
UKWN	Unblocking Date Unknown

:98a:	Stock Lending Deadline Date/Time	Optional Sequence Repeatable Corporate Action Options	E	Qualifier BORD

Format: :98A::4!c//8!n   :98B::4!c/[8c]/4!c   :98C::4!c//8!n6!n

Custody instructions and reports

Field purpose: This field contains the Clearstream Banking deadline (RDDT) minus one Clearstream Banking Business Day. This date is set as the deadline to respond, with instructions, to an outstanding event, for which the underlying security is out on loan.

:98a:	Early Response Deadline Date/Time	Optional Sequence E Repeatable Corporate Action Options	Qualifier EARD

Format: `:98C::4!c//8!n6!n`

Field purpose: This field contains the date and time at which the account servicer has set as the deadline to respond, with instructions, to an outstanding event possibly giving the holder eligibility to incentives.

:98a:	Expiry Date/Time	Optional Sequence E Repeatable Corporate Action Options	Qualifier EXPI

Format: `:98A::4!c//8!n6!n`

Field purpose: This field contains the date and time at which an order expires or on which a privilege or offer terminates.

:98a:	Market Deadline	Optional Sequence E Repeatable Corporate Action Options	Qualifier MKDT

Format: `:98C::4!c//8!n6!n`

Field purpose: This field contains the issuer or issuer's agent deadline to respond, with an election instruction, to an outstanding offer or privilege.

Option A is used when the market deadline date when no market deadline time is known.

Option B is used with codeword UKWN 'unknown' when neither the market deadline date nor time is available.

Option C is used when both market deadline date and time are available.

:98a:	Protect Deadline Date/Time	Optional Sequence E Repeatable Corporate Action Options	Qualifier PODT

Format: `:98A::4!c//8!n    :98B::4!c/[8c]/4!c    :98C::4!c//8!n6!n`
`:98E::4!c//8!n6!n[,3n][/[N]2!n[2!n]]`

Usage: Last date/time a holder can request to defer delivery of securities pursuant to a notice of guaranteed delivery or other required documentation.

:98a:	Response Deadline Date/Time	Optional Sequence E Repeatable Corporate Action Options	Qualifier RDDT

Format: `:98C::4!c//8!n6!n`

Field purpose: This field contains the date and time at which Clearstream Banking has set as the deadline to respond, with instructions, to an outstanding event.

:69a:	Period of Action	Optional Sequence E Repeatable Corporate Action Options	Qualifier PWAL

Format: `:69A::4!c//8!n/8!n`   `:69C::4!c//8!n/4!c`   `:69E::4!c//4!c/8!n`

Field purpose: This field contains the period during which the specified option, or all options of the event, remain valid, for example offer period, exercise period etc.

:69a:	Revocability Period	Optional Sequence E Repeatable Corporate Action Options	Qualifier REVO

Format: `:69A::4!c//8!n/8!n`   `:69C::4!c//8!n/4!c`   `:69E::4!c//4!c/8!n`

Field purpose: This field indicates the period during which the shareholder can revoke, change or withdraw its instruction.

:69a:	Suspension Period	Optional Sequence E Repeatable Corporate Action Options	Qualifier SUSP

Format: `:4!c//1!a`

Field purpose: This field indicates the client tax standing instruction.

:92a:	Additional Tax	Optional Sequence E Repeatable Corporate Action Options	Qualifier ATAX

Format: `:92A::4!c//[N]15d`

Field purpose: This field contains the rate used for a tax adjustment of a market claim or reverse market claim when a net compensation applies.

:92a:	Charges/Fees	Optional Sequence E Repeatable Corporate Action Options	Qualifier CHAR

Format: `:92F::4!c//3!a15d`

Field purpose: This field contains the charges or exercise fees applied to the transaction.

Custody instructions and reports

:92a:	Gross Distribution Rate	Optional Sequence Repeatable Corporate Action Options	E	Qualifier GRSS

Format: :92H::4!c//3!a15d/4!c   :92J::4!c//4!c/3!a15d[/4!c]
:92K::4!c//4!c

Field purpose: This field contains the distribution rate before tax has been deducted.

If option H is used, this field contains one of the following rate status:

ACTU	Actual Rate
INDI	Indicative Rate

If option J is used, this field contains one of the following rate type codes:

LTCG	Long-term capital gains
STCG	Short-term capital gains
TXBL	Dividend is subject to tax
TXFR	Dividend is not subject to tax

and can contain one of the following rate status:

ACTU	Actual Rate
INDI	Indicative Rate

If the rate is not known at the time of sending the notification, option K is used and the field contains the code word "UKWN".

:92a:	Gross Interest Rate Used for Payment	Optional Sequence Repeatable Corporate Action Options	E	Qualifier INTP

Format: :92A::4!c//[N]15d   :92K::4!c//4!c

Field purpose: This field contains the actual interest rate before tax used for the payment of the interest for the specified interest period. The interest rate will be preceded by an "N" if negative.

If option K is used, this field contains one of the following code words:

NILP	The rate is zero (nil payment)
UKWN	The rate was not known at the time of sending the notification

:92a:	Net Distribution Rate	Optional Sequence E Repeatable Corporate Action Options	Qualifier NETT

Format: `:92F::4!c//3!a15d`   `:92H::4!c//3!a15d/4!c`
`:92J::4!c//4!c/3!a15d[/4!c]`   `:92K::4!c//4!c`

Field purpose: This field contains the distribution rate after tax has been deducted.

This field, which is used for dividend payments only, contains the non-taxable amount, be it of a wholly non-taxable dividend or of the non-taxable part of a taxable dividend. Option F includes the currency in which the dividend is paid.

If option H is used, this field contains one of the following rate status:

ACTU	Actual Rate
INDI	Indicative Rate

If option J is used, this field contains one of the following rate type codes:

TXBL	The dividend is subject to tax
TXFR	The dividend is not subject to tax
LTCG	Long Term Capital Gain
STCG	Short Term Capital Gain

and can contain one of the following rate status:

ACTU	Actual Rate
INDI	Indicative Rate

If option K is used, the Rate Type Code must contain the following code:

UKWN	Unknown Rate

Rate is unknown by the sender or has not been established.

:92a:	Applicable Rate	Optional Sequence E Repeatable Corporate Action Options	Qualifier RATE

Format: `:92A::4!c//[N]15d`

Field purpose: This field contains the rate that is applicable to the event announced.

:92a:	Pro-Ration Rate	Optional Sequence E Repeatable Corporate Action Options	Qualifier PROR

Format: `:92A::4!c//[N]15d`

Field purpose: This field contains the percentage of securities accepted by the offeror/issuer.

Custody instructions and reports

:92a:	Withholding Tax Rate	Optional Sequence Repeatable Corporate Action Options	E	Qualifier TAXR

Format: `:92A::4!c//[N]15d`

Field purpose: This field contains the percentage of a cash distribution that will be withheld by a tax authority.

Example: `:92A::TAXR//30,`

:90a:	First Bid Increment Price	Optional Sequence Repeatable Corporate Action Options	E	Qualifier FBIP

Format: `:90A::4!c//4!c//[N]15d  :90B::4!c//4!c/3!a15d  :90E::4!c//4!c`
`:90L::4!c//[N]15d`

Field purpose: This field contains the acceptable price increment used for submitting a bid.

:90a:	Last Bid Increment Price	Optional Sequence Repeatable Corporate Action Options	E	Qualifier LBIP

Format: `:90A::4!c//4!c//[N]15d  :90B::4!c//4!c/3!a15d  :90E::4!c//4!c`
`:90L::4!c//[N]15d`

Field purpose: This field contains the acceptable price increment used for submitting a bid.

:90a:	Maximum Price	Optional Sequence Repeatable Corporate Action Options	E	Qualifier MAXP

Format: `:90A::4!c//4!c//[N]15d  :90B::4!c//4!c/3!a15d  :90E::4!c//4!c`
`:90L::4!c//[N]15d`

Field purpose: This field contains the maximum or cap price.

When option A is used, the negative sign can only be present with the following code word:

YIEL   Price expressed as a yield

When option L is used, the price is expressed in index points.

:90a:	Minimum Price	Optional Sequence Repeatable Corporate Action Options	E	Qualifier MINP

Format: `:90A::4!c//4!c//[N]15d  :90B::4!c//4!c/3!a15d  :90E::4!c//4!c`
`:90L::4!c//[N]15d`

Field purpose: This field contains the minimum or floor price.

When option A is used, the negative sign can only be present with the following code word:

YIEL   Price expressed as a yield

When option L is used, the price is expressed in index points.

:90a:	**Cash Price Received per Product**	**Optional Sequence** **Repeatable** **Corporate Action Options**	**E**	**Qualifier** OFFR

Format: `90A::OFFR//PRCT/15d`

Field purpose: This field contains the redemption price expressed as a percentage in case of a redemption (REDM), early redemption (MCAL) or a Pool factor (PRED).

Example: `:90A::OFFR//PRCT/100,`

:36a:	**Maximum Quantity to Instruct**	**Optional Sequence** **Repeatable** **Corporate Action Options**	**E**	**Qualifier** MAEX

Format: `:36B::4!c//4!c/15d   :36C::4!c//4!c`

Field purpose: This field contains the number indicating the maximum quantity of securities or entitlement rights specified in field :35B: required to obtain an exercisable amount.

Usage For rights distribution events, this information is present in the narrative field under RIGHTS DETAILS because field :35B: represents the underlying security and not the rights.

When option C is used, this field contains one of the following code words:

ANYA	Any and all
UKWN	Quantity unknown

:36a:	**Minimum Quantity to Instruct**	**Optional Sequence** **Repeatable** **Corporate Action Options**	**E**	**Qualifier** MIEX

Format: `:36B::4!c//4!c/15d   :36C::4!c//4!c`

Field purpose: This field contains the number indicating the minimum quantity of securities or entitlement rights specified in field :35B: required to obtain an exercisable amount.

For rights distribution events, this information is present in the narrative field under RIGHTS DETAILS because field :35B: represents the underlying security and not the rights.

When option C is used, this field contains one of the following code words:

ANYA	Any and all
UKWN	Quantity unknown

:36a:	**Minimum Multiple Quantity to Instruct**	**Optional Sequence** **Repeatable** **Corporate Action Options**	**E**	**Qualifier** MILT

Format: `:36B::4!c//4!c/15d   :36C::4!c//4!c`

Field purpose: This field contains the number indicating in what multiple numbers securities or entitlement rights specified in field :35B: must be presented to obtain an exercisable amount.

For rights distribution events, this information is present in the narrative field under RIGHTS DETAILS because field :35B: represents the underlying security and not the rights.

When option C is used, this field contains one of the following code words:

ANYA	Any and all
UKWN	Quantity unknown

Custody instructions and reports

E1 - Securities Movements - optional, repeatable - SECMOVE

The Securities movement sequence is used in the case of redemption pre-advice only. Clients can use it to automate the securities debit.

:22H:	Credit/Debit Indicator

Optional Subsequence Repeatable Securities Movements	E1		Qualifier CRDB

Format: :4!c//4!c

Indicators:
CRED	Credit
DEBT	Debit

Field purpose: This field indicates whether the securities are credited or debited.

:22F:	Type of Income

Optional Subsequence Repeatable Securities Movements	E1		Qualifier ITYP

Format: 4!c/[8c]/4!c

Field purpose: This field contains the specification of income types for securities proceeds.

If a Data Source Scheme is to be used, please refer to www.smpg.info for the relevant DSS and codes.

:22F:	Other Type of Income

Optional Subsequence Repeatable Securities Movements	E1		Qualifier OTYP

Format: 4!c/[8c]/4!c

Field purpose: This field contains the type of tax income under another tax regime.

:22H:	New Securities Issuance Indicator

Optional Subsequence Repeatable Securities Movements	E1		Qualifier NSIS

Format: :4!c//4!c

Indicators:
EXIS	Existing Issue
NEIS	New Issue
UKWN	Unknown

Field purpose: This field will be used to indicate whether the securities are newly issued or not.

:22F:	Issuer/Offeror Taxability Indicator

Optional Subsequence Repeatable Securities Movements	E1		Qualifier TXAP

Format: :4!c/[8c]/4!c

Indicators:
TXBL	Taxable

Field purpose: This field indicates that the relevant proceeds of the event are taxable according to the information provided by the issuer/offeror (FTT).

If a Data Source Scheme is to be used, please refer to www.smpg.info for the relevant DSS and codes.

:22F:	Disposition of Fractions	Optional Subsequence Repeatable Securities Movements	E1	Qualifier DISF

Format: :4!c/[8c]/4!c

Field Purpose: This field contains one of the following code words to indicate how fractions resulting from derived securities will be calculated:

BUYU	Buy up to next whole number
CINL	Take cash in lieu of fractions
DIST	Take distribution of fraction
RDDN	Round the entitlement down to the last full unit, discarding fractions
RDUP	Round the entitlement up to the next full unit
UKWN	Characteristics for the Disposition of Fractions are unknown.

:22F:	Non Eligible Securities	Optional Subsequence Repeatable Securities Movements	E1	Qualifier NELP

Format: :4!c/[8c]/4!c

Field purpose: When the proceeds of an event are not eligible in Clearstream and a delivery outside instruction is required.

Example: :22F::NELP//NELS

:35B:	Identification of the Financial Instrument	Optional Subsequence Repeatable Securities Movements	E1	Qualifier -

Format: [ISIN1!e12!c]
[4*35x]

Field purpose: This field contains the ISIN or Common Code and description of the security proceeds.

Custody instructions and reports

E1a - Financial Instrument Attributes - optional, non-repeatable - FIA

:22F:	Method of Interest Computation	Optional Sequence E1a Non-repeatable Financial Instrument Attributes	Qualifier MICO

Format: `:4!c/[8c]/4!c`

Field purpose: This field contains the computation method to calculate the interest of the related financial instrument, as follows:

A001	30/360 (ISDA)	All months have 30 days and all years have 360 days.
A002	30/365	All months have 30 days and all years have 365 days.
A003	30/Actual	Not applicable.
A004	Actual/360	Actual number of days in the period always divided by 360.
A005	Actual/365	Actual number of days in the period always divided by 365.
A006	Actual/Actual (ISMA)	Actual number of days divided by actual number of days multiplied by the frequency.
A007	30E/360 or Eurobond basis	February is considered always to contain 30 days.
A008	Actual/Actual (ISDA)	Portion of the accrual days falling in a non–leap year divided by 365 plus portion of the accrual days falling in a leap year divided by 366.
A009	Actual/Actual (basic rule)	Actual number of days divided by 366 (if payment date is in a leap year) or by 365 (otherwise).
A010	Actual/Actual (AFB)	Actual number of days divided by 366 (if 29 February falls in the period) or by 365 (otherwise).
A011	30/360 (ICMA) or 30/360 (basic rule)	All months have 30 days (except February which has 28 days) and all years have 360 days.
A012	30E2/360 or Eurobond basis model 2	All months have 30 days (except February whose day of month value is adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular month) and all years have 360 days.
A013	30E3/360 or Eurobond basis model 3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 February (or 29 February in a leap year) is assumed to be equivalent to a 30 February.
A014	Actual/365NL or Actual/365 No leap	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365 day year.
OTHR	Method other than A001 - A014	See narrative for detail. To include calculation method not covered by A001 - A014.

:98a:	Maturity Date/Time	Optional Sequence E1a Non-repeatable Financial Instrument Attributes	Qualifier MATU

Format: `:98A::4!c//8!n`

Field purpose: This field contains the date that an interest bearing security becomes due and principal is paid.

:36B:	Minimum Nominal Quantity	Optional Sequence E1a Non-repeatable Financial Instrument Attributes	Qualifier MINO

Format: :4!c//4!c/15d

Field purpose: This field contains the minimum nominal quantity or lot of securities to be purchased.

This is the nominal amount for which the price is indicated by the actual amount in field :90a: (option B).

:36B:	Quantity of Financial Instrument Entitled	Optional Subsequence E1 Repeatable Securities Movements (resumed after E1a)	Qualifier ENTL

Format: :4!c//4!c/15d

Field purpose: This field contains the (positive or negative) quantity of securities based on the terms of the event and the balance of the underlying securities to which the account owner is entitled.

:94a:	Place of Safekeeping	Optional Subsequence E1 Repeatable Securities Movements (resumed after E1a)	Qualifier SAFE

Format: :94F::4!c//4!c/4!a2!a2!c[3!c]

Field purpose: This field contains the place of safekeeping with one of the following code words followed by a BIC as indicated:

CUST   followed by the BIC of CBL's common or specialised depository for securities deposited with other than CBL's domestic depository;

NCSD   followed by the BIC of the local CSD for securities deposited with Clearstream's domestic depository.

:69a:	Trading Period	Optional Subsequence E1 Repeatable Securities Movements (resumed after E1a)	Qualifier TRDP

Format: 69A::4!c//8!n/8!n

Field purpose: This field contains the period during which intermediate securities are tradable in a secondary market.

:90a:	Cash in lieu of shares price	Optional Subsequence E1 Repeatable Securities Movements (resumed after E1a)	Qualifier CINL

Format: :90A::4!c//4!c/[N]15d   :90B:: 4!c//4!c/3!a15d   :90E::4!c//4!c

Field purpose: This field contains the cash disbursement in lieu of equities; usually in lieu of fractional quantity.

Usage: In option E the Price Code must contain the following code:

UKWN   Unknown Price

Custody instructions and reports

:90a:	Indicative/Market Price	Optional Subsequence E1 Repeatable Securities Movements (resumed after E1a)	Qualifier INDC or MRKT

Format: :90A::4!c//4!c/15d   :90B:4!c//4!c/3!a15d

Field purpose: This field contains the INDC qualifier with the estimated indicative price, either as an actual amount (option B) or a percentage (option A).

:92a:	Additional For Existing Securities Rate	Optional Subsequence E1 Repeatable Securities Movements (resumed after E1a)	Qualifier ADEX

Format: :92D::4!c//15d/15d   :92L::4!c//3!a15d/3!a15d

Field purpose: This field contains the quantity of additional securities for a given quantity of underlying securities where underlying securities are not exchanged or debited. For example, 1 for 1 means that 1 new share will be credited for every 1 underlying share, resulting in 2 shares.

:92a:	New to Old Rate	Optional Subsequence E1 Repeatable Securities Movements (resumed after E1a)	Qualifier NEWO

Format: :92D::4!c//15d/15d   :92K::4!c//4!c   :92L::4!c//3!a15d/3!a15d
:92M::4!c//3!a15d/15d   :92N::4!c//15d/3!a15d

Field purpose: If the rate is known at the time of sending the notification, option D is used and this field contains the ratio of underlying to converted securities in a conversion event. If the rate is not known at the time of sending the notification, option K is used and the field contains the code word "UKWN".

:92a:	Financial Transaction Tax Rate	Optional Subsequence E1 Repeatable Securities Movements (resumed after E1a)	Qualifier TRAX

Format: :90A::4!c//4!c/15d   :92K::4!c//4!c

Field purpose: This field contains the rate of financial transaction tax.

:98a:	Dividend Ranking Date	Optional Subsequence E1 Repeatable Securities Movements (resumed after E1a)	Qualifier DIVR

Format: :98A::4!c//8!n

Field purpose: This field contains the date on which securities are accruing income entitlement.

:98a:	Last Trading Date/Time	Optional Subsequence E1 Repeatable Securities Movements (resumed after E1a)	Qualifier LTRD

Format: :98C::4!c//8!n6!n

Field purpose: This field contains the date/time at which the securities will cease to be tradable.

		Optional Subsequence	E1	Qualifier
:98a:	**Payment Date**	Repeatable Securities Movements (resumed after E1a)		PAYD

Format: `:98A::4!c//8!n`

Field purpose: This field contains the date on which the securities and/or cash is received.

This is the date on which the securities should be debited.

E2 - Cash Movements - optional, repeatable - CASHMOVE

		Optional Subsequence	E2	Qualifier
:22F:	**Type of Income**	Repeatable Cash Movements		ITYP

Format: `4!c/[8c]/4!c`

Field purpose: This field contains the specification of income types for cash proceeds.

If a Data Source Scheme is to be used, please refer to www.smpg.info for the relevant DSS and codes.

		Optional Subsequence	E2	Qualifier
:22F:	**Other Type of Income**	Repeatable Cash Movements		OTYP

Format: `4!c/[8c]/4!c`

Field purpose: This field contains the type of tax income under another tax regime

		Optional Subsequence	E2	Qualifier
:22H:	**Contractual Payment Indicator**	Repeatable Cash Movements		CONT

Format: `:4!c//4!c`

Indicator: ACTU   Payment made on receipt of funds; otherwise, not populated.

Field purpose: This field indicates exceptions to contractual payment service.

		Optional Subsequence	E2	Qualifier
:22H:	**Credit/Debit Indicator**	Repeatable Cash Movements		CRDB

Format: `:4!c//4!c`

Indicators: CRED   Credit
              DEBT   Debit

Field purpose: This field indicates whether the cash is credited or debited.

Custody instructions and reports

:22F:	Issuer/Offeror Taxability Indicator	Optional Subsequence Repeatable Cash Movements	E2	Qualifier TXAP

Format: 4!c/[8c]/4!c

Indicator: TXBL   Taxable

Field purpose: This field indicates that the cash proceeds of the event are taxable according to the information provided by the issuer/offeror (FTT).

If a Data Source Scheme is to be used, please refer to www.smpg.info for the relevant DSS and codes.

:94C:	Country of Income Source	Optional Subsequence Repeatable Cash Movements	E2	Qualifier COIN

Format: 4!c//2!a

Field purpose: This field contains the country from where the income originates.

:97A:	Cash Account	Optional Subsequence Repeatable Cash Movements	E2	Qualifier CASH

Format: :4!c//35x

Field purpose: This field contains the client cash account to which cash will be debited/credited.

Usage: Cash account and safekeeping account will be different in the case of transfer accounts.

:19B:	Accrued Interest Amount	Optional Subsequence Repeatable Cash Movements	E2	Qualifier ACRU

Format: :4!c//3!a15d

Field purpose: This field contains the amount of interest that has been accrued in between coupon payment periods.

:19B:	Additional Tax Amount	Optional Subsequence Repeatable Cash Movements	E2	Qualifier ATAX

Format: :4!c//3!a15d

Field purpose: This field contains the amount of cash that will be debited following a tax adjustment for a market claim or reverse market claim.

This field is used when a net compensation applies (that is, when the tax rate corresponds to the market default tax rate).

:19B:	Buy Up Amount	Optional Subsequence Repeatable Cash Movements	E2	Qualifier BUYU

Format: :4!c//3!a15d

Field purpose: This field contains the amount of cash debited in a buy up option.

| :19B: | Entitled Amount | Optional Subsequence Repeatable Cash Movements | E2 | Qualifier ENTL |

Format: :4!c//3!a15d

Field purpose: This field contains the amount actually paid to the client account (after foreign exchange).

According to SMPG recommendations, the negative sign is never used.

Note: The Automatic Foreign Exchange Service is handled separately and does not affect the values included in this message.

| :19B: | FATCA Tax Amount | Optional Subsequence Repeatable Cash Movements | E2 | Qualifier FTCA |

Format: :4!c//3!a15d

Field purpose: This field contains the amount of FATCA tax.

| :19B: | Gross Amount | Optional Subsequence Repeatable Cash Movements | E2 | Qualifier GRSS |

Format: :4!c//3!a15d

Field purpose: This field contains the amount of money calculated in the currency of the issuer payment, before any tax deductions have been made.

According to SMPG recommendations, the negative sign is never used.

| :19B: | Market Claim | Optional Subsequence Repeatable Cash Movements | E2 | Qualifier MKTC |

Format: :4!c//3!a15d

Field purpose: This field contains the cash compensation resulting from an income event on lent/borrowed positions.

| :19B: | Net Cash Amount | Optional Subsequence Repeatable Cash Movements | E2 | Qualifier NETT |

Format: :4!c//3!a15d

Field purpose: This field contains the amount of money after tax deductions have been made. The currency in this field is always the same as that in :19B::GRSS (Gross Amount).

According to SMPG recommendations, the negative sign is never used.

| :19B: | Non-Resident Alien Tax Amount | Optional Subsequence Repeatable Cash Movements | E2 | Qualifier NRAT |

Format: :4!c//3!a15d

Field purpose: This field contains the amount of tax related income subject to Non Resident Alien tax.

Custody instructions and reports

:19B:	FX Conversion Resulting Amount	Optional Subsequence Repeatable Cash Movements	E2	Qualifier RESU

Format: `:4!c//3!a15d`

Field purpose: This field contains the net amount after foreign exchange.

According to SMPG recommendations, the negative sign is never used.

Note: The Automatic Foreign Exchange Service is handled separately and does not affect the values included in this message.

This field is only populated when a foreign exchange is performed on the payment (that is, when :92a: (Exchange Rate) is present). The amount is always the same as in :19B: (Entitled Amount).

:19B:	Solicitation Fee	Optional Subsequence Repeatable Cash Movements	E2	Qualifier SOFE

Format: `:4!c//3!a15d`

Field purpose: This field contains the cash premium made available if the securities holder consents or participates to an event, for example consent fees or solicitation fees.

:19B:	Amount of Tax Credit	Optional Subsequence Repeatable Cash Movements	E2	Qualifier TAXC

Format: `:4!c//3!a15d`

Field purpose: This field indicates the tax adjustment for a (reverse) market claim resulting in a credit to client account.

:19B:	Withholding Tax Amount	Optional Subsequence Repeatable Cash Movements	E2	Qualifier TAXR

Format: `:4!c//3!a15d`

Field purpose: This field indicates the tax adjustment for a (reverse) market claim resulting in a debit to client account.

:19B:	Tax Free Amount	Optional Subsequence Repeatable Cash Movements	E2	Qualifier TXFR

Format: `:4!c//3!a15d`

Field purpose: This field is only used when the withholding tax rate is zero (`:92A::TAXR//0,` in sequence E) and contains the cash amount that has not been subject to withholding tax.

According to SMPG recommendations, the negative sign is never used.

:98a:	Earliest Payment Date	Optional Subsequence Repeatable Cash Movements	E2	Qualifier EARL

Format: `:98A::4!c//8!n` `:98B::4!c//4!c`

Field purpose: This field, with option A, contains the earliest execution date, that is, the business day on which the payment is expected to be made. This is in contrast with the payment due date in `:98A::PAYD`, which can fall on a weekend.

:98a:	Payment Date	Optional Subsequence Repeatable Cash Movements	E2	Qualifier PAYD

Format: `:98A::4!c//8!n` `:98B::4!c/[8c]/4!c`

Field purpose: This field contains the date on which the payment is expected to take place, which may be a non-business day. This date is the one to be considered in interest calculations.

Normally, option A is used with the appropriate date.

If the payment is not made on the intended payment date and the new payment date is still not known, option B is used and this field contains the code word "UKWN". As soon as the new payment date is known, the payment details are presented in the report.

:98a:	Value Date	Optional Subsequence Repeatable Cash Movements	E2	Qualifier VALU

Format: `:98A::4!c//8!n`

Field purpose: This field contains the value date on which the cash is credited or debited to the account.

:92a:	Charges/Fees	Optional Subsequence Repeatable Cash Movements	E2	Qualifier CHAR

Format: `:92F::4!c//3!a/15d`

Field purpose: This field contains the charges or exercise fees applied to the transaction.

:92a:	Early Solicitation Fee Rate	Optional Subsequence Repeatable Cash Movements	E2	Qualifier ESOF

Format: `:92A::4!c//[N]15d` `:92K::4!c//4!c` `:92M:4!c//3!a15d/15d`

Usage: This field contains the cash rate made available as an incentive, in addition to the solicitation fee, in order to encourage early participation in an offer.

Custody instructions and reports

		Optional Subsequence Repeatable Cash Movements	E2	Qualifier EXCH
:92a:	**Exchange Rate**			

Format: `:92B::4!c//3!a/3!a/15d`

Field purpose: This field contains the exchange rate at which the income proceeds are converted (when available).

> **Note:** The Automatic Foreign Exchange Service is handled separately and does not affect the values included in this message.

This field is present when there is a currency option on the issue, when it contains the rate applied to the net amount in :19B::NETT to obtain the FX conversion resulting amount in :19B::RESU (and the entitled amount in :19B::ENTL).

		Optional Subsequence Repeatable Cash Movements	E2	Qualifier GRSS
:92a:	**Gross Distribution Rate**			

Format: `:92F::4!c//3!a15d`   `:92H::4!c//3!a15d/4!c`
`:92J::4!c//4!c/3!a15d[/4!c]`   `:92K::4!c//4!c`

Field purpose: This field contains the distribution rate before tax has been deducted.

If option H is used, this field contains one of the following rate status:

ACTU	Actual Rate
INDI	Indicative Rate

If option J is used, this field contains one of the following rate type codes:

INCO	Income Portion
INTR	Interest
LTCG	Long Term Capital Gain
REES	Real Estate Income Portion
SOIC	Sundry/Other Income
STCG	Short Term Capital Gain
TXBL	the dividend is subject to tax
TXFR	the dividend is not subject to tax

and can contain one of the following rate status:

ACTU	Actual Rate
INDI	Indicative Rate

If the rate is not known at the time of sending the notification, option K is used and the field contains the code word "UKWN".

		Optional Subsequence Repeatable Cash Movements	E2	Qualifier INTP
:92a:	**Gross Interest Rate Used for Payment**			

Format: `:92A::4!c//[N]15d`

Field purpose: This field contains the actual interest rate before tax used for the payment of the interest for the specified interest period. The interest rate will be preceded by an "N" if negative.

		Optional Subsequence Repeatable Cash Movements	E2	Qualifier NETT
:92a:	**Net Distribution Rate**			

Format:
```
:92F::4!c//3!a15d    :92H::4!c//3!a15d/4!c
:92J::4!c//4!c/3!a15d[/4!c]    :92K::4!c//4!c
```

Field purpose: This field contains the distribution rate after tax has been deducted.

Usage: This field, which is used for dividend payments only, contains the non-taxable amount, be it of a wholly non-taxable dividend or of the non-taxable part of a taxable dividend. Option F includes the currency in which the dividend is paid.

If option H is used, this field contains one of the following rate status:

| ACTU | Actual Rate |
| INDI | Indicative Rate |

If option J is used, this field contains one of the following rate status:

ACTU	Actual Rate
INDI	Indicative Rate
REES	Real Estate Income Portion

If option K is used, the Rate Type Code must contain the following code:

| UKWN | Unknown Rate |

:92a:	Applicable Rate	Optional Subsequence E2 Repeatable Cash Movements	Qualifier RATE

Format: `:92A::4!c//[N]15d`

Field purpose: This field contains the rate that is applicable to the event announced.

:92a:	Solicitation Fee Rate	Optional Subsequence E2 Repeatable Cash Movements	Qualifier SOFE

Format: `:92A::4!c//[N]15d    :92K::4!c//4!c    :92M:4!c//3!a15d/15d`

Field purpose: This field contains the cash rate made available in an offer in order to encourage participation in the offer.

Example:
```
:92M::SOFE//EUR25/1000
:92K::SOFE//UKWN
```

:92a:	Withholding Tax Rate	Optional Subsequence E2 Repeatable Cash Movements	Qualifier TAXR

Format: `:92A::4!c//[N]15d    :92R::4!c/[8c]/4!c/15d`

Indicator:

| FTCA | FATCA Tax |
| NRAT | Non-Resident Alien Tax |

Can only be present with option R.

Field purpose: This field contains the default tax rate that is applicable to the event.

Custody instructions and reports

:90a:	Cash Price Received per Product	Optional Subsequence E2 Repeatable Cash Movements	Qualifier OFFR

Format: :90A::OFFR//PRCT/15d   :90B::4!c//4!c/3!a15d   :90E::OFFR//4!c
:90F::OFFR//ACTU/3!a15d/4!c/15d :90L::4!c//[N]15d

Field purpose: This field contains the redemption price expressed as an amount of currency per unit/share or as a percentage in the case of redemption (REDM), early redemption (MCAL) or Pool factor (PRED).

When option E is used, Price Code must contain one of the following codes:

TBSP   To be Specified. Price to be specified by account owner.
UKWN   Unknown Price. Price is unknown by the sender or has not been established.
UNSP   Unspecified. Price is not required to be specified by account owner.

Usage: For a Redemption into Shares event the redemption amount per issue quantity and issue quantity basis, if available, will be reported in the cash option in Sequence E (Corporate Actions Options).

:90a:	Cash Price Paid per Product	Optional Subsequence E2 Repeatable Cash Movements	Qualifier PRPP

Format: :90B::4!c//4!c/3!a15d   :90E::4!c//4!c

Field purpose: This field contains the cash price paid per underlying product by the security holder, for example, reinvestment price, subscription price.

:70E:	Information Conditions	Optional Sequence E Repeatable Corporate Action Options (resumed after E2)	Qualifier INCO

Format: :4!c//10*35x

Field purpose: This field contains conditional information related to the event.

F - Additional Information - optional, non-repeatable - ADDINFO

:70E:	Additional Text	Optional Sequence F Non-repeatable Additional Information	Qualifier ADTX

Format: :4!c//10*35x

Field purpose: This field contains any additional free-format information that applies to the payment.

Usage: This field contains any prepayment comments. Each pre-payment comment will appear in a separate ADTX block.

Example: :70E::ADTX// Index linked
:70E::ADTX// user payment free format comment

:70E:	Information Conditions	Optional Sequence F Non-repeatable Additional Information	Qualifier INCO

Format: :4!c//10*35x

Field purpose: This field contains conditional information related to the event.

:70E:	Narrative Version	Optional Sequence **F** **Non-repeatable** **Additional Information**	**Qualifier** TXNR

Format: :4!c//10*35x

Field purpose: This field contains any additional free-format information that applies to the payment.

Usage: This field contains the calculation method (MICO), when the method appears as "OTHR" in the field :22F::MICO.

Example: :70E::TXNR/MICO details of other calculation method

Custody instructions and reports

Example of a CRA via MT564

```
:16R:GENL
:20C::CORP//0000000482590451
:20C::SEME//95F194
:23G:ADDB
:22F::CAEV//DVCA
:22F::CAMV//MAND
:98C::PREP//20170802105055
:25D::PROC//ENTL
:16R:LINK
:20C::RELA//ELCOMFRRE03110LL
:16S:LINK
:16S:GENL
:16R:USECU
:35B:ISIN FR0YY587Q010
/XS/163713870
YY587 FR 4F EQUITY 1
:16R:FIA
:11A::DENO//EUR
:36B::MINO//UNIT/1,
:16S:FIA
:16R:ACCTINFO
:97A::SAFE//12340000
:94F::SAFE//NCSD/ABCDEFGHXXX
:93B::ELIG//UNIT/N2000,
:16S:ACCTINFO
:16S:USECU
:16R:CADETL
:98A::ANOU//20170201
:98A::XDTE//20170615
:98A::RDTE//20170619
:22F::ADDB//CLAI
:16S:CADETL
:16R:CAOPTN
:13A::CAON//001
:22F::CAOP//CASH
:11A::OPTN//EUR
:17B::DFLT//Y
:16R:CASHMOVE
:22H::CRDB//DEBT
:97A::CASH//12340000
:19B::ENTL//EUR2000,
:19B::TXFR//EUR2000,
:19B::GRSS//EUR2000,
:19B::MKTC//EUR2000,
:19B::NETT//EUR2000,
:19B::TAXR//EUR0,
:98A::PAYD//20170620
:98A::VALU//20170620
:98A::EARL//20170620
:92J::GRSS//TXFR/EUR1,
:92F::GRSS//EUR1,
:92F::NETT//EUR1,
:92A::TAXR//0,
:16S:CASHMOVE
:16S:CAOPTN
:16R:ADDINFO
:70E::PACO//FOR INQUIRIES PLEASE CONTACT YOUR
REGULAR client SUPPORT TEAM
:16S:ADDINFO
```

MT564 - Meeting Event Notification

Timing

The timing of notifications and notifications via Swift is largely dependent on the type of meeting event and how much notice Clearstream Banking has received. Typically, the following approach is adopted:

Prenotifications

No prenotifications are sent.

Notifications

Notifications are sent to clients on or after entitlement fixing date to advise them that they have received a securities meeting event entitlement based on their holding on entitlement fixing date. For meeting events that are not subject to an entitlement fixing date, Clearstream Banking will send notifications to clients upon receipt of the information.

Amendments

As soon as Clearstream Banking becomes aware of changes in the conditions of a meeting event for which a notification has been sent, a subsequent notification with function REPL is sent to the entitled holders. The SEME reference of the previous message is entered in the A1 linkage sequence with the qualifier :PREV.

Reminders

Reminders are sent to those clients who have not yet sent their voting instructions. Reminders are sent to clients for the meeting event according to the following schedule:

- 1st reminder: Seven business days before Early Incentive Deadline;
- 2nd reminder: Seven business days before the Vote Deadline;
- 3rd reminder: Two business days before Early Incentive Deadline;
- 4th Reminder: Two business days before the Vote Deadline.

Message content

An MT564 Notification message is sent per safekeeping account, ISIN and place of safekeeping. Subsequence B2 is therefore present only once in the message.

Sequence C and subsequences B1, E1 and E1a are not used.

Custody instructions and reports

MT564 - Overview

The following table lists the fields in a Meeting Event Notification via MT564:

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
A Mandatory Sequence - General Information					
	:16R:	Start of Block	GENL		
	:28E:	Page Number/Continuation Indicator	:5n/4!c	-	7-564-MN-4
	:20C:	Official Corporate Action Event Reference	:4!c//16x	COAF	7-564-MN-4
	:20C:	Corporate Action Reference	:4!c//16x	CORP	7-564-MN-4
	:20C:	Sender's Reference	:4!c//16x	SEME	7-564-MN-4
	:23G:	Function of the Message	4!c[/4!c]	-	7-564-MN-5
	:22F:	Corporate Action Event Indicator	:4!c/[8c]/4!c	CAEV	7-564-MN-5
	:22F:	Mandatory/Voluntary Indicator	:4!c/[8c]/4!c	CAMV	7-564-MN-5
	:98a:	Message Preparation Date/Time	C::4!c//8!n6!n	PREP	7-564-MN-5
	:25D:	Processing Status	:4!c/[8c]/4!c	PROC	7-564-MN-5
A1 Optional Repeatable Subsequence - Linkages					
	:16R:	Start of Block	LINK		
	:20C:	Previous Reference	:4!c//16x	PREV	7-564-MN-6
	:16S:	End of Block	LINK		
End of Subsequence A1 - Linkages					
	:16S:	End of Block	GENL		
End of Sequence A - General Information					
B Mandatory Sequence - Underlying Securities					
	:16R:	Start of Block	USECU		
	:35B:	Identification of the Underlying Securities	[ISIN1!e12!c] [4*35x]	-	7-564-MN-6
B1 Optional Subsequence - Financial Instrument Attributes (NOT REPORTED)					
B2 Mandatory Subsequence - Account Information					
	:16R:	Start of Block	ACCTINFO		
	:97A:	Safekeeping Account	:4!c//35x	SAFE	7-564-MN-6
	:94a:	Place of Safekeeping	F::4!c//4!c/4!a2!a2!c[3!c]	SAFE	7-564-MN-6
	:93a:	Blocked Balance	B::4!c/[8c]/4!c/[N]15d	BLOK	7-564-MN-7
	:93a:	Borrowed Balance	B::4!c/[8c]/4!c/[N]15d	BORR	7-564-MN-7
	:93a:	Collateral In Balance	B::4!c/[8c]/4!c/[N]15d	COLI	7-564-MN-7
	:93a:	Collateral Out Balance	B::4!c/[8c]/4!c/[N]15d	COLO	7-564-MN-7
	:93a:	Eligible Balance	B::4!c/[8c]/4!c/[N]15d	ELIG	7-564-MN-7
	:93a:	Instructed Balance	B::4!c/[8c]/4!c/[N]15d	INBA	7-564-MN-7
	:93a:	On Loan Balance	B::4!c/[8c]/4!c/[N]15d	LOAN	7-564-MN-7
	:93a:	Pending Delivery	B::4!c/[8c]/4!c/[N]15d	PEND	7-564-MN-7
	:93a:	Pending Receipt	B::4!c/[8c]/4!c/[N]15d	PENR	7-564-MN-7
	:93a:	Settled Position	B::4!c/[8c]/4!c/[N]15d	SETT	7-564-MN-7
	:93a:	Uninstructed Balance	Option B or C	UNBA	7-564-MN-7
	:16S:	End of Block	ACCTINFO		
End of Subsequence B2 - Account Information					
	:16S:	End of Block	USECU		
End of Sequence B - Underlying Securities					
C Optional Sequence - Intermediate Securities (NOT REPORTED)					
D Optional Sequence - Corporate Action Details					
	:16R:	Start of Block	CADETL		
	:98a:	Announcement Date	A::4!c//8!n	ANOU	7-564-MN-7
	:98a:	Meeting Date/Time	Option A or C	MEET	7-564-MN-7

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
	:98A:	Record Date	A::4!c//8!n	RDTE	7–564–MN–8
	:17B:	Shareholder Rights Directive Indicator	:4!c//1!a	SRDC	7–564–MN–8
	:16S:	End of Block	CADETL		
End of Sequence D - Corporate Action Details					
E Optional Sequence - Corporate Action Options					
	:16R:	Start of Block	CAOPTN		
	:13A:	Corporate Action Option Number	:4!c//3!c	CAON	7–564–MN–8
	:22F:	Corporate Action Option Code	:4!c/[8c]/4!c	CAOP	7–564–MN–8
	:17B:	Default Processing Flag	:4!c//1!a	DFLT	7–564–MN–9
	:98a:	Early Response Deadline Date/Time	C::4!c//8!n6!n	EARD	7–564–MN–9
	:98a:	Market Deadline	Option A or C	MKDT	7–564–MN–9
	:98a:	Response Deadline Date/Time	C::4!c//8!n6!n	RDDT	7–564–MN–9
E1 Optional Repeatable Subsequence - Securities Movements (NOT REPORTED)					
E1a Optional Subsequence - Financial Instrument Attributes (NOT REPORTED)					
E2 Optional Repeatable Subsequence - Cash Movements					
	:16R:	Start of Block	CASHMOVE		
	:22H:	Credit/Debit Indicator	:4!c//4!c	CRDB	7–564–MN–9
	:97A:	Cash Account	:4!c//35x	CASH	7–564–MN–10
	:98a:	Payment Date	Option A or B	PAYD	7–564–MN–10
	:98a:	Value Date	A::4!c//8!n	VALU	7–564–MN–10
	:92a:	Early Solicitation Fee Rate	Option A, F, J, K or M	ESOF	7–564–MN–10
	:92a:	Solicitation Fee Rate	Option A, K or M	SOFE	7–564–MN–10
	:16S:	End of Block	CASHMOVE		
End of Sequence E2 - Corporate Action Options					
	:16S:	End of Block	CAOPTN		
End of Sequence E - Corporate Action Options					
F Optional Sequence - Additional Information					
	:16R:	Start of Block	ADDINFO		
	:70E:	Additional Text	:4!c//10*35x	ADTX	7–564–MN–10
	:16S:	End of Block	ADDINFO		
End of Sequence F - Additional Information					

Custody instructions and reports

MT564 - Field specifications

MT564 contains data fields for a Meeting Event Notification as described below.

A - General Information - mandatory, non-repeatable - GENL

:28E:	Page Number/Continuation Indicator	Mandatory Sequence A Non-repeatable General Information	Qualifier -

Format: 5n/4!c

Field purpose: This field contains the page number up to five digits and indicates either that this is the only page or the last page or that there are additional pages.

Indicators: The unique event identifier is made up of the following subfields:

LAST   This is the last page of a statement with more than one page.
MORE   This is an intermediate page of a statement with additional pages.

:20C:	Official Corporate Action Event Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier COAF

Format: :4!c//16x

Field purpose: Issuer Meeting ID, if available and not longer than 16 characters. Otherwise COAF will show value NONREF and the Issuer Meeting ID will be provided in the narrative.

Usage: This field is reported if received by the market.

:20C:	Corporate Action Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier CORP

Format: :4!c//16x

Field purpose: This field contains the reference assigned by the sender to identify unambiguously the Corporate Action event that is the subject of the notification.

Usage: The internal meeting identification reference is made of a unique identifier.

:20C:	Sender's Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier SEME

Format: :4!c//16x

Field purpose: This field contains the reference assigned by the sender to identify the message unambiguously.

Usage: The Business Message Identification is used here.

:23G:	Function of the Message	Mandatory Sequence Non-repeatable General Information	A	Qualifier -

Format: `4!c[/4!c]`

Usage: Describes the purpose/function of the message:

CANC	Cancellation of a previously sent message
NEWM	New message
REPL	Replacement of a previously sent message

:22F:	Corporate Action Event Indicator	Mandatory Sequence Non-repeatable General Information	A	Qualifier CAEV

Format: `:4!c/[8c]/4!c`

Field purpose: Specifies the meeting type.

Usage: The following meeting event indicators are possible:

MEET	Annual / General Meeting
XMET	Extraordinary General Meeting
CMET	Court Meeting
BMET	Bond Holder Meeting
OMET	Ordinary Meeting

:22F:	Mandatory/Voluntary Indicator	Mandatory Sequence Non-repeatable General Information	A	Qualifier CAMV

Format: `:4!c/[8c]/4!c`

Field purpose: Indicates whether the Corporate Action is mandatory or voluntary.

Usage: The code VOLU will always be used on meeting notices.

:98a:	Preparation Date/Time	Mandatory Sequence Non-repeatable General Information	A	Qualifier PREP

Format: `:98C::4!c//8!n6!n`

Field purpose: States the date and time that the message was generated.

Usage: Option C is used with the date and time.

:25D:	Processing Status	Mandatory Sequence Non-repeatable General Information	A	Qualifier PROC

Format: `:4!c/[8c]/4!c`

Field purpose: Advises the status of the notification.

Statuses: The code COMP indicating complete is always used on ISS meeting notifications.

Custody instructions and reports

A1 - Linkages - optional, repeatable - LINK

:20C:	Previous Reference	Optional Subsequence A1 Repeatable Linkages (1)	Qualifier PREV

    Format: `:4!c//16x`

  Field purpose: This field contains the reference in field `:20C::SEME` of the message previously sent for the same corporate action event.

B - Underlying Securities - mandatory, non-repeatable - USECU

:35B:	Identification of the Underlying Security	Mandatory Sequence B Non-repeatable Underlying Securities	Qualifier -

    Format: `[ISIN1!e12!c]`
                          `[4*35x]`

     Usage: This field contains the ISIN and the description of the security that is the subject of the notification.

B2 - Account Information - mandatory, repeatable - ACCTINFO

:97A:	Safekeeping Account	Mandatory Subsequence B2 Repeatable Account Information	Qualifier SAFE

    Format: `:97A::4!c//35x`

  Field purpose: This field contains the safekeeping account that holds the underlying securities.

:94a:	Place of Safekeeping	Mandatory Subsequence B2 Repeatable Account Information	Qualifier SAFE

    Format: `:94F::4!c//4!c/4!a2!a2!c[3!c]`

     Usage: This field contains one of the following code words followed by a BIC as indicated:

                CUST   followed by the BIC of CBL's common or specialised depository for securities deposited with other than CBL's domestic depository;

                NCSD   followed by the BIC of the local CSD for securities deposited with CBL's domestic depository.

:93a:	Balances	Mandatory Subsequence **B2** Repeatable Account Information	Qualifiers See description

Format: `:93B::4!c/[8c]/4!c/[N]15d`

Qualifiers: The following qualifiers can be used:

BLOK	Quantity of pledged securities. Pledged securities usually are frozen for collateral purposes, are on the account but are not available.	

Quantity of drawn securities. Drawn securities are on the account but are not available as they are not of good delivery being drawn for redemption.

Quantity of blocked securities. Securities are blocked in relation to various security events such as proxy voting, subscriptions etc. Blocked securities are not on account, are not available, but belong to the account.

BORR	Quantity of borrowed securities held on account.
COLI	Collateral in / Received Collateral Quantity: quantity of securities received as collateral.
COLO	Collateral out/ Delivered Collateral Quantity: quantity of securities delivered as collateral
ELIG	Quantity of securities expected to be settled, derived from the current SETT position plus COLO and PENR and minus COLI and PEND transactions.
INBA	Quantity of securities for which one or more instructions have been received. This is only used when the notification is a reminder (`:23G:RMDR`).
LOAN	Quantity of lent securities. Lent securities belong to the account but are not on the account.
PEND	Quantity of securities to be delivered pending settlement.
PENR	Quantity of securities to be received pending settlement.
SETT	Quantity of securities to be considered as a settled entitled position held on account. This quantity is derived from the booked position plus securities on loan, minus borrowed securities, plus pledged, drawn and blocked positions.
UNBA	Quantity of securities for which no instruction has been received. This is only used when the notification is a reminder (`:23G:RMDR`).

The following quantity type codes are used:

UNIT	Shareholder meetings.
FAMT	Bondholder meetings.

D - Corporate Action Details - optional, non-repeatable - CADETL

:98a:	Announcement Date	Optional Sequence **D** Non-repeatable Corporate Action Details	Qualifier ANOU

Format: `:98A::4!c//8!n`

Usage: This field contains the official date of announcement of the event to the market or the date Clearstream Banking was notified of the event.

:98a:	Meeting Date/Time	Optional Sequence **D** Non-repeatable Corporate Action Details	Qualifier MEET

Format: `:98A::4!c//8!n`   `:98C:://4!c//8!n6!n`

Field purpose: This field contains the date and local time scheduled for the company's general meeting.

Custody instructions and reports

:98A:	Record Date	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier RDTE

Format: :98A::4!c//8!n

Usage: This field contains the entitlement fixing date of the meeting (if applicable).

:17B:	Shareholder Rights Directive	Optional Sequence D Non-repeatable Corporate Action Details	Qualifier SRDC

Format: :4!c//1!a

Usage: Indicates whether the announcement was initiated by the first intermediary in the custody chain in accordance with SRD II.

> **Note:** This indicator is for information purposes only and not validated, nor processed by Clearstream Banking.

E - Corporate Action Options - optional, repeatable - CAOPTN

:13A:	Corporate Action Option Number	Optional Sequence E Repeatable Corporate Action Options	Qualifier CAON

Format: :4!c//3!c

Usage: Where more than one option is available, the numbers 001, 002 and so on are assigned to identify the different options.

:22F:	Corporate Action Option Code	Optional Sequence E Repeatable Corporate Action Options	Qualifier CAOP

Format: :4!c/[8c]/4!c

Field Purpose: This field contains the vote options available for the event.

Usage: The following codes are used to define available options:

NOAC	The default option in the event that no instructions are received
CONY	Execute a for vote across all resolutions
CONN	Execute an against vote across all resolutions
ABST	Execute an abstain vote across all resolutions
PROX	Order an entrance card or request attendance (only present with RDDT)
SPLI	vary vote direction across resolutions

SPLI is present on all notifications to reflect the possibility to vote shares in a different way across multiple resolution. If a split vote within a resolution is allowed for the meeting/market it will be shown in field :70E:.

:17B:	Default Processing Flag	Optional Sequence Repeatable Corporate Action Options	E	Qualifier DFLT

Format: :4!c//1!a

Field purpose: If set to "Y", the option in the sequence will be applied in the absence of an instruction from the account holder by the deadline.

:98a:	Early Response Deadline Date/Time	Optional Sequence Repeatable Corporate Action Options	E	Qualifier EARD

Format: :98A::4!c//8!n6!n

Field purpose: Date and Time at which the account servicer has set a first early deadline to respond, with instructions, to an outstanding event possibly giving the holder eligibility to incentives. Can be shown in addition to RDDT with RDDT being the final deadline. Up to two values are possible. For meetings, this is the early vote with premium deadline.

:98a:	Market Deadline	Optional Sequence Repeatable Corporate Action Options	E	Qualifier MKDT

Format: :98A::4!c//8!n   :98C::4!c//8!n6!n

Field purpose: This field contains the issuer or issuer's agent deadline to respond, with an election instruction, to an outstanding offer or privilege. For meetings, this is the vote (with premium) market deadline.

Usage: Option A is used when the market deadline date when no market deadline time is known.

Option C is used when both market deadline date and time are available.

The field is not present when there is no market deadline available.

MKDT will only be shown with RDDT. RDDT and EARD are exclusive within each CAOP number.

:98a:	Response Deadline Date/Time	Optional Sequence Repeatable Corporate Action Options	E	Qualifier RDDT

Format: :98C::4!c//8!n6!n

Field purpose: This field contains the Clearstream Banking deadline date and time to participate in the specific event option, after which the default action will be applied. For meetings, this is the vote (with premium) deadline.

E2 - Cash Movements - optional, repeatable - CASHMOVE

:22H:	Credit/Debit Indicator	Optional Subsequence Repeatable Cash Movements	E2	Qualifier CRDB

Format: :4!c//4!c

Indicators: CRED   Credit
                DEBT   Debit

Field purpose: This field indicates whether the cash is credited or debited.

Custody instructions and reports

| :97A: | **Cash Account** | **Optional Subsequence** **E2** Repeatable Cash Movements | **Qualifier** CASH |

Format: `:4!c//35x`

Field purpose: This field contains the client cash account to which cash will be debited/credited.

| :98a: | **Payment Date** | **Optional Subsequence** **E2** Repeatable Cash Movements | **Qualifier** PAYD |

Format: `:98A::4!c//8!n` `:98B::4!c//4!c`

Field purpose: This field contains the date on which the payment is expected to take place, which may be a non-business day. This date is the one to be considered in interest calculations. If a rolling event, option B will be used with code word "ONGO" (ongoing basis).

| :98a: | **Value Date** | **Optional Subsequence** **E2** Repeatable Cash Movements | **Qualifier** VALU |

Format: `:98A::4!c//8!n`

Usage: This field contains the value date on which the cash is credited or debited to the account.

| :92a: | **Early Solicitation Fee Rate** | **Optional Subsequence** **E2** Repeatable Cash Movements | **Qualifier** ESOF |

Format: `:92A::4!c//[N]15d` `:92K::4!c//4!c` `:92M::4!c//3!a15d/15d`

Field purpose: This field contains the cash rate made available as an incentive, in addition to the solicitation fee, in order to encourage early participation in the meeting event.

| :92a: | **Solicitation Fee Rate** | **Optional Subsequence** **E2** Repeatable Cash Movements | **Qualifier** SOFE |

Format: `:92A::4!c//[N]15d` `:92K::4!c//4!c` `:92M:4!c//3!a15d/15d`

Field purpose: This field contains the cash rate made available as an incentive, in addition to the solicitation fee, in order to encourage participation in the meeting event.

F - Additional Information - optional, non-repeatable - ADDINFO

| :70E: | **Additional Text** | **Optional Sequence** **F** Non-repeatable Additional Information | **Qualifier** ADTX |

Format: `:4!c//10*35x` **Repeatable**

Usage: This field contains information for which another field does not exist. It typically contains the agenda summary, vote restrictions or pre-requisites.

This page has intentionally been left blank.

Custody instructions and reports

MT565 - Corporate Action Instruction

Clearstream Banking requires an MT565 per account. Furthermore, to eliminate any ambiguity, the instructed quantity must be specified in field :36B: (Instructed Quantity, :QINS) and any instruction containing the quantity code word QALL will be rejected.

The MT565 can not be used for meeting instructions.

MT565 - Clearstream Banking usage rules

To reduce the instances of rejected instructions, clients should observe the following standard rules when creating their MT565 messages:

- Use only one message per corporate action option per account

- Repeat the exact data as provided in the original Clearstream Banking MT564 notification for:

  - the Corporate Action Reference: (:20C::CORP) code in sequence A;

  - the Corporate Action Event Indicator (:22F::CAEV) code in sequence A;

  - the combination of Corporate Action Option Number (:22F::CAON) and Corporate Action Option Code (:22F::CAOP) in sequence D.

- Specify the instructed quantity in field :36a: in sequence D with option B and qualifier :QINS. Any instruction containing this field with option C and Quantity Type code word "QALL" will be rejected.

Custody instructions and reports

MT565 - Overview

The following table lists the fields in a Corporate Action Instruction via MT565.

Note: In the following table, values in the M/O (status) column have the following meanings:

M = Mandatory. O = Optional. CM = Clearstream Mandatory. C = Conditional.

Sequence	M/O	Tag	Field Name	Content/Options	Qualifier	Page
A **Mandatory Sequence – General Information**						
	M	:16R:	Start of Block	GENL		
	O	:20C:	Official Corporate Action Event Reference	:4!c//16x	COAF	7–565–4
	M	:20C:	Corporate Action Reference	:4!c//16x	CORP	7–565–4
	M	:20C:	Sender's Reference	:4!c//16x	SEME	7–565–4
	M	:23G:	Function of the Message	4!c[/4!c]	-	7–565–4
	M	:22F:	Corporate Action Event Indicator	:4!c/[8c]/4!c	CAEV	7–565–5
A1 **Optional Subsequence – Linkages**						
	M	:16R:	Start of Block	LINK		
	O	:22F:	Linkage Type Indicator	:4!c/[8c]/4!c	LINK	7–565–5
	O	:13A:	MT Number of Linked Transaction	:4!c//3!c	LINK	7–565–5
	M	:20C:	Previous Reference	:4!c//16x	PREV	7–565–5
	M	:16S:	End of Block	LINK		
End of Subsequence A1 - Linkages						
	M	:16S:	End of Block	GENL		
End of Sequence A - General Information						
B **Mandatory Sequence – Underlying Securities**						
	M	:16R:	Start of Block	USECU		
	O	:35B:	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	-	7–565–5
B1 **Optional Subsequence - Financial Instrument Attributes (NOT VALIDATED)**						
B2 **Mandatory Subsequence – Account Information**						
	M	:16R:	Start of Block	ACCTINFO		
	M	:97A:	Safekeeping Account	:4!c//35x	SAFE	7–565–6
	O	:94a:	Place of Safekeeping	F::4!c//4!c/4!a2!a2!c[3!c]	SAFE	7–565–6
	O	:93a:	Balance	B::4!c/[8c]/4!c/[N]15d	ELIG	7–565–6
	M	:16S:	End of Block	ACCTINFO		
End of Subsequence B2 - Account Information						
	M	:16S:	End of Block	USECU		
End of Sequence B - Underlying Securities						
C **Optional Repeatable Sequence – Beneficial Owner's Details**						
	M	:16R:	Start of Block	BENODET		
	M	:95a:	Beneficial Owner	Option L, P, R, S or V	OWND	7–565–6
	O	:94C:	Country of Domicile	:4!c//2!a	DOMI	7–565–6
	O	:94C:	Country of Non-Domicile	:4!c//2!a	NDOM	7–565–7
	M	:36B:	Quantity of Securities Owned	:4!c//4!c/15d	OWND	7–565–7
	O	:22F:	Certification type	Option F	CETI	7–565–7
	O	:70A:	Certification/Breakdown Narrative	:4!c//10*35x	CETI	7–565–7
	M	:16S:	End of Block	BENODET		
End of Sequence C - Beneficial Owner's Details						

Sequence	M/O	Tag	Field Name	Content/Options	Qualifier	Page
D Mandatory Sequence - Corporate Action Instruction						
	M	:16R:	Start of Block	CAINST		
	CM	:13A:	Corporate Action Option Number	:4!c//3!c	CAON	7–565–7
	M	:22a:	Corporate Action Option Code	Option F or H	CAOP	7–565–7
	O	:22F:	Disposition of Fractions	:4!c/[8c]/4!c	DISF	7–565–8
	O	:35B:	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	-	7–565–8
	M	:36B:	Instructed Quantity	Option B only	QINS	7–565–8
	O	:98a:	Execution Requested Date	Option A or C	EXRQ	7–565–8
	O	:92a:	Requested Tax Rate	Option A or R	TAXB	7–565–8
	O	:90a:	Cash Price Received Per Product	Option B or L	OFFR	7–565–9
	O	:90a:	Cash Price Paid Per Product	Option A, B, E, F, J or L	PRPP	7–565–9
	O	:20D:	Reference: Shareholder Number	:4!c//25x	SHAR	7–565–9
	O	:70E:	Conditions to be Complied With	:4!c//10*35x	COMP	7–565–9
	O	:70E:	Delivery Details	:4!c//10*35x	DLVR	7–565–9
	O	:70E:	Corporate Action Instructions Narrative	:4!c//10*35x	INST	7–565–9
	M	:16S:	End of Block	CAINST		
End of Sequence D - Corporate Action Instruction						
E Optional Sequence - Additional Information						
	M	:16R:	Start of Block	ADDINFO		
	O	:70E:	Certification/Breakdown Narrative	:4!c//10*35x	CETI	7–565–9
	O	:70E:	Party Contact Narrative	:4!c//10*35x	PACO	7–565–9
	O	:70E:	Registration Details	:4!c//10*35x	REGI	7–565–9
	M	:16S:	End of Block	ADDINFO		
End of Sequence E - Additional Information						

Custody instructions and reports

MT565 - Field specifications

MT565 contains data fields for a Corporate Action Instruction as described below.

A - General Information - mandatory, non-repeatable - GENL

:20C:	Official Corporate Action Event Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier COAF

Format: `:4!c//16x` **Optional**

Usage: This field must contain the Official Corporate Action Event reference if it was indicated on the notification.

COAF is used to validate the instruction.

If COAF is not the same as the one on the Corporate Action Notification, the instruction will be unsolicited.

:20C:	Corporate Action Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier CORP

Format: `:4!c//2!a9!n4!a1!n` **Mandatory**

Usage: This field must contain the Clearstream Banking Corporate Action reference as indicated on the notification.

If there is no Clearstream Banking Corporate Action Reference available, the corporate action reference must be "NONREF".

If NONREF is used and a valid COAF is present, COAF will be used for further processing.

If NONREF is used and COAF is not present, the instruction will be classed as unsolicited.

if the reference is neither the one of the MT564 nor "NONREF", the instruction will be considered as unsolicited and will be rejected or repaired on a "best-efforts basis"

:20C:	Sender's Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier SEME

Format: `:4!c//16x` **Mandatory**

Usage: This field must contain your reference to identify the message. This reference will be reported in the LINK sequence of the MT567.

:23G:	Function of the Message	Mandatory Sequence A Non-repeatable General Information	Qualifiers -

Format: `4!c` **Mandatory**

Usage: The following functions are accepted by Clearstream:

| CANC | Used to request the cancellation of a previously sent message |
| NEWM | Used for a new instruction |

:22F:	Corporate Action Event Indicator	Mandatory Sequence A Non-repeatable General Information	Qualifier CAEV

    Format: :4!c/[8c]/4!c   **Mandatory**

    Indicators: Refer to the table "Corporate action event indicators" on page 7–2.

    Example: :22F::CAEV//EXRI

A1 - Linkages - optional, repeatable - LINK

The link sequence is required on a cancellation request and a replacement instruction following a cancellation request. The link sequence must refer to either the original instruction or the cancellation request because the new instruction is conditional on the cancellation of the previously received instruction.

:22F:	Linkage Type Indicator	Optional Subsequence A1 Repeatable Linkages	Qualifier LINK

    Format: :4!c//4!c   **Optional**

    Indicator: AFTE

:13A:	Message Type of Linked Message	Optional Subsequence A1 Repeatable Linkages	Qualifier LINK

    Format: :4!c//3!c   **Optional**

    Field purpose: This field can contain the 3-digit Swift message type of the linked message.

:20C:	Previous Reference	Optional Subsequence A1 Repeatable Linkages	Qualifier PREV

    Format: :4!c//16x   **Mandatory**

    Field purpose: This field must contain the reference of the original instruction or cancellation request.

B - Underlying Securities - mandatory, non-repeatable - USECU

:35B:	Identification of the Financial Instrument	Mandatory Sequence B Non-repeatable Underlying Securities	Qualifier -

    Format: [ISIN1!e12!c]   **Optional**
                     [4*35x]

    Field purpose: This field can contain the ISIN or Common Code of the underlying security.

Custody instructions and reports

B2 - Account Information - mandatory, repeatable - ACCTINFO

:97A:	Safekeeping Account	Mandatory Subsequence B2 Repeatable Account Information	Qualifier SAFE

Format: `:4!c//35x` **Mandatory**

Field purpose: This field must contain the account owner's Clearstream Banking account number.

:94a:	Place of Safekeeping	Mandatory Subsequence B2 Repeatable Account Information	Qualifier SAFE

Format: `:94F::4!c//4!c/4!a2!a2!c[3!c]` **Optional**

Usage: The place of safekeeping is required in the following cases only:

- Unsolicited instructions (that is, when no MT564 was sent from CBL), for example, for a put option.

- Instructions containing in field :35B: the ISIN only and where the Place of Safekeeping of the securities is in a remote market (that is, not in the home market).

:93a:	Balance	Mandatory Subsequence B2 Repeatable Account Information	Qualifiers ELIG

Format: `:93B::4!c/[8c]/4!c/[N]15d` **Optional**

Qualifiers: This field can contain the quantity of securities expected to be settled as derived from the current SETT position plus PENR and minus PEND transactions.

C - Beneficial Owner's Details - optional, repeatable - BENODET

The information provided in this sequence will be treated manually.

:95a:	Beneficial Owner	Optional Sequence C Repeatable Beneficial Owner's Details	Qualifier OWND

Format: `:95P::4!c//4!a2!a2!c[3!c]` `:95R::4!c/8c/34x` `:95S::4!c/[8c]/4!c/2!a/30x`
`:95V::4!c//10*35x` **Mandatory**

`:95L::4!c//18!c2!n` **Optional**

Field purpose: This field must contain the identification of the beneficial owner of the quantity of securities specified in this sequence.

Usage: Option L can only be present if :95a::OWND already exists with Option P, R, S or V.

For the US market only, option :95V:: with names and addresses as narratives in an MT565 instruction is not supported and such messages will be rejected.

:94C:	Country of Domicile	Optional Sequence C Repeatable Beneficial Owner's Details	Qualifier DOMI

Format: `:4!c//2!a` **Optional**

Field purpose: This field can contain the 2-character ISO country code for the country of domicile of the beneficial owner.

:94C:	Country of Non-Domicile	Optional Sequence Repeatable Beneficial Owner's Details	C	Qualifier NDOM

Format: `:4!c//2!a`   **Optional**   **Repeatable**

Field purpose: This field can contain the 2-character ISO country code for the country in which the beneficial owner is not domiciled.

:36B:	Quantity of Securities Owned	Optional Sequence Repeatable Beneficial Owner's Details	C	Qualifier OWND

Format: `:4!c//4!c/15d`   **Mandatory**

Field purpose: This field must contain the quantity of securities belonging to the account of the beneficial owner specified in this sequence.

:22F:	Certification type	Optional Sequence Repeatable Beneficial Owner's Details	C	Qualifier CETI

Format: Option F   **Optional**

Field purpose: This field specifies the type of certification required..

:70A:	Certification/Breakdown Narrative	Optional Sequence Non-repeatable Additional Information	C	Qualifier CETI

Format: `:70E::4!c//10*35x`
                `:70G::4!c//10*35z`   **Repeatable**

Usage: This field contains additional information for the certification/breakdown.

D - Corporate Action Instruction - mandatory, non-repeatable - CAINST

:13A:	Corporate Action Option Number	Mandatory Sequence Non-repeatable Corporate Action Instruction	D	Qualifier CAON

Format: `:4!c//3!c`   **Mandatory**

Field purpose: This field contains the number assigned by the account servicer to identify the corporate action option.

Usage: This field must indicate the corporate action number as specified on the MT564.

When the instruction is unsolicited, this field must contain the code word "UNS".

:22a:	Corporate Action Option Code	Mandatory Sequence Non-repeatable Corporate Action Instruction	D	Qualifier CAOP

Formats: `:22F::4!c/[8c]/4!c`   `:22H::4!c//4!c`   **Mandatory**

Field purpose: This field indicates the Corporate Action option.

Usage: This field indicates the Clearstream Banking corporate action code as specified on the MT564 (see "Corporate action event indicators" on page 7–2). If the message is unsolicited, the code word "OTHR" may be used. If the message is a certification for income purposes, the code word "CERT" may be used. If any other code word is used, the message will be rejected.

Custody instructions and reports

:22F:	Disposition of Fractions	Mandatory Sequence D Non-repeatable Corporate Action Instruction	Qualifier DISF

Format: `:4!c/[8c]/4!c`   **Optional**

Field purpose: This field can contain the directive on the disposition of fractions.

:35B:	Identification of the Financial Instrument	Mandatory Sequence D Non-repeatable Corporate Action Instruction	Qualifier -

Format: `[ISIN1!e12!c]`   **Optional**
                   `[4*35x]`

Field purpose: This field can contain the ISIN or Common Code of the underlying security.

:36B:	Instructed Quantity	Mandatory Sequence D Non-repeatable Corporate Action Instruction	Qualifier QINS

Format: `:36B::4!c//4!c/15d`   **Mandatory**

Field purpose: This field must contain the quantity of underlying securities to which the instruction applies.

Usage: Clearstream Banking does not accept format C and will not accept instructions that use /COND or /QOVE code words in this field.

For certification of beneficial ownership (:22F::CAEV/CERT), clients can include this field set to zero with :22F::CAOP/NOQU to certify that their entire holding is held by Non-U.S. persons or U.S. or Foreign Qualified Institutions.

N.B.:   Clearstream Banking will accept an MT565 message with Instructed Quantity set to zero for corporate action option code /NOQU only.

:98a:	Execution Requested Date	Mandatory Sequence D Non-repeatable Corporate Action Instruction	Qualifier EXRQ

Formats: `:98A::4!c//8!n`   `:98C::4!c//8!n6!n`   **Optional**

Field purpose: This field can contain the date (option A) or date and time (option C) at which the account owner requests the execution of the instruction.

:92a:	Requested Tax Rate	Mandatory Sequence D Non-repeatable Corporate Action Instruction	Qualifier TAXB

Formats: `:92A::4!c//[N]15d`   `:92R::4!c/[8c]//4!c/15d` **Optional**

Field purpose: This field can contain the tax breakdown in response to a certification request via MT564.

Usage: In the context of a U.S. withholding tax allocation, this field should be left blank for U.S. non-exempt beneficial owners and sequence C, Beneficial Owner's Details, should be used instead.

For FATCA, there are two codes FTCA (FATCA Tax) and NRAT (Non Resident Alien Tax) available.

:90a:	Cash Price Received per Product	Mandatory Sequence D Non-repeatable Corporate Action Instruction	Qualifier OFFR

Format: :90B::4!c//4!c/3!a15d   :90L::4!c//[N]15d

Field purpose: This field contains the cash price paid per underlying product as an amount or an index point.

:90a:	Cash Price Paid per Product	Mandatory Sequence D Non-repeatable Corporate Action Instruction	Qualifier PRPP

Format: :90A::4!c//4!c/15d   :90B::4!c//4!c/3!a15d   **Optional**

                :90E::4!c//4!c   :90J::4!c//4!c/3!a15d/3!a15d   :90L::4!c//[N]15d

Field purpose: This field contains the redemption price expressed as an amount of currency per unit/share, as a percentage or as an index point.

:20D:	Reference: Shareholder Number	Mandatory Sequence D Non-repeatable Corporate Action Instruction	Qualifier SHAR

Format: :4!c//25x   **Optional**

Field purpose: Reference number assigned to identify an investor or a shareholder with the issuer or the registration provider (for instance allocation code).

Usage: Reference must not start or end with a slash '/' and must not contain two consecutive slashes '//'

:70E:	Narrative	Mandatory Sequence D Repeatable Corporate Action Instruction	Qualifier See description

Format: :4!c//10*35x   **Optional**   **Repeatable**

Qualifiers:
COMP	Conditions to be complied with, as set by the account owner
DLVR	Delivery instructions for proceed securities not eligible in CBL
INST	Additional details pertaining to the corporate action instruction

Field purpose: This field can contain additional details pertaining to the directive.

E - Additional Information - optional, non-repeatable - ADDINFO

:70E:	Narrative	Optional Sequence E Non-repeatable Additional Information	Qualifiers See description

Format: :4!c//10*35x   **Optional**   **Repeatable**

Qualifiers:
CETI	Certification/Breakdown		Narrative
PACO	Party	Contact	Narrative
REGI	Registration Details		

Field purpose: This field can be used to enter additional information pertaining to the directive.

Custody instructions and reports

MT565 Corporate Action Instructions for providing allocation information

When an MT564 certification notification is received by the client with the text "Please provide us with your certification details" in field :70E:, an MT565 is required with the allocation.

Tax rate and quantity instructed

You must provide Clearstream Banking with the relevant withholding tax rates applicable to the position held in the your client account for each income payment. Only one tax rate can be sent in each MT565 message. In cases where different withholding tax rates apply for a single income payment, a separate instruction must be sent for each rate.

Field :92A::TAXB has been added to the standard structure of the MT565 to contain the withholding tax rate that applies to the position being instructed. If the rate provided in field :92A::TAXB is not a valid U.S. withholding tax rate, the message will be rejected.

N.B.: Beneficial owner information must **not** be combined with the withholding tax rate; optional sequence C must not be included.

Example:

```
:16R:GENL
:20C::CORP//7201071670511020
:20C::SEME//250703592452af01
:23G: NEWM
:22F::CAEV//DVCA
:16R: LINK
:13A::LINK//564
:20C::RELA//1071670513463S06
:16S: LINK
:16S: GENL
:16R: USECU
:35B: ISIN USY5369AAC81
USD 1 MACRONIX INTL. CO. CV
:16R: ACCTINFO
:97A::SAFE//12345
:93B::ELIG//UNIT/430000,
:16S: ACCTINFO
:16S: USECU
:16R: CAINST
:13A::CAON//001
:22F::CAOP//CASH
:36B::QINS//UNIT/430000,
:92A::TAXB//30,
:16S: CAINST
```

Beneficial owner disclosure instruction

For accounts with U.S. non-exempt recipients for whom allocation information is required, you must provide Clearstream Banking with the breakdown of the positions held by each such recipient. This information is mandatory for 1099 reporting to the IRS and must be supplied in repeatable sequence C, Beneficial Owner's Details, of the MT565 message.

You can send one MT565 message for each income payment containing the details of the positions of each U.S. non-exempt recipient held in the same account.

N.B.: Withholding tax rate information must **not** be provided in beneficial owner disclosure instructions for U.S. non-exempt recipients; optional field :92A::TAXB must **not** be included. Clearstream Banking automatically sets the tax rate applicable to disclosed U.S. non-exempt recipients to 0%.

Example:

```
:16R: GENL
:20C::CORP//7201071670511020
:20C::SEME//250703592452af01
:23G: NEWM
:22F::CAEV//DVCA
:16R: LINK
:13A::LINK//564
:20C::RELA//1071670513463S06
:16S: LINK
:16S: GENL
:16R: USECU
:35B: ISIN USY5369AAC81
USD 1 MACRONIX INTL. CO. CV
:16R: ACCTINFO
:97A::SAFE//12345
:93B::ELIG//UNIT/430000,
:16S: ACCTINFO
:16S: USECU
:16R: BENODET
:95V::OWND// MR X
1 WALL STREET
321654 NEW YORK
:94C::DOMI//US
:36B::OWND//FAMT/300000,
:16S: BENODET
:16R: BENODET
:95V::OWND// MR Y
1 PENSYLVANIA AVE
123456 WASHINGTON DC
:94C::DOMI//US
:36B::OWND//FAMT/130000,
:16S: BENODET
:16R: CAINST
:13A::CAON//001
:22F::CAOP//CASH
:36B::QINS//UNIT/430000,
:16S: CAINST
```

Custody instructions and reports

MT565 Corporate Action Instructions for certification of beneficial ownership on new issues (U.S.A.)

The following corporate action event indicator is sent to clients on notifications for certification of beneficial ownership:

:22F::CAEV//CERT

This same qualifier/code word combination must be used in corporate action instructions via MT565.

In addition, clients must indicate the type of beneficial owner as follows:

1. **Securities certified as held by Non-U.S. persons, U.S. and Foreign Qualified Institutions.**

   Clients must send an MT565 message specifying the relevant instruction quantity and the corporate action option code set to :22F::CAOP/QINV.

   A securities position held by Non-U.S. persons, U.S. and Foreign Qualified Institutions will not be blocked and will receive entitlements. This holding will be exchanged from a temporary global note to a permanent global note or to definitive certificates. Holders of such securities positions will be entitled to principal and interest payments.

2. **Securities certified as held by U.S. Non-Qualified Persons**

   Clients must send an MT565 message specifying the relevant instruction quantity and the corporate action option code set to :22F::CAOP/NOQU.

   A securities position certified as being held by U.S. Non-Qualified Persons will be blocked by Clearstream Banking upon receipt of the message and entitlement withheld. Blocked holdings will not be exchanged from a temporary global note to a permanent global note or to definitive certificates. Securities certified as being held by U.S. non-qualified persons will therefore not be entitled to any principal and/or interest payments until a fully compliant certification has been made.

Note: Clients can certify that their entire holding is held by Non-U.S. persons, U.S. and Foreign Qualified Institutions by sending an MT565 message with the instruction quantity (QINS) set to zero and the corporate action option code set to :22F::CAOP/NOQU.

Clearstream Banking accepts an MT565 message with the instruction quantity set to zero for this corporate action option code only.

MT566 - Corporate Action Confirmation

Availability and timing

The MT566 Corporate Action Confirmation is sent throughout the day at the time of payment execution.

Message content

Corporate Action Confirmations available via Swift MT566 are sent to advise of the amounts and quantities of cash and/or security proceeds that are posted to the account.

The income/redemption and corporate event confirmation services are aligned as elements of the same standard service. Each credit/debit is reported separately and reversals to posted entries are also reported with cross-references to the initial message/event in each case.

For a list of the events that are covered in the MT566 service, please refer to "Corporate action event indicators" on page 7–2.

The MT566 Corporate Actions Confirmation encompasses two main types of posting:

- **Proceeds resulting from corporate events**

  Proceeds are credited subject to confirmation, from Clearstream Banking's depository, of receipt of the securities and/or cash.

  An MT566 will be sent for each instruction option received from the client. If the client's instruction contained multiple options (for example, EXER and SLLE), a confirmation will be sent for each option.

- **Proceeds resulting from income and redemption payments**

  Income/redemption payments are applied on payment date after deduction of any applicable withholding tax. If a final coupon is paid at the same time as redemption proceeds, two separate advices are sent: one for the coupon payment and one for the redemption payment.

  Clearstream Banking reserves the right to postpone any income or redemption payment based on internal credit evaluations until funds are received at Clearstream Banking's cash correspondent bank. These payments are announced in the IPAR as "Payment Upon Receipt of Funds Only" in field :70E::ADTX.

N.B.: Compensations are reported and can be identified by the presence of :19A::MKTC (Market Claim Amount) in sequence D2, Cash Movements.
Tax refunds are reported and can be identified by the presence of :22F::ADDB//TAXR in sequence C - Corporate Action Details and :19B::TXRC// in sequence D2 - Cash Movements

An MT566 is also sent to confirm the Credit/Debit of Italian Tax on Trades and can be identified by field :22F::CAEV/CEDE/ITAX.

N.B.: Italian tax details, if applicable, are provided in the free-format field :70E::TAXE.

Custody instructions and reports

MT566 - Corporate Action Confirmation

The following table lists the fields in a Corporate Action Confirmation via MT566:

	Sequence	Tag	Field Name	Content/Options	Qualifier	Page
A	**Mandatory Sequence - General Information**					
		`:16R:`	Start of Block	GENL		
		`:20C:`	Official Corporate Action Event Reference	`:4!c//16x`	COAF	7–566–6
		`:20C:`	Corporate Action Reference	`:4!c//16x`	CORP	7–566–6
		`:20C:`	Sender's Reference	`:4!c//16x`	SEME	7–566–6
		`:23G:`	Function of the Message	`4!c[/4!c]`	-	7–566–6
		`:22F:`	Corporate Action Event Indicator	`:4!c/[8c]/4!c`	CAEV	7–566–7
		`:98a:`	Message Preparation Date	Option A or C	PREP	7–566–7
	A1 Optional Repeatable Subsequence - Linkages					
		`:16R:`	Start of Block	LINK		
(1)		`:13A:`	MT Number of Linked Transaction	`:4!c//3!c`	LINK	7–566–7
		`:20C:`	Related Reference	`:4!c//16x`	RELA	7–566–7
(2)		`:13A:`	MT Number of Linked Transaction	`:4!c//3!c`	LINK	7–566–7
		`:20C:`	Previous Reference	`:4!c//16x`	PREV	7–566–8
(3)		`:20C:`	Corporate Action Reference	`:4!c//16x`	CORP	7–566–8
(4)		`:22F:`	Linkage Type Indicator	`:4!c/[8c]/4!c`	LINK	7–566–8
		`:20C:`	Corporate Action Reference	`:4!c//16x`	CORP	7–566–8
		`:20C:`	Market Infrastructure Transaction Identification	`:4!c//16x`	MITI	7–566–8
		`:16S:`	End of Block	LINK		
	End of Subsequence A1 - Linkages					
	A2 Optional Subsequence - Reversal Reason					
		`:16R:`	Start of Block	REVR		
		`:24B:`	Reversal Reason	`:4!c/[8c]/4!c`	REVR	7–566–9
		`:70D:`	Reversal Reason	`:4!c//6*35x`	REVR	7–566–9
		`:16S:`	End of Block	REVR		
	End of Subsequence A2- Reversal Reason					
		`:16S:`	End of Block	GENL		
End of Sequence A - General Information						
B	**Mandatory Sequence - Underlying Securities**					
		`:16R:`	Start of Block	USECU		
		`:97a:`	Safekeeping Account	Option A or C	SAFE	7–566–9
		`:94a:`	Place of Safekeeping	`F::4!c//4!c/4!a2!a2!c[3!c]`	SAFE	7–566–9
		`:35B:`	Identification of the Underlying Securities	`[ISIN1!e12!c]` `[4*35x]`	-	7–566–10
	B1 Optional Subsequence - Financial Instrument Attributes					
		`:16R:`	Start of Block	FIA		
		`:11A:`	Currency of Denomination	`:4!c//3!a`	DENO	7–566–10
		`:36B:`	Minimum Nominal Quantity	`:4!c//4!c/15d`	MINO	7–566–10
		`:92a:`	Previous Factor	`A::4!c//[N]15d`	PRFC	7–566–10
		`:16S:`	End of Block	FIA		
	End of Subsequence B1 - Financial Instrument Attributes					
		`:93a:`	Affected Balance	Option B or C	AFFB	7–566–11
		`:93a:`	Blocked Balance	Option B or C	BLOK	7–566–11
		`:93a:`	Borrowed Balance	Option B or C	BORR	7–566–11
		`:93a:`	Confirmed Balance	`B::4!c/[8c]/4!c/[N]15d`	CONB	7–566–11

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
	:93a:	On Loan Balance	Option B or C	LOAN	7–566–11
	:93a:	Pending Delivery	Option B or C	PEND	7–566–11
	:93a:	Pending Receipt	Option B or C	PENR	7–566–11
	:93a:	Settled Position	Option B or C	SETT	7–566–11
	:93a:	Unaffected Balance	Option B or C	UNAF	7–566–11
	:16S:	End of Block	USECU		
End of Sequence B - Underlying Securities					
C Optional Sequence - Corporate Action Details					
	:16R:	Start of Block	CADETL		
	:98a:	Fixing Date	:4!c//8!n	IFIX	7–566–11
	:98a:	Lottery Date	Option A, B, C or D	LOTO	7–566–11
	:98a:	Record Date	Option A, B, C, or D	RDTE	7–566–11
	:98a:	Ex Date	Option A, B, C, or D	XDTE	7–566–12
	:99A:	Number of Days Accrued	4!c//[N]3!n	DAAC	7–566–12
	:69a:	Interest Period	A::4!c//8!n/8!n	INPE	7–566–12
	:92a:	Interest Rate	Option A	INTR	7–566–12
	:92a:	Next Factor	A::4!c//[N]15d	NWFC	7–566–12
	:92a:	Previous Factor	A::4!c//[N]15d	PRFC	7–566–12
	:92a:	Percentage of Total Share Capital Sought	A::4!c//[N]15d	PTSC	7–566–12
	:92a:	Reinvestment Discount Rate	A:4!c//[N]15d	RDIS	7–566–13
	:92a:	Realised Loss	A::4!c//[N]15d	RLOS	7–566–13
	:92a:	Interest Shortfall	A::4!c//[N]15d	SHRT	7–566–13
	:90a:	Maximum Price	Option A, B, or L	MAXP	7–566–13
	:90a:	Minimum Price	Option A, B, or L	MINP	7–566–13
	:36B:	Fractional Quantity	:4!c//4!c//15d	FRAQ	7–566–14
	:36B:	New Denomination Quantity	:4!c//4!c//15d	NEWD	7–566–14
	:36a:	Minimum Quantity Sought	Option B or C	QTSO	7–566–14
	:13A:	Coupon Number	:4!c//3!c	COUP	7–566–14
	:17B:	Charges Flag	:4!c//1!a	RCMG	7–566–14
	:22F:	Additional Business Process Indicator	:4!c/[8c]/4!c	ADDB	7–566–15
	:22F:	Change Type	:4!c/[8c]/4!c	CHAN	7–566–15
	:22F:	Payment Occurrence Type	:4!c/[8c]/4!c	DITY	7–566–15
	:22F:	Dividend Type Indicator	:4!c/[8c]/4!c	DIVI	7–566–16
	:22F:	Offer Type Indicator	:4!c/[8c]/4!c	OFFE	7–566–16
	:16S:	End of Block	CADETL		
End of Sequence C - Corporate Action Details					
D Mandatory Sequence - Corporate Action Confirmation					
	:16R:	Start of Block	CACONF		
	:13A:	CA Option Number	:4!c//3!c	CAON	7–566–17
	:22F:	CA Option Code	:4!c/[8c]/4!c	CAOP	7–566–17
	:22F:	Disposition of Fractions	:4!c/[8c]/4!c	DISF	7–566–17
	:22F:	Option Features	:4!c/[8c]/4!c	OPTF	7–566–17
	:11A:	Currency Option	:4!c//3!a	OPTN	7–566–17
	:90a:	Cash in Lieu of Shares Price	B::4!c//4!c/3!a15d	CINL	7–566–18
	:92a:	Gross Distribution Rate	Option H or J	GRSS	7–566–18
	:92a:	Gross Interest Rate Used for Payment	Option A, F, H, J or K	INTP	7–566–18
	:92a:	Net Distribution Rate	Option F, H or J	NETT	7–566–18
	:92a:	Pro-Ration Rate	A::4!c//[N]15d	PROR	7–566–19
	:92a:	Withholding Tax Rate	A::4!c//[N]15d	TAXR	7–566–19

Custody instructions and reports

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
D1 Optional Repeatable Subsequence - Securities Movements					
	:16R:	Start of Block	SECMOVE		
	:22H:	Credit/Debit Indicator	:4!c//4!c	CRDB	7-566-19
	:22F:	Type of Income	:4!c/[8c]/4!c	ITYP	7-566-19
	:22F:	Other Type of Income	:4!c/[8c]/4!c	OTYP	7-566-19
	:22F:	Issuer/Offeror Taxability Indicator	:4!c/[8c]/4!c	TXAP	7-566-19
	:35B:	Identification of the Underlying Securities	[ISIN1!e12!c] [4*35x]		7-566-20
D1a Optional Subsequence - Financial Instrument Attributes					
	:16R:	Start of Block	FIA		
	:22F:	Method of Interest Computation	:4!c/[8c]4!c	MICO	7-566-21
	:98a:	Maturity Date	A::4!c//8!n	MATU	7-566-21
	:36B:	Minimum Nominal Quantity/Value	:4!c//4!c/15d	MINO	7-566-22
	:16R:	End of Block	FIA		
End of Subsequence D1a - Financial Instrument Attributes					
	:36B:	Posting Quantity	:4!c//4!c/15d	PSTA	7-566-22
	:94a:	Place of Safekeeping	F::4!c//4!c/4!a2!a2!c[3!c]	SAFE	7-566-22
	:22F:	Disposition of Fractions	:4!c/[8c]/4!c	DISF	7-566-22
	:90a:	Cash in Lieu of Shares Price	Option A or B	CINL	7-566-22
	:90a:	Cash Price Paid per Product	Option A, B, E or K	PRPP	7-566-23
	:92a:	Rate	Option D, L, M or N	-	7-566-23
	:92a:	Financial Transaction Tax Rate	Option A or K	TRAX	7-566-23
	:98a:	Payment date	:4!c//8!n	PAYD	7-566-23
	:98a:	Posting Date	Option A, B, C or D	POST	7-566-23
	:16S:	End of Block	SECMOVE		
End of Subsequence D1 - Securities Movements					
D2 Optional Repeatable Subsequence - Cash Movements					
	:16R:	Start of Block	CASHMOVE		
	:22H:	Credit/Debit Indicator	4!c//4!c	CRDB	7-566-24
	:22F:	Type of Income	:4!c/[8c]4!c	ITYP	7-566-24
	:22F:	Other Type of Income	:4!c/[8c]/4!c	OTYP	7-566-24
	:22F:	Issuer/Offeror Taxability	:4!c/[8c]/4!c	TXAP	7-566-24
	:94C:	Country of Income Source	:4!c//2!a	COIN	7-566-24
	:97A:	Cash Account	:4!c//35x	CASH	7-566-24
D2a Optional Repeatable Subsequence - Cash Parties					
	:16R:	Start of Block	CSHPRTY		
	:95R:	Beneficiary of Money	:4!c/8c/34x	BENM	7-566-25
	:16R:	End of Block	CSHPRTY		
End of subsequence D2a - Cash Parties					
	:19B:	Accrued Interest Amount	:4!c//3!a15d	ACRU	7-566-25
	:19B:	Tax Arrears Amount	:4!c//3!a15d	ARRE	7-566-25
	:19B:	Buy Up Amount	:4!c//3!a15d	BUYU	7-566-25
	:19B:	Charges/Fees	:4!c//3!a15d	CHAR	7-566-25
	:19B:	Cash in Lieu of Shares	:4!c//3!a15d	CINL	7-566-25
	:19B:	FATCA Tax Amount	:4!c//3!a15d	FTCA	7-566-25
	:19B:	Gross Amount	:4!c//3!a15d	GRSS	7-566-25
	:19B:	Interest Amount	:4!c//3!a15d	INTR	7-566-25
	:19B:	Market Claim Amount	:4!c//3!a15d	MKTC	7-566-25
	:19B:	Net Cash Amount	:4!c//3!a15d	NETT	7-566-25
	:19B:	Non-Resident Alien Tax Amount	:4!c//3!a15d	NRAT	7-566-25

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
	:19B:	Principal or Corpus	:4!c//3!a15d	PRIN	7–566–25
	:19B:	Posting Amount	:4!c//3!a15d	PSTA	7–566–25
	:19B:	FX Conversion Resulting Amount	:4!c//3!a15d	RESU	7–566–25
	:19B:	Solicitation Fee	:4!c//3!a15d	SOFE	7–566–25
	:19B:	Amount of Tax Credit	:4!c//3!a15d	TAXC	7–566–25
	:19B:	Reclaim of Taxes	:4!c//3!a15d	TAXR	7–566–25
	:19B:	Tax Free Amount	:4!c//3!a15d	TXFR	7–566–25
	:19B:	Reclaim of Taxes Rate	:4!c//3!a15d	TXRC	7–566–25
	:19B:	Value Added Tax Amount	:4!c//3!a15d	VATA	7–566–25
	:19B:	Withholding of Local Tax	:4!c//3!a15d	WITL	7–566–25
	:98a:	Payment Date	A::4!c//8!n	PAYD	7–566–25
	:98a:	Posting Date	Option A or C	POST	7–566–25
	:98a:	Value Date	Option A, B, C or D	VALU	7–566–26
	:92a:	Charges/Fees	F::4!c//3!a15d	CHAR	7–566–26
	:92a:	Early Solicitation Fee Rate	Option A, F or M	ESOF	7–566–26
	:92a:	Exchange Rate	B::4!c//3!a/3!a/15d	EXCH	7–566–26
	:92a:	Gross Distribution Rate	Option H or J	GRSS	7–566–27
	:92a:	Gross Interest Rate Used for Payment	Option A, F or K	INTP	7–566–27
	:92a:	Net Distribution Rate	Option F, H or J	NETT	7–566–28
	:92a:	Applicable Rate	A::4!c//[N]15d	RATE	7–566–28
	:92a:	Solicitation Fee Rate	Option A, F or M	SOFE	7–566–28
	:92a:	Withholding Tax Rate	Option A or R	TAXR	7–566–28
	:92a:	Reclaim of Taxes Rate	A::4!c//[N]15d	TXRC	7–566–29
	:90a:	Cash Price Received per Product	Option B or L	OFFR	7–566–29
	:90a:	Cash Price Paid per Product	Option A, B, E or K	PRPP	7–566–29
	:16S:	End of Block	CASHMOVE		

End of Subsequence D2 - Cash Movements

| | :16S: | End of Block | CACONF | | |

End of Sequence D - Corporate Action Confirmation

E Optional Sequence - Additional Information

	:16R:	Start of Block	ADDINFO		
	:70E:	Additional Text	:4!c//10*35x	ADTX	7–566–30
	:70E:	Party Contact Narrative	:4!c//10*35x	PACO	7–566–30
	:70E:	Taxation Conditions	:4!c//10*35x	TAXE	7–566–30
	:70E:	Narrative Version	:4!c//10*35x	TXNR	7–566–30
	:95Q:	Paying Agent	:4!c//4*35x	PAYA	7–566–31
	:16S:	End of Block	ADDINFO		

End of Sequence E - Additional Information

Custody instructions and reports

MT566 - Field specifications (Corporate Action Confirmation)

MT566 contains data fields for a Corporate Action Confirmation as described below.

A - General Information - mandatory, non-repeatable - GENL

:20C:	Official Corporate Action Event Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier CORP

Format: `:4!c//16x`

Field purpose: Official and unique reference assigned by the official central body/entity within each market at the beginning of a corporate action event.

Usage: This field is reported if received by the market.

:20C:	Corporate Action Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier CORP

Format: `:4!c//2!a9!n4!a1!n`

Field purpose: This field contains the reference assigned by the sender to identify unambiguously the corporate action event that is the subject of the notification.

Usage: The unique event identifier is made up of the following subfields:

Subfield 1	2-character event type
Subfield 2	Common code of underlying security
Subfield 3	Announcement date in MMYY format
Subfield 4	One-digit sequential number

:20C:	Sender's Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier SEME

Format: `:4!c//8!n5!n1!a2!n`

Field purpose: This field contains the reference assigned by the sender to identify the message unambiguously.

Usage: The unique message identifier is made up of the following subfields:

Subfield 1	Common code of underlying security in eight positions
Subfield 2	Holder's Clearstream Banking account number
Subfield 3	Constant value of "S"
Subfield 4	2-alphanumeric sequential number

:23G:	Function of the Message	Mandatory Sequence A Non-repeatable General Information	Qualifiers -

Format: `4!c[/4!c]`

Usage: NEWM is used for posting confirmations.
REVR is used to reverse a posting of a previously sent confirmation.
The subfunctions are not used.

:22F:	Corporate Action Event Indicator	Mandatory Sequence Non-repeatable General Information	A	Qualifier CAEV

Format:	`:4!c/[8c]/4!c`	
Indicators:	Refer to the table "Corporate action event indicators" on page 7–2.	
Example:	`:22F::CAEV//RHDI`	

:98a:	Message Preparation Date/Time	Mandatory Sequence Non-repeatable General Information	A	Qualifier PREP

Format:	`:98C::4!c//8!n6!n`	
Usage:	Option C is used with the date and time.	

A1 - Linkages - optional, repeatable - LINK

The linkage subsequence is used for different purposes and can be present more than once in the same message. The fields and qualifiers will vary depending on the linkage type as described below.

The AI - Linkages subsequence has four possible repetitions, as follows:

1. To link the confirmation to the instruction (MT565) sent by the client. (:13A:, :20C:)

2. To link the confirmation to the previous message sent for the same corporate action event. (:13A:, :20C:)

3. To link the rights distribution event notification to the exercise event. (:20C:)

4. To link other active events for the same security that may or may not be directly related. One repetition of the link subsequence is present for each active event. (:22F:, :20C:)

:13A:	Message Type Number of Linked Message	Optional Subsequence Repeatable Linkages	A1 (1)	Qualifier LINK

Format:	`:4!c//3!c`	
Field purpose:	This field contains the 3-digit Swift message type of the message previously sent for the same corporate action event.	

:20C:	Related Reference	Optional Subsequence Repeatable Linkages	A1 (1)	Qualifier RELA

Format:	`:4!c//16x`	
Field purpose:	This field contains the reference in field :20C::SEME of the instruction sent by the client.	

:13A:	Message Type Number of Linked Message	Optional Subsequence Repeatable Linkages	A1 (2)	Qualifier LINK

Format:	`:4!c//3!c`	
Field purpose:	This field contains the 3-digit Swift message type of the message previously sent for the same corporate action event.	

Custody instructions and reports

:20C:	Previous Reference	Optional Subsequence	A1	Qualifier
		Repeatable		PREV
		Linkages	(2)	

Format: `:4!c//16x`

Field purpose: This field contains the reference in field :20C::SEME of the message previously sent for the same corporate action event.

:20C:	Corporate Action Reference	Optional Subsequence	A1	Qualifier
		Repeatable		CORP
		Linkages	(3)	

Format: `:4!c//16x`

Field purpose: This field contains the corporate action reference of the linked event.

:22F:	Linkage Type Indicator	Optional Subsequence	A1	Qualifier
		Repeatable		LINK
		Linkages	(4)	

Format: `:4!c//4!c`

Indicator: INFO

:20C:	Corporate Action Reference	Optional Subsequence	A1	Qualifier
		Repeatable		CORP
		Linkages	(4)	

Format: `:4!c//16x`

Field purpose: This field contains the corporate action reference of the linked event.

:20C:	Market Infrastructure Transaction Identification	Optional Subsequence	A1	Qualifier
		Repeatable		MITI
		Linkages	(4)	

Format: `:4!c//16x`

Field purpose: This field contains the identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, TARGET2-Securities.

CBF/LuxCSD usage: This field contains the T2S instruction reference

A2 - Reversal Reason - optional, repeatable - REVR

:24B:	Reversal Reason	Optional Subsequence A2 Repeatable Reversal Reason	Qualifier REVR

Format: `:4!c/[8c]/4!c`

Field purpose: Specifies the reason for the payment reversal

DCBD	Day Count Basis Difference: Difference in day count basis
FNRC	Funds Not Received: Funds have not been received
IETR	Incorrect Event Level Tax Rate: Event level tax rate is incorrect
IPCU	Incorrect Payment Currency: Payment currency is incorrect
IPRI	Incorrect Price: Price is incorrect
IRED	Incorrect Entitlement Date: Entitlement date is incorrect
IVAD	Incorrect Value Date: Value date is incorrect
NARR	Narrative Reason: See narrative field for reason
UPAY	Undue Payment: Payment is not due

:70D:	Reversal Reason	Optional Subsequence A2 Repeatable Reversal Reason	Qualifier REVR

Format: `:4!c//10*35x`

Field purpose: This field provides additional reason information.

B - Underlying Securities - mandatory, non-repeatable - USECU

:97a:	Safekeeping Account	Mandatory Sequence B Non-repeatable Underlying Securities	Qualifier SAFE

Format: `:97A::4!c//35x`

Field purpose: This field contains the safekeeping account that holds the underlying securities.

:94a:	Place of Safekeeping	Mandatory Sequence B Non-repeatable Underlying Securities	Qualifier SAFE

Format: `:94F::4!c//4!c/4!a2!a2!c[3!c]`

Usage: This field contains one of the following code words followed by a BIC as indicated:

CUST followed by the BIC of CBL's common or specialised depository for securities deposited with other than CBL's domestic depository;

NCSD followed by the BIC of the local CSD for securities deposited with Clearstream's domestic depository.

Custody instructions and reports

:35B:	Identification of the Underlying Security	Mandatory Sequence B Non-repeatable Underlying Securities	Qualifier -

> **Format:** [ISIN1!e12!c]
> [4*35x]

> **Field purpose:** This field contains the ISIN or Common Code, according to client choice, and the description of the security that is the subject of the confirmation.

B1 - Financial Instrument Attributes - optional, non-repeatable - FIA

:11A:	Currency of Denomination	Optional Subsequence B1 Non-repeatable Financial Instrument Attributes	Qualifier DENO

> **Format:** :4!c//3!a

> **Field purpose:** This field contains the currency in which the financial instrument is currently denominated.

:36B:	Minimum Nominal Quantity	Optional Subsequence B1 Non-repeatable Financial Instrument Attributes	Qualifier MINO

> **Format:** :4!c//4!c/15d

> **Field purpose:** This field contains the minimum nominal quantity or lot of securities to be purchased.

> **Usage:** This is the nominal amount of securities in field :35B:.

:92a:	Previous Factor	Optional Subsequence B1 Non-repeatable Financial Instrument Attributes	Qualifier PRFC

> **Format:** :92A::4!c//[N]15d

> **Field purpose:** This field contains the previous factor expressed as a decimal between 0 and 1 defining the outstanding principal of the bond.

> **Usage:** When applicable, this field will also contain the factor for the calculation of a Coupon Straight or Floating Rate Income event.

:93a:	Balances	Mandatory Sequence B Non-repeatable Underlying Securities (resumed after B1)	Qualifiers See description

Format: `:93B::4!c/[8c]/4!c/[N]15d`

Qualifiers:	AFFB	Quantity of securities that have been affected by the process run through the event.
	BLOK	Quantity of pledged securities. Pledged securities usually are frozen for collateral purposes, are on the account but are not available.
		Quantity of drawn securities. Drawn securities are on the account but are not available as they are not of good delivery being drawn for redemption.
		Quantity of blocked securities. Securities are blocked in relation to various security events, subscriptions, etc. Blocked securities are not on account, are not available, but belong to the account.
	BORR	Quantity of borrowed securities held on account.
	CONB	Quantity of securities to which the payment applies.
	LOAN	Quantity of lent securities. Lent securities belong to the account but are not on the account.
	PEND	Quantity of securities to be delivered pending settlement.
	PENR	Quantity of securities to be received pending settlement.
	SETT	Quantity of securities to be considered as a settled entitled position held on account. This quantity is derived from the booked position plus securities on loan, minus borrowed securities, plus pledged, drawn and blocked positions.
	UNAF	Quantity of securities that have not been affected by the process run through the event.

C - Corporate Action Details - optional, non-repeatable - CADETL

:98a:	Fixing Date	Optional Sequence C Non-repeatable Corporate Action Details	Qualifier IFIX

Format: `:98A::4!c//8!n`

Usage: This field contains the date on which the index/rate/price value will be determined.

:98a:	Lottery Date	Optional Sequence C Non-repeatable Corporate Action Details	Qualifier LOTO

Format: `:98A::4!c//8!n`

Usage: This field contains the date on which the lottery is run and applied to holders' positions (also for partial calls).

:98a:	Record Date	Optional Sequence C Non-repeatable Corporate Action Details	Qualifier RDTE

Format: `:98A::4!c//8!n`

Usage: This field contains the date at which, after the daytime processing, Clearstream Banking records holdings in the security as being an entitled position.

Custody instructions and reports

:98a:	Ex Date	Optional Sequence Non-repeatable Corporate Action Details	C	Qualifier XDTE

Format: :98A::4!c//8!n

Field purpose: This field contains the date on or after which securities traded are not eligible for the corporate action event.

:99A:	Number of Days Accrued	Optional Sequence Non-repeatable Corporate Action Details	C	Qualifier DAAC

Format: 4!c//[N]3!n

Field purpose: This field contains the number of days used for calculating the accrued interest amount.

:69a:	Interest Period	Optional Sequence Non-repeatable Corporate Action Details	C	Qualifier INPE

Format: :69A::4!c//8!n/8!n

Field purpose: This field contains dates that define the period for which the interest rate has been applied.

:92a:	Interest Rate	Optional Sequence Non-repeatable Corporate Action Details	C	Qualifier INTR

Format: :92A::4!c//[N]15d

Field purpose: This field contains the annual interest rate.

Examples: :92A::INTR//5,5

:92a:	Next Factor	Optional Sequence Non-repeatable Corporate Action Details	C	Qualifier NWFC

Format: :92A::4!c//[N]15d

Field purpose: This field contains the new factor expressed as a decimal between 0 and 1 defining the outstanding principal of the bond.

:92a:	Previous Factor	Optional Sequence Non-repeatable Corporate Action Details	C	Qualifier PRFC

Format: :92A::4!c//[N]15d

Field purpose: This field contains the previous factor expressed as a decimal between 0 and 1 defining the outstanding principal of the bond.

:92a:	Percentage of Total Share Capital Sought	Optional Sequence Non-repeatable Corporate Action Details	C	Qualifier PTSC

Format: :92A::4!c//[N]15d

Field purpose: This field contains the percentage of outstanding shares sought in a voluntary action such as a tender offer.

:92a:	Reinvestment Discount Rate	Optional Sequence C Non-repeatable Corporate Action Details	Qualifier RDIS

Format: :92A::4!c//[N]15d

Field purpose: This field contains the rate of discount for securities purchased through a reinvestment scheme as compared to the current market price of the security..

Usage: This field will be reported for event type DRIP - Dividend Reinvestment Securities.

:92a:	Realised Loss	Optional Sequence C Non-repeatable Corporate Action Details	Qualifier RLOS

Format: :92A::4!c//[N]15d   :92F::4!c//3!a15d

Field purpose: This field must be used for event type PRED (Partial Redemption without reduction of nominal value) to indicate the realised loss. This represents the difference between the actual rate of the principal repayment and the scheduled capital payment.

This field is for information purposes only.

:92a:	Interest Shortfall	Optional Sequence C Non-repeatable Corporate Action Details	Qualifier SHRT

Format: :92A::4!c//[N]15d   :92F::4!c//3!a15d

Field purpose: This field must be used for event type PRED (Partial Redemption without reduction of nominal value) to indicate the interest shortfall. This represents the difference between the actual rate of the interest payment and the expected or scheduled rate of the interest payment.

This field is for information purposes only.

:90a:	Maximum Price	Optional Sequence C Non-repeatable Corporate Action Details	Qualifier MAXP

Format: :90A::4!c//4!c//[N]15d :90B::4!c//4!c/3!a15d   :90L::4!c//[N]15d

Field purpose: This field contains the maximum or cap price.

Usage: When option A is used, the negative sign can only be present with the following code word:

YIEL   Price expressed as a yield

:90a:	Minimum Price	Optional Sequence C Non-repeatable Corporate Action Details	Qualifier MINP

Format: :90A::4!c//4!c//[N]15d :90B::4!c//4!c/3!a15d   :90L::4!c//[N]15d

Field purpose: This field contains the minimum or floor price.

Usage: When option A is used, the negative sign can only be present with the following code word:

YIEL   Price expressed as a yield

Custody instructions and reports

:36B:	Fractional Quantity	Optional Sequence Non-repeatable Corporate Action Details	C	Qualifier FRAQ

Format: :4!c//4!c/15d

Field purpose: This field contains the fractional quantity resulting from an event that will be paid with cash in lieu.

:36B:	New Denomination Quantity	Optional Sequence Non-repeatable Corporate Action Details	C	Qualifier NEWD

Format: :4!c//4!c/15d

Field purpose: This field contains the new denomination of the instrument following a Partial Redemption with reduction of nominal value (PCAL event).

:36a:	Minimum Quantity Sought	Optional Sequence Non-repeatable Corporate Action Details	C	Qualifier QTSO

Format: :36B::4!c//4!c/15d   :36C::4!c//4!c

Field purpose: This field contains the minimum quantity of securities the issuer has purchased or redeemed under the terms of the event.

Usage: When option C is used, this field contains one of the following code words:

ANYA   Any and all
UKWN   Quantity unknown

:13A:	Coupon Number	Optional Sequence Non-repeatable Corporate Action Details	C	Qualifier COUP

Format: :4!c//3!c

Field purpose: This field contains the number of the coupon attached to a security.

:17B:	Charges Flag	Optional Sequence Non-repeatable Corporate Action Details	C	Qualifier RCHG

Format: :4!c//1!a

Field purpose: This field contains an indication that no charge is applied.

Indicators: N   No

:22F:	Additional Business Process Indicator	Optional Sequence C Non-repeatable Corporate Action Details	Qualifier ADDB

Format: :4!c/[8c]/4!c

Field purpose: This field contains the Additional Business process.

Indicators:

CLAI	Claim or Compensation
INCP	Incentive premium payment
TAXR	Tax Refund

Usage: The indicator CLAI confirms a successful compensation of a market claim or reverse market claim.

The Market Claim Confirmation is generated whenever the settlement of the market or reverse market claim is confirmed in T2S or internal systems for non-T2S settlement.

The indicator INCP confirms the payment of an incentive premium related to the voting conditions prescribed at a general meeting. If INCP is present, then field :22F::CAEV//CONS must be present in sequence A.

The indicator TAXR confirms the debit of the tax adjustment for a market claim or reverse market claim.

It also confirms a tax refund from the authorities on the associated corporate action event.

:22F:	Change Type Indicator	Optional Sequence C Non-repeatable Corporate Action Details	Qualifier CHAN

Format: :4!c/[8c]/4!c

Field Purpose: This field contains the type of change announced.

Usage: For a name change, the following information can be found in the message:

:22F::CAEV//CHAN in sequence A
:22F::CHAN//NAME in sequence D

Indicators:

NAME	The issuing company has changed its name
TERM	A change in the terms of the security

:22F:	Payment Occurrence Type Indicator	Optional Sequence C Non-repeatable Corporate Action Details	Qualifier DITY

Format: :4!c/[8c]/4!c

Field Purpose: This field specifies the conditions in which the payment of the proceeds occurs.

Indicators:

FINL	Final
INTE	Interim
ONGO	Ongoing rolling event
ROLL	Rolling event with final expiration date

Custody instructions and reports

:22F:	Dividend Type Indicator	Optional Sequence Non-repeatable Corporate Action Details	C	Qualifier DIVI

Format: `:4!c/[8c]/4!c`

Field Purpose: This field contains the dividend type.

Indicators:

FINL	Final payment of a dividend, less the amounts already paid through interim dividends.
INTE	Dividend paid before annual earnings have been determined.
REIN	Automatic Reinvestment of Cash distributed by accumulating funds.

:22F:	Offer Type Indicator	Optional Sequence Non-repeatable Corporate Action Details	C	Qualifier OFFE

Format: `:4!c/[8c]/4!c`

Field Purpose: This field contains the offer type announced.

Indicators:

MINI	Mini Odd Lot Offer
SQUE	Squeeze Out Bid

D - Corporate Action Confirmation – mandatory, repeatable - CACONF

| :13A: | Corporate Action Option Number | Mandatory Sequence **D** Repeatable Corporate Action Confirmation | Qualifier CAON |

Format: `:4!c//3!c`

Field purpose: This field contains the Corporate Action option number of the choice elected as specified on the MT564 event notification.

Format: `:92J::4!c//4!c/3!a15d`   Repeatable

| :22F: | Corporate Action Option Code | Mandatory Sequence **D** Repeatable Corporate Action Confirmation | Qualifier CAOP |

Format: `:4!c/[8c]/4!c`

Field purpose: This field contains the Corporate Action option code of the choice elected as specified on the MT564 event notification.

| :22F: | Disposition of Fractions | Mandatory Sequence **D** Repeatable Corporate Action Confirmation | Qualifier DISF |

Format: `:4!c/[8c]/4!c`

Field purpose: This field contains one of the following code words to indicate how fractions resulting fromderived securities will be processed:

BUYU	Buy up to next whole number
CINL	Take cash in lieu of fractions
DIST	Take distribution of fractions
RDDN	Round the entitlement down to the last full unit, discarding fractions
RDUP	Round the entitlement up to next full unit
SMPG/UKWN	Disposition of fractions still unknown

| :22F: | Option Features | Mandatory Sequence **D** Repeatable Corporate Action Confirmation | Qualifier OPTF |

Format: `:4!c/[8c]/4!c`

Usage: This field gives information on specific option features.

RGRS	Gross Dividend Reinvestment. The gross dividend is reinvested.
RNET	Net Dividend Reinvestment The dividend reinvestment is processed net of withholding tax. Applicable for DVOP

| :11A: | Currency Option | Mandatory Sequence **D** Repeatable Corporate Action Confirmation | Qualifier OPTN |

Format: `:4!c//3!a`

Field purpose: This field contains the currency in which the proceeds were elected to be paid.

Custody instructions and reports

:92a:	Gross Distribution Rate	Mandatory Sequence Repeatable Corporate Action Confirmation	D	Qualifier GRSS

Format: `:90B::4!c//4!c/3!a15d`

Usage: `:90B::CINL//ACTU`
The price is expressed as an amount of currency per unit or per share.

:90a:	Cash in Lieu of Shares Price	Mandatory Sequence Repeatable Corporate Action Confirmation	D	Qualifier CINL

Format: `:92H::4!c//3!a15d/4!c    :92J::4!c/[8c]/4!c/3!a15d[/4!c]`

Field purpose: This field contains the distribution rate before tax has been deducted.

Usage: If option H is used, this field contains one of the following rate status:

ACTU	Actual Rate
INDI	Indicative Rate

If option J is used, this field contains one of the following rate type codes:

TXBL	the dividend is subject to tax
TXFR	the dividend is not subject to tax
LTCG	Long Term Capital Gain
STCG	Short Term Capital Gain

and can contain one of the following rate status:

ACTU	Actual Rate
INDI	Indicative Rate

:92a:	Gross Interest Rate Used for Payment	Mandatory Sequence Non-repeatable Corporate Action Confirmation	D	Qualifier INTP

Format: `:92A::4!c//[N]15d    :92F::4!c//3!a15d`
`:92J::4!c//4!c/3!a15d[/4!c]    :92K::4!c//4!c`

Field purpose: This field contains the actual interest rate before tax used for the payment of the interest for the specified interest period.

:92a:	Net Distribution Rate	Mandatory Sequence Non-repeatable Corporate Action Confirmation	D	Qualifier NETT

Format: `:92F::4!c//3!a15d    :92H::4!c//3!a15d/4!c`
`:92J::4!c/[8c]/4!c/3!a15d[/4!c]`

Field purpose: This field contains the distribution rate after tax has been deducted

Usage: If option H is used, this field contains one of the following rate status:

ACTU	Actual Rate
INDI	Indicative Rate

If option J is used, this field will contain the code word:

REES	Real Estate Income Portion

and can contain one of the following rate status:

ACTU	Actual Rate
INDI	Indicative Rate

:92a:	Pro-Ration Rate	Mandatory Sequence	D	Qualifier
		Non-repeatable		PROR
		Corporate Action Confirmation		

Format: `:92A::4!c//[N]15d`

Field purpose: This field contains the proportionate allocation used for the offer.

:92a:	Withholding Tax Rate	Mandatory Sequence	D	Qualifier
		Non-repeatable		TAXR
		Corporate Action Confirmation		

Format: `:92A::4!c//[N]15d`

Field purpose: This field contains the percentage of a cash distribution that will be withheld by a tax authority.

Example: `:92A::TAXR///30,`

D1 - Securities Movements - optional, repeatable - SECMOVE

:22H:	Credit/Debit Indicator	Optional Subsequence	D1	Qualifier
		Repeatable		CRDB
		Securities Movements		

Format: `:4!c//4!c`

Indicators:
CRED   Credit
DEBT   Debit

Field purpose: This field indicates whether the securities are credited or debited.

:22F:	Type of Income	Optional Subsequence	D1	Qualifier
		Repeatable		ITYP
		Securities Movements		

Format: `4!c/[8c]/4!c`

Field purpose: This field contains the specification of income types for securities proceeds.

If a Data Source Scheme is to be used, please refer to www.smpg.info for the relevant DSS and codes.

:22F:	Other Type of Income	Optional Subsequence	D1	Qualifier
		Repeatable		OTYP
		Securities Movements		

Format: `4!c/[8c]/4!c`

Field purpose: This field contains the type of tax income under another tax regime.

Custody instructions and reports

:22F:	Issuer/Offeror Taxability Indicator	Optional Subsequence Repeatable Securities Movements	D1	Qualifier TXAP

Format:	`4!c/[8c]/4!c`
Indicator:	TXBL Taxable
CBL/LuxCSD usage:	This field indicates that the relevant proceeds of the event are taxable according to the information provided by the issuer/offeror.
	If a Data Source Scheme is to be used, please refer to www.smpg.info for the relevant DSS and codes.

:35B:	Identification of the Financial Instrument	Optional Subsequence Repeatable Securities Movements	D1	Qualifier -

Format:	`[ISIN1!e12!c]` `[4*35x]`
Field purpose:	This field contains the ISIN or Common Code and description of the security proceeds.

D1a - Financial Instrument Attributes - optional, non-repeatable - FIA

:22F:	Method of Interest Computation	Optional Subsequence D1a Non-repeatable Financial Instrument Attributes	Qualifier MICO

Format: `:4!c/[8c]/4!c`

Field purpose: This field contains the computation method to calculate the interest of the related financial instrument, as follows:

Field purpose: This field contains a code for the computation method to calculate the interest of the related financial instrument, as follows:

A001	30/360 (ISDA)	All months have 30 days and all years have 360 days.
A002	30/365	All months have 30 days and all years have 365 days.
A003	30/Actual	Not applicable.
A004	Actual/360	Actual number of days in the period always divided by 360.
A005	Actual/365	Actual number of days in the period always divided by 365.
A006	Actual/Actual (ISMA)	Actual number of days divided by actual number of days multiplied by the frequency.
A007	30E/360 or Eurobond basis	February is considered always to contain 30 days.
A008	Actual/Actual (ISDA)	Portion of the accrual days falling in a non–leap year divided by 365 plus portion of the accrual days falling in a leap year divided by 366.
A009	Actual/Actual (basic rule)	Actual number of days divided by 366 (if payment date is in a leap year) or by 365 (otherwise).
A010	Actual/Actual (AFB)	Actual number of days divided by 366 (if 29 February falls in the period) or by 365 (otherwise).
A011	30/360 (ICMA) or 30/360 (basic rule)	All months have 30 days (except February which has 28 days) and all years have 360 days.
A012	30E2/360 or Eurobond basis model 2	All months have 30 days (except February whose day of month value is adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular month) and every year has 360 days.
A013	30E3/360 or Eurobond basis model 3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 February (or 29 February in a leap year) is assumed to be equivalent to a 30 February.
A014	Actual/365NL or Actual/365 No leap	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365 day year.
OTHR	Method other than A001 - A014	See narrative for detail. To include calculation method not covered by A001 - A014.

:98a:	Maturity Date	Optional Subsequence D1a Non-repeatable Financial Instrument Attributes	Qualifier MATU

Format: `:98A::4!c//8!n`

Usage: This field contains the maturity date of the security proceeds.

Custody instructions and reports

| :36B: | Minimum Nominal Quantity/Value | Optional Subsequence D1a
Non-repeatable
Financial Instrument Attributes | Qualifier
MINO |

Format: `:4!c//4!c/15d`

Usage: This field contains the minimum nominal quantity/value associated with the security proceeds.

| :36B: | Posting Quantity | Optional Subsequence D1
Repeatable
Securities Movements
(resumed afterD1a) | Qualifier
PSTA |

Format: `:4!c//4!c/15d`

Field purpose: This field contains the quantity of securities that are credited or debited.

| :94a: | Place of Safekeeping | Optional Subsequence D1
Repeatable
Securities Movements
(resumed afterD1a) | Qualifier
SAFE |

Format: `:94F::4!c//4!c/4!a2!c[3!c]`

Usage: This field contains one of the following code words followed by a BIC as indicated:

CUST   followed by the BIC of CBL's common or specialised depository for securities deposited with other than CBL's domestic depository;

NCSD   followed by the BIC of the local CSD for securities deposited with Clearstream's domestic depository.

| :22F: | Disposition of Fractions | Optional Subsequence D1
Repeatable
Securities Movements
(resumed afterD1a) | Qualifier
DISF |

Format: `:4!c/[8c]/4!c`

Field purpose: This field contains the disposition of fractions indicator.

| :90a: | Cash in lieu of shares price | Optional Subsequence D1
Repeatable
Securities Movements
(resumed afterD1a) | Qualifier
CINL |

Format: `:90A::4!c//4!c/[N]15d`   `:90B:: 4!c//4!c/3!a15d`

Field purpose: This field contains the cash disbursement in lieu of equities; usually in lieu of fractional quantity.

:90a:	Cash Price Paid per Product	Optional Subsequence D1 Repeatable Securities Movements (resumed afterD1a)	Qualifier PRPP

Format: :90A::4!c//4!c/15d   :90B::4!c//4!c/3!a15d
              :90E::4!c//4!c   :90K::4!c//15d

Field purpose: This field contains the generic cash price paid per product by the underlying security holder, as a percentage, an amount or a number of points above an index; for example, reinvestment price, strike price, exercise price.

:92a:	Rate	Optional Subsequence D1 Repeatable Securities Movements (resumed afterD1a)	Qualifier -

Format: :92D::4!c//15d/15d   :92L::4!c//3!a15d/3!a15d
              :92M::4!c//3!a15d/15d   :92N::4!c//15d/3!a15d

Indicators: ADEX   Additional for Existing Securities ratio (Option D or L)
                  NEWO   New to old ratio (Option D, L, M or N)

Usage: This field contains the ratio applied for the calculation of the security proceeds. This field will only be used if there is a credit of securities and only if the basis instrument is delivered.

:92a:	Financial Transaction Tax Rate	Optional Subsequence D1 Repeatable Securities Movements (resumed afterD1a)	Qualifier TRAX

Format: :90A::4!c//4!c/15d   :92K::4!c//4!c

Field purpose: This field contains the rate of financial transaction tax.

:98a:	Payment Date	Optional Subsequence D1 Repeatable Securities Movements (resumed afterD1a)	Qualifier PAYD

Format: :98A::4!c//8!n

Field purpose: This field contains the date on which the payment is expected to take place, which may be a non-business day. This date is the one to be considered in interest calculations.

:98a:	Posting Date	Optional Subsequence D1 Repeatable Securities Movements (resumed afterD1a)	Qualifier POST

Format: :98A::4!c//8!n

Field purpose: This field contains the date on which the securities are posted to the safekeeping account.

Custody instructions and reports

- Cash Movements - optional, repeatable - CASHMOVE

:22H: Credit/Debit Indicator

Optional Subsequence	D2
Repeatable	
Securities Movements	

Qualifier
CRDB

        Format: :4!c//4!c

      Indicators: CRED   Credit
                          DEBT   Debit

Field purpose: This field indicates whether the cash is credited or debited.

:22F: Type of Income

Optional Subsequence	D2
Repeatable	
Securities Movements	

Qualifier
ITYP

        Format: :4!c/[8c]/4!c

Field purpose: This field contains the specification of income types for cash proceeds.

                   If Data Source Scheme is to be used, please refer to www.smpg.info for relevant DSS and codes.

:22F: Other Type of Income

Optional Subsequence	D2
Repeatable	
Cash Movements	

Qualifier
OTYP

        Format: 4!c/[8c]/4!c

Field purpose: This field contains the type of tax income under another tax regime.

:22F: Issuer/Offeror Taxability Indicator

Optional Subsequence	D2
Repeatable	
Cash Movements	

Qualifier
TXAP

        Format: 4!c/[8c]/4!c

      Indicator: TXBL   Taxable

Field purpose: This field indicates that the security proceeds of the event are taxable according to the information provided by the issuer/offeror (FTT).

                   If a Data Source Scheme is to be used, please refer to www.smpg.info for the relevant DSS and codes.

:94C: Country of Income Source

Optional Subsequence	D2
Repeatable	
Cash Movements	

Qualifier
COIN

        Format: 4!c//2!a

Field purpose: This field contains the country from where the income originates.

:97A: Cash Account

Optional Subsequence	D2
Repeatable	
Cash Movements	

Qualifier
CASH

        Format: :4!c//35x

Field purpose: This field contains the client cash account to which cash will be debited/credited.

        Usage: Cash account and safekeeping account (in sequence B, field :97a:) will be different in the case of transfer accounts.

D2a - Cash Movements - optional, repeatable - CSHPRTY

:95R:	Beneficiary of Money	Optional Subsequence D2a Repeatable Cash Parties	Qualifier BENM

Format: `:4!c/8c/34x`

Field purpose: This field specifies the ultimate party to be credited with the money.

Usage: Only used for Market Claims when the underlying instruction has the instructing party BIC "DAKVDEFFLIO" for CBL (ICSD) internal instructions with matching (Instruction types (RECE, DELI, APMT and FREE).

:19B:	Amounts	Optional Subsequence D2 Repeatable Cash Movements	Qualifiers See description

Format: `:4!c//3!a15d`

Qualifiers:

ACRU	Accrued Interest Amount
ARRE	Tax Arrears Amount
BUYU	Buy Up Amount
CHAR	Charges/Fees
CINL	Cash in lieu of Shares
FTCA	FATCA Tax Amount
GRSS	Gross Amount
INTR	Interest Amount
MKTC	Market Claim Amount
NETT	Net Cash Amount
NRAT	Non-Resident Alien Tax Amount
PRIN	Principal or Corpus
PSTA	Posting Amount
RESU	FX Conversion Resulting Amount
SOFE	Solicitation Fee
TAXC	Amount of Tax Credit
TAXR	Reclaim of Taxes
TXFR	Tax Free Amount
TXRC	Reclaim of Taxes Amount
VATA	Value Added Tax Amount
WITL	Withholding of Local Tax

:98a:	Payment Date	Optional Subsequence D2 Repeatable Cash Movements	Qualifier PAYD

Format: `:98A::4!c//8!n`

Field purpose: This field contains the date on which the payment is expected to take place, which may be a non-business day. This date is the one to be considered in interest calculations.

:98a:	Posting Date	Optional Subsequence D2 Repeatable Cash Movements	Qualifier POST

Format: `:98A::4!c//8!n`

Field purpose: This field contains the date on which the cash is paid to the cash account.

Custody instructions and reports

:98a: **Value Date**	**Optional Subsequence** **Repeatable** **Cash Movements**	**D2**	**Qualifier** VALU

Format: :98A::4!c//8!n

Field purpose: This field contains the value date of the payment.

:92a: **Charges/Fees**	**Optional Subsequence** **Repeatable** **Cash Movements**	**D2**	**Qualifier** CHAR

Format: :92F::4!c//3!a15d

Field purpose: This field contains the charges or exercise fees applied to the transaction.

:92a: **Early Solicitation Fee Rate**	**Optional Subsequence** **Repeatable** **Cash Movements**	**D2**	**Qualifier** ESOF

Format: :92A::4!c//[N]15d   :92F::4!c//3!a15d   :92M::4!c//3!a15d/15d

Field purpose: This field contains the cash rate, made available as an incentive in addition to the solicitation fee, in order to encourage early participation in an offer.

:92a: **Exchange Rate**	**Optional Subsequence** **Repeatable** **Cash Movements**	**D2**	**Qualifier** EXCH

Format: :92B::4!c//3!a/3!a/15d

Field purpose: This field contains the exchange rate at which the income proceeds are converted (when available).

Note: The Automatic Foreign Exchange Service is handled separately and does not affect the values included in this message.

This field is present when there is a currency option on the issue, when it contains the rate applied to the net amount in :19B::NETT to obtain the FX conversion resulting amount in :19B::RESU (and the posting amount in :19B::PSTA).

:92a:	Gross Distribution Rate	Optional Subsequence Repeatable Cash Movements	D2	Qualifier GRSS

Format: :92H::4!c//3!a15d/4!c   :92J::4!c/[8c]/4!c/3!a15d[/4!c]

Field purpose: This field contains the amount of money before any tax deductions have been made.

Usage: If option H is used, this field contains one of the following rate status:

ACTU	Actual Rate
INDI	Indicative Rate

If option J is used, this field contains one of the following rate type codes:

INCO	Income Portion
INTR	Interest
LTCG	Long Term Capital Gain
REES	Real Estate Income Portion
SOIC	Sundry/Other Income
STCG	Short Term Capital Gain
TXBL	the dividend is subject to tax
TXFR	the dividend is not subject to tax

and can contain one of the following rate status:

ACTU	Actual Rate
INDI	Indicative Rate

:92a:	Gross Interest Rate Used for Payment	Optional Subsequence Repeatable Cash Movements	D2	Qualifier INTP

Format: :92A::4!c//[N]15d   :92F::4!c//3!a15d   :92K::4!c//4!c

Field purpose: This field contains the actual interest rate before tax used for the payment of the interest for the specified interest period. The interest rate will be preceded by an "N" if negative.

Usage: The accrued interest rate will be shown for all straight, floating rate note or partial drawing events. The display of the accrued interest rate and the accrued interest amount will depend on the event type concerned.

Custody instructions and reports

:92a:	**Net Distribution Rate**	**Optional Subsequence** **Repeatable** **Cash Movements**	D2	**Qualifier** NETT

Format: `:92F::4!c//3!a15d`   `:92H::4!c//3!a15d/4!c`
`:92J::4!c//4!c/3!a15d`

Field purpose: This field contains the distribution rate before tax has been deducted.

Usage: If option H is used, this field contains one of the following rate status:

ACTU   Actual Rate
INDI   Indicative Rate

If option J is used, this field will contain the code word:

REES   Real Estate Income Portion.

and can contain one of the following rate status:

ACTU   Actual Rate
INDI   Indicative Rate

:92a:	**Applicable Rate**	**Optional Sequence** **Repeatable** **Cash Movements**	D2	**Qualifier** RATE

Format: `:92A::4!c//[N]15d`

Field purpose: This field contains the rate that is applicable to the event announced, e.g. redemption rate for a redemption event.

Usage: In the case of redemption rate, the rate is given per 100, in keeping with Swift recommendations.

:92a:	**Solicitation Fee Rate**	**Optional Subsequence** **Repeatable** **Cash Movements**	D2	**Qualifier** SOFE

Format: `:92A::4!c//[N]15d`   `:92F::4!c//3!a15d`   `:92M::4!c//3!a15d/15d`

Field purpose: Cash rate made available in an offer in order to encourage participation in the offer.

:92a:	**Withholding Tax Rate**	**Optional Subsequence** **Repeatable** **Cash Movements**	D2	**Qualifier** TAXR

Format: `:92A::4!c//[N]15d`   `:92R::4!c/[8c]/4!c/15d`

Field purpose: This field contains the percentage of a cash distribution that will be withheld by a tax authority.

Indicator: FTCA   FATCA Tax
NRAT   Non-Resident Alien Tax

Can only be present with option R.

Usage: The withholding tax rate, even when zero, will be displayed in this field/qualifier.

:92a:	Reclaim of Taxes Rate	Optional Subsequence Repeatable Cash Movements	D2	Qualifier TXRC

Format: `:92A::4!c//[N]15d`

Field purpose: This field contains the Reclaim of Taxes Rate in case of a Tax refund payment

:90a:	Cash Price Received per Product	Optional Subsequence Repeatable Cash Movements	D2	Qualifier OFFR

Format: `:90B::4!c//4!c/3!a15d`   `:90L::4!c//[N]15d`   **Repeatable**

Field purpose: This field contains the cash price paid per underlying product as an amount.

:90a:	Cash Price Paid per Product	Optional Subsequence Repeatable Cash Movements	D2	Qualifier PRPP

Format: `:90A::4!c//4!c/15d`   `:90B::4!c//4!c/3!a15d`
                   `:90E::4!c//4!c`   `:90K::4!c//15d`

Field purpose: This field contains the generic cash price paid per product by the underlying security holder, as a percentage, an amount or a number of points above an index; for example, reinvestment price, strike price, exercise price.

Custody instructions and reports

E - Additional Information - optional, non-repeatable - ADDINFO

:70E:	**Additional Text**	Optional Sequence E Non-repeatable Additional Information	Qualifier ADTX

Format: `:4!c//10*35x`

Field purpose: This field contains details of the corporate action event that are not included within the structured fields of this message.

:70E:	**Party Contact Narrative**	Optional Sequence E Non-repeatable Additional Information	Qualifier PACO

Format: `:4!c//10*35x`   **Repeatable**

Usage: This field contains the client contact details.

++YOUR CONTACT DETAILS++

Client attention details as specified by the client. "Securities Adm / Corporate Actions / Reorg" is used in the absence of client specifications.

:70E:	**Party Contact Narrative**	Optional Sequence E Non-repeatable Additional Information	Qualifier PACO

Format: `:4!c//10*35x`   **Repeatable**

Usage: This field contains the Clearstream Banking contact information.

++OUR CONTACT DETAILS++

Responsible Name	Name of Clearstream Banking contact person in charge of the event.
Market Team	Market team of Clearstream Banking contact person.
Phone Number	Telephone number of Clearstream Banking contact person.
Fax Number	Fax number of Clearstream Banking contact person.

:70E:	**Taxation Conditions**	Optional Sequence E Non-repeatable Additional Information	Qualifier TAXE

Format: `:4!c//10*35x`   **Repeatable**

Usage: Details on taxation conditions that cannot be included within the structured fields of this message and has not been mentioned in the related MT564

For event type CEDE/ITAX, the issue price will be reported in this field.

:70E:	**Narrative Version**	Optional Sequence E Non-repeatable Additional Information	Qualifier TXNR

Format: `:4!c//10*35x`   **Repeatable**

Usage: Provides information that can be ignored for automated processing: reiteration of information that has been included within structured fields of this message; or narrative information not needed for automatic processing.

:95Q:	Paying Agent	Optional Sequence E Non-repeatable Additional Information	Qualifier PAYA

Format: :4!c//4*35x

Usage: This field contains the agent (principal or fiscal paying agent) appointed to execute the payment for the corporate action event on behalf of the issuer company/offeror.

Example of an MT566

```
:16R:GENL
:20C::CORP//0000000091188469
:20C::SEME//000000081578856Z
:23G:NEWM
:22F::CAEV//CONV
:98C::PREP//20111018100958
:16R:LINK
:13A::LINK//564
:20C::PREV//000000007583601S
:16S:LINK
:16S:GENL
:16R:USECU
:97A::SAFE//99999
:94F::SAFE//CUST/ABCDABABXXX
:35B:ISIN XS0547181361
USD 0,00 BNP PARI.ARB.ISS. 11-XXXX
:93B::CONB//FAMT/500000,
:93B::BLOK//FAMT/200000,
:16S:USECU
:16R:CADETL
:98A::ANOU//20110801
:70E::ADTX///TRAN/CA33098
:16S:CADETL
:16R:CACONF
:13A::CAON//002
:22F::CAOP//SECU
:16R:SECMOVE
:22H::CRDB//CRED
:35B:ISIN NO0004677006
SHS KVERNELAND A/S
:36B::PSTA//UNIT/8825,
:94F::SAFE//NCSD/VPSNNOKKXXX
:98A::POST//20110817
:16S:SECMOVE
:16R:SECMOVE
:22H::CRDB//DEBT
:35B:ISIN XS0547181361
USD 0,00 BNP PARI.ARB.ISS. 11-XXXX
:36B::PSTA//FAMT/500000,
:94F::SAFE//CUST/ABCDABABXXX
:98A::POST//20110817
:16S:SECMOVE
:16S:CACONF
:16R:ADDINFO
:70E::TXNR//CONVCRED XS0547181361 17AUG11 OCE
OPTEXCH SEC PROCEEDS
:16S:ADDINFO
```

Custody instructions and reports

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MT567 - Corporate Action Status and Processing Advice

Clearstream Banking provides an MT567 for every instruction option or cancellation of an instruction option. The message indicates whether the instruction or cancellation is accepted for processing, rejected or denied. The reason for rejection is indicated in subsequence A2a, Reason.

An MT567 is also sent to a client whose instruction is pending due to insufficient holding. A pending instruction is maintained for five business days after receipt, after which time, if the client's holding is still insufficient, the instruction is rejected by Clearstream Banking.

If the Clearstream Banking deadline falls within these five business days, the instruction is rejected at the deadline date and time and an MT567 rejection message is sent to the client.

Note: If settled holdings are not sufficient and a client instruction is received after the Clearstream Banking deadline date and time has passed, the instruction is rejected immediately.

If more than one instruction is pending for the same account and event, then, upon an appropriate increase of holdings, the first pending instruction transmitted is recorded.

Note: MT567 messages are not used to report the pending status of a corporate action event.

Custody instructions and reports

MT567 - Overview

Note: The following table lists the fields in a Corporate Action Status and Processing Advice via MT567:

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
A **Mandatory Sequence - General Information**					
	:16R:	Start of Block	GENL		
	:20C:	Official Corporate Action Event Reference	:4!c//16x	COAF	567–RF/c–3
	:20C:	Corporate Action Reference	:4!c//16x	CORP	7–567–3
	:20C:	Sender's Reference	:4!c//16x	SEME	7–567–3
	:23G:	Function of the Message	4!c[/4!c]	-	7–567–3
	:22F:	Corporate Action Event Indicator	:4!c/[8c]/4!c	CAEV	7–567–4
	:98a:	Message Preparation Date	Option A or C	PREP	7–567–4
A1 **Mandatory Repeatable Subsequence - Linkages**					
	:16R:	Start of Block	LINK		
	:13A:	MT Number of Linked Transaction	:4!c//3!c	LINK	7–567–4
	:20C:	Related Reference	:4!c//16x	RELA	7–567–4
	:16S:	End of Block	LINK		
End of Subsequence A1 - Linkages					
A2 **Mandatory Repeatable Subsequence - Status**					
	:16R:	Start of Block	STAT		
	:25D:	Status Code	:4!c/[8c]/4!c		7–567–4
A2a **Optional Repeatable Subsequence - Reason**					
	:16R:	Start of Block	REAS		
	:24B:	Reason Code	:4!c/[8c]/4!c		7–567–5
	:70D:	Reason Narrative	:4!c//6*35x	REAS	7–567–5
	:16S:	End of Block	REAS		
End of Subsequence A2a - Reason					
	:16S:	End of Block	STAT		
End of Subsequence A2 - Status					
	:16S:	End of Block	GENL		
End of Sequence A - General Information					
B **Optional Sequence - Corporate Action Details**					
	:16R:	Start of Block	CADETL		
	:13A:	Corporate Action Option Number	:4!c//3!c	CAON	7–567–6
	:22a:	Corporate Action Option Code	Option F or H	CAOP	7–567–6
	:97A:	Account	:4!c//35x	SAFE	7–567–6
	:35B:	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	-	7–567–7
	:36B:	Quantity of the Financial Instrument	:4!c//4!c/15d	STAQ	7–567–7
	:16S:	End of Block	CADETL		
End of Sequence B - Corporate Action Details					
C **Optional Sequence - Additional Information**					
	:16R:	Start of Block	ADDINFO		
	:70E:	Additional Text	:4!c//10*35x	ADTX	7–567–8
	:70E:	Party Contact Narrative	:4!c//10*35x	PACO	7–567–8
	:70E:	Narrative Version		TXNR	
	:16S:	End of Block	ADDINFO		
End of Sequence C - Additional Information					

MT567 - Corporate Action Status and Processing Advice

MT567 - Field specifications

MT567 contains data fields for a Corporate Action Status and Processing Advice as described below.

A - General Information - mandatory, non-repeatable - GENL

:20C:	**Official Corporate Action Event Reference**	**Mandatory Sequence** **Non-repeatable** **General Information**	A	**Qualifier** COAF

Format: `:4!c//16x`

Field purpose: Official and unique reference assigned by the official central body/entity within each market at the beginning of a corporate action event.

Usage: This field is reported if received by the market.

:20C:	**Corporate Action Reference**	**Mandatory Sequence** **Non-repeatable** **General Information**	A	**Qualifier** CORP

Format: `:4!c//2!a9!n4!a1!n`

Field purpose: This field contains the corporate action event reference as specified on the MT564 notification.

:20C:	**Sender's Reference**	**Mandatory Sequence** **Non-repeatable** **General Information**	A	**Qualifier** SEME

Format: `:4!c//8!n5!n1!a2!n`

Field purpose: This field contains the reference assigned by the sender to identify the message unambiguously.

Usage: The unique message identifier is made up of the following subfields:

Subfield 1	Common code of underlying security in eight positions
Subfield 2	Holder's Clearstream Banking account number
Subfield 3	Constant value of "S"'
Subfield 4	2-alphanumeric sequential number

:23G:	**Function of the Message**	**Mandatory Sequence** **Non-repeatable** **General Information**	A	**Qualifiers** -

Format: `4!c`

Usage: The following functions are accepted by CBL:

CAST	Used on a reply to a request to cancel a previously sent instruction
INST	Used on a reply to a previously sent instruction

The function "EVST" and the subfunction codes are not used by Clearstream Banking.

Custody instructions and reports

:22F:	Corporate Action Event Indicator	Mandatory Sequence Non-repeatable General Information	A	Qualifier CAEV

Format: :4!c/[8c]/4!c

Indicators: Refer to the table "Corporate action event indicators" on page 7–2.

Example: :22F::CAEV//RHDI

:98a:	Preparation Date/Time	Mandatory Sequence Non-repeatable General Information	A	Qualifier PREP

Format: :98C::4!c//8!n6!n

Usage: Option C is used with the date and time.

A1 - Linkages - mandatory, repeatable - LINK

:13A:	Linkage Transaction	Mandatory Subsequence Repeatable Linkages	A1	Qualifier LINK

Format: :4!c//3!c

Usage: This field contains the number "565" if the instruction is receive via MT565; otherwise, the field is not sent.

:20C:	Reference	Mandatory Subsequence Repeatable Linkages	A1	Qualifier RELA

Format: :4!c//16x

Field purpose: This field contains the reference as specified in field :20C::SEME (Reference) of sequence A, General Information, of the MT565. If the instruction was not received via an MT565, Clearstream Banking endeavours to report a reference that is meaningful to the client.

A2 - Status - mandatory, repeatable - STAT

:25D:	Status Code	Mandatory Subsequence Repeatable Status	A2	Qualifiers See description

Format: :4!c/[8c]/4!c

Qualifiers:
CPRC   Status of a cancellation request
IPRC   Instruction processing status

Usage: This field contains the status of the transaction. The reason for this status is provided in field :24B: (Reason).

For an explanation of the status codes and associated reason codes reported by CBL, see " MT567 Status and Reason Codes"

Note: With the exception of :IPRC//PACK, all statuses are reported only if the instruction was received via an MT565. The status :IPRC//PACK is reported irrespective of the medium used to instruct.

A2a - Reason - optional, repeatable - REAS

:24B:	Reason Code	Optional Subsequence Repeatable Reason	A2a	Qualifiers See description

Format: `:4!c/[8c]/4!c`

Qualifiers:

IPRC	Instruction Processing Status
PACK	Accepted
PEND	Pending
REJT	Rejected
REVR	Reversal

Usage: This field contains either the reason for the associated transaction status specified in field :25D: (Status) or "NARR" with the reason specified in field :70D: (Reason Narrative).

For an explanation of the status codes and associated reason codes see " MT567 Status and Reason Codes"

:70D:	Reason Narrative	Optional Subsequence Repeatable Reason	A2a	Qualifier REAS

Format: `:4!c//6*35x`

Field purpose: This field contains information about the reason in narrative form.

Examples: **Rejection reason narratives**

If the date of receipt of instruction in Clearstream is within a suspension period and the end of suspension period is more than five business days later than the date of receipt:

```
:16R: STAT
:16R: REAS
:24B::REJT//NARR
:70D::REAS//INSTRUCTION IS REJECTED
DUE TO A RUNNING SUSPENSION PERIOD
FROM DD/MM/YYYY[1] AND UNTIL
DD/MM/YYYY[1] INCLUDED
:16S: REAS
:16S: STAT
```

If an instruction is received and there is no exercise period within five business days of the date of receipt:

```
:16R: STAT
:16R: REAS
:24B::REJT//NARR
:70D::REAS//INSTRUCTION IS REJECTED
AS THERE IS NO UPCOMING EXERCISE PERIOD
PLEASE RESUBMIT YOUR INSTRUCTION
FROM DD/MM/YYYY[2] AND UNTIL
DD/MM/YYYY[2] INCLUDED
:16S: REAS
:16S: STAT
```

Pending reason narratives

If the date of receipt of the instruction in Clearstream is within a suspension period and the end of the suspension period is five business days or less later than the date of receipt:

```
:16R: STAT
:16R: REAS
```

---

1. Suspension start date ... end date
2. Exercise period start date ... end date

```
:24B::PEND//NARR
:70D::REAS//INSTRUCTION IS PENDING
DUE TO A RUNNING SUSPENSION PERIOD.
UNLESS YOU SEND A CANCELLATION OF
THIS INSTRUCTION, IT WILL BE
EXERCISED ON DD/MM/YYYY1. SUBJECT
TO HOLDING AT TIME OF EXECUTION
:16S: REAS
:16S: STAT
```

If an instruction is received and the exercise period starts in five business days or less:

```
:16R: STAT
:16R: REAS
:24B::PEND//NARR
:70D::REAS//INSTRUCTION IS PENDING
DUE TO AN UPCOMING EXERCISE PERIOD.
UNLESS YOU SEND A CANCELLATION OF
THIS INSTRUCTION, IT WILL BE
EXERCISED ON DD/MM/YYYY2. SUBJECT
TO HOLDING AT TIME OF EXECUTION
:16S: REAS
:16S: STAT
```

B - Corporate Action Details - optional, non-repeatable - CADETL

:13A:	Corporate Action Option Number	Optional Sequence **B** Non-repeatable Corporate Action Details	Qualifier CAON

Format: :4!c//3!c

Field purpose: This field contains the number assigned by the account servicer to identify the corporate action option.

Usage: This field contains the corporate action number as specified on the MT564.

When the instruction is unsolicited, this field must contain the code word "UNS".

:22a:	Corporate Action Option Code	Optional Sequence **B** Non-repeatable Corporate Action Details	Qualifier CAOP

Formats: :22F::4!c/[8c]/4!c   :22H::4!c//4!c

Field purpose: This field indicates the Corporate Action option selected by the account owner.

Usage: This field normally indicates the corporate action code as specified on the MT564. However, if the option was in the narrative field of the MT564, the client should send the code that best describes the directive. If the client sends a certification instruction, it will be reported as :22F::CAOP/SMPG/CERT.

:97A:	Account	Optional Sequence **B** Non-repeatable Corporate Action Details	Qualifier SAFE

Format: :4!c//35x

Field purpose: This field contains the account owner's Clearstream Banking account number.

---

1. Suspension end date +1 business day
2. Exercise period start date + 1 business day

:35B:	Identification of the Financial Instrument	Optional Sequence B Non-repeatable Corporate Action Details	Qualifier -

Format:

```
[ISIN1!e12!c]
[4*35x]
```

Usage: This field contains the ISIN or Common Code and the description of the security that is the subject of the notification.

:36B:	Quantity of the Financial Instrument	Optional Sequence B Non-repeatable Corporate Action Details	Qualifier STAQ

Format:

```
:4!c//4!c/15d
```

Field purpose: This field contains the quantity of securities to which the instruction or cancellation request applies.

Custody instructions and reports

C - Additional Information - optional, non-repeatable - ADDINFO

:70E:	Narrative

Mandatory Sequence	C
Non-repeatable	
Additional Information	

Qualifier
ADTX

Format: `4!c//10*35x` **Repeatable**

Usage: This field contains the contact details, the transaction number for the security blocking instructions and, in the case of insufficient holdings, a warning. Refer to the table in "Data elements that can be included in field :70E:" below.

Data elements that can be included in field :70E:

Data element	Meaning
++WARNING++	
"Your instruction is currently pending. If the account holdings do not increase within the next 5 business days, your instruction will be rejected. If the Clearstream Banking deadline date falls within this time frame, the instruction will be rejected at 10:00 CET on the deadline date."	
++ATTENTION++	
Client attention details as specified by the client. "Securities Adm/ Corporate Actions / Reorg" are used in the absence of client specifications.	

:70E:	Party Contact Narrative

Optional Sequence	C
Non-repeatable	
Additional Information	

Qualifier
PACO

Format: `:4!c//10*35x` **Repeatable**

Usage: This field contains contact information associated with a party, as follows:

Data element	Meaning
++CONTACT DETAILS++	
Responsible Name	Name of Clearstream Banking contact person in charge of the event.
Market Team	Market team of Clearstream Banking contact person.
Phone Number	Telephone number of Clearstream Banking contact person.
Fax Number	Fax number of Clearstream Banking contact person.

MT567 - Corporate Action Status and Processing Advice

MT567 Status and Reason Codes

:23G:		:25D: Status		:24B: Reason		
Code	Qualifier	Code(s)	Qualifier	Code(s)		Description
CAST	CPRC	CAND				Cancellation executed
CAST	CPRC	CANP				Cancellation requested has been suspended
CAST	CPRC	PACK				Cancellation request accepted for further processing
CAST	CPRC	REJT				Request for cancellation has been rejected
CAST	CPRC	REJT	REJT	DCAN		Rejected since already cancelled
CAST	CPRC	REJT	REJT	DPRG		Rejected since in progress
CAST	CPRC	REJT	REJT	DQBI		Rejected due to invalid bid increment
CAST	CPRC	REJT	REJT	DQBV		Rejected due to invalid bid value
CAST	CPRC	REJT	REJT	DQUA		Quantity mentioned in the cancellation message is incorrect
CAST	CPRC	REJT	REJT	INIR		Rejected since the instruction is irrevocable
CAST	CPRC	REJT	REJT	LATE		Rejected since the cancellation request has been received after the response deadline
CAST	CPRC	REJT	REJT	NARR		Invalid instruction, see narrative for reason
CAST	CPRC	REJT	REJT	SHAR		Shareholder Number Missing
CAST	CPRC	REJT	REJT	ULNK		Message reference of the message to be cancelled is incorrect
INST	IPRC	CAND				Instruction has been cancelled
INST	IPRC	DFLA				Processing of Default Action
INST	IPRC	FRWD				Instruction has been accepted and forwarded to the next intermediary in the chain
INST	IPRC	PACK				Instruction accepted for further processing
INST	IPRC	PEND	PEND	ADEA		Instruction received after the response deadline and will be processed on a "best efforts" basis
INST	IPRC	PEND	PEND	FULL		Pending beneficial owner details
INST	IPRC	PEND	PEND	IPAW		Required paperwork is invalid, incomplete, or missing.
INST	IPRC	PEND	PEND	LACK		Insufficient securities to execute instruction
INST	IPRC	PEND	PEND	MONY		Insufficient cash provisioning
INST	IPRC	RCIS				Instruction has been received and accepted by the issuer or offeror
INST	IPRC	REJT	REJT	ADEA		Instruction received after response deadline
INST	IPRC	REJT	REJT	CERT		Rejected due to incorrect certification
INST	IPRC	REJT	REJT	DCAN		Rejected since already cancelled
INST	IPRC	REJT	REJT	DPRG		Rejected since in progress
INST	IPRC	REJT	REJT	DQAM		Instruction type rejected
INST	IPRC	REJT	REJT	DQUA		Unrecognised or invalid settlement quantity
INST	IPRC	REJT	REJT	DSEC		Unrecognised or invalid financial instrument identification
INST	IPRC	REJT	REJT	EVNM		Unrecognised Corporate Action Event Number
INST	IPRC	REJT	REJT	FULL		Rejected due to missing beneficial owner details
INST	IPRC	REJT	REJT	IPAW		Required paperwork is invalid, incomplete, or missing.
INST	IPRC	REJT	REJT	IPED		Instruction received prior to entitlement date
INST	IPRC	REJT	REJT	LACK		Insufficient deliverable securities in your account.
INST	IPRC	REJT	REJT	LATE		Market deadline missed
INST	IPRC	REJT	REJT	OPNM		Unrecognised Option Number
INST	IPRC	REJT	REJT	OPTY		Invalid Option Type
INST	IPRC	REJT	REJT	NARR		Other (refer to narrative reason)
INST	IPRC	REJT	REJT	NMTY		Mismatch Option Number and Option Type
INST	IPRC	REJT	REJT	REJA		Instruction rejected by the issuer agent
INST	IPRC	REJT	REJT	SAFE		Account is not entitled to the event
INST	IPRC	REJT	REJT	ULNK		Rejected due to unrecognised linked reference
INST	IPRC	RETR	RETR	PROR		Instructed units are returned or partially returned to the instructing party. Shares returned due to prorated acceptance.

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MT568 - Corporate Action Narrative

MT568 messages are used by Clearstream Banking to provide additional free-format details relating to a corporate action event or withholding tax reclaim certification (WTRC).

The input length of an MT568 is limited to 10,000 characters. If the notification exceeds this limit, two or more MT568 messages will be sent. The message reference of the first message will be entered in the A1 linkage sequence of the second message and so on.

Custody instructions and reports

MT568 - Overview

The following table lists the fields in a Corporate Action Narrative via MT568:

	Sequence	Tag	Field Name	Content/Options	Qualifier	Page
A	**Mandatory Sequence - General Information**					
		:16R:	Start of Block	GENL		
		:28E:	Page Number/Continuation Indicator	:5n/4!c	-	7–568–3
		:20C:	Official Corporate Action Event Reference	:4!c//16x	COAF	7–568–3
		:20C:	Corporate Action Reference	:4!c//16x	CORP	7–568–3
		:20C:	Sender's Reference	:4!c//16x	SEME	7–568–3
		:23G:	Function of the Message	4!c[/4!c]	-	7–568–4
		:22F:	Corporate Action Event Indicator	:4!c//[8c]/4!c	CAEV	7–568–4
		:98a:	Message Preparation Date	Option A or C	PREP	7–568–4
	A1 Optional Repeatable Subsequence - Linkages					
		:16R:	Start of Block	LINK		
		:22F:	Linkage Type Indicator	:4!c/[8c]/4!c	LINK	7–568–4
		:13A:	MT Number of Linked Transaction	:4!c//3!c	LINK	7–568–4
		:20C:	Previous Reference	:4!c//16x	PREV	7–568–5
		:16S:	End of Block	LINK		
	End of Subsequence A1 - Linkages					
		:16S:	End of Block	GENL		
	End of Sequence A - General Information					
B	**Optional Sequence - Underlying Securities**					
		:16R:	Start of Block	USECU		
		:97A:	Account	:4!c//35x	SAFE	7–568–5
		:94a:	Place of Safekeeping	F::4!c//4!c/4!a2!a2!c[3!c]	SAFE	7–568–5
		:35B:	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	-	7–568–5
	B1 Optional Subsequence - Financial Instrument Attributes (NOT REPORTED)					
		:93a:	Blocked Balance	Option B or C	BLOK	7–568–6
		:93a:	Borrowed Balance	Option B or C	BORR	7–568–6
		:93a:	Collateral In Balance	Option B or C	COLI	7–568–6
		:93a:	Collateral Out Balance	Option B or C	COLO	7–568–6
		:93a:	Confirmed Balance	Option B or C	CONB	7–568–6
		:93a:	Eligible Balance	Option B or C	ELIG	7–568–6
		:93a:	On Loan Balance	Option B or C	LOAN	7–568–6
		:93a:	Pending Delivery	Option B or C	PEND	7–568–6
		:93a:	Pending Receipt	Option B or C	PENR	7–568–6
		:93a:	Settled Position	Option B or C	SETT	7–568–6
		:16S:	End of Block	USECU		
	End of Sequence B - Underlying Securities					
C	**Mandatory Sequence - Additional Information**					
		:16R:	Start of Block	ADDINFO		
		:70a:	Additional Text	Option E or F	ADTX	7–568–6
		:70a:	Certification/Breakdown Narrative	Option E or F	CETI	7–568–6
		:70a:	Information to be Complied With	Option E or F	COMP	7–568–6
		:70a:	Disclaimer	Option E or F	DISC	7–568–7
		:70E:	Party Contact Narrative	:4!c//10*35x	PACO	7–568–7
		:70a:	Registration Details	Option E or F	REGI	7–568–7
		:70a:	Taxation Condition	Option E or F	TAXE	7–568–7
		:70a:	Narrative Version	Option E or F	TXNR	7–568–8
		:16S:	End of Block	ADDINFO		
	End of Sequence C - Additional Information					

MT568 - Field specifications

MT568 contains data fields for Corporate Action Narrative as described below.

A - General Information - mandatory, non-repeatable - GENL

:28E:	Page Number/Continuation Indicator	Mandatory Sequence A Non-repeatable General Information	Qualifier -

Format: 5n/4!c

Field purpose: This field contains the page number up to five digits and indicates either that this is the only page or the last page or that there are additional pages.

Indicators: The unique event identifier is made up of the following subfields:

LAST	This is the last page of a statement with more than one page.
MORE	This is an intermediate page of a statement with additional pages.

:20C:	Official Corporate Action Event Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier COAF

Format: :4!c//16x

Field purpose: Official and unique reference assigned by the official central body/entity within each market at the beginning of a corporate action event.

Usage: This field is reported if received by the market.

:20C:	Corporate Action Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier CORP

Format: :4!c//2!a9!n4!a1!n

Field purpose: This field contains the reference assigned by the sender to identify unambiguously the corporate action event that is the subject of the notification.

:20C:	Sender's Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier SEME

Format: :4!c//8!n5!n1!a2!n

Field purpose: This field contains the reference assigned by the sender to identify the message unambiguously.

Custody instructions and reports

:23G:	Function of the Message	Mandatory Sequence Non-repeatable General Information	A	Qualifiers -

Format: `4!c`

Usage: The following functions are used by Clearstream Banking:

CANC	For a request to cancel a previously sent narrative message
NEWM	For a new narrative message
REPL	To replace a previously sent narrative message
RMDR	For a narrative message sent as a reminder

:22F:	Corporate Action Event Indicator	Mandatory Sequence Non-repeatable General Information	A	Qualifier CAEV

Format: `:4!c/[8c]/4!c`

Indicators: Refer to the table "Corporate action event indicators" on page 7–2.

Examples: `:22F::CAEV//RHDI`

:98a:	Preparation Date/Time	Mandatory Sequence Non-repeatable General Information	A	Qualifier PREP

Format: `:98C::4!c//8!n6!n`

Usage: Option C is used with the date and time.

A1 - Linkages - optional, repeatable - LINK

The link sequence is only used when more than one MT568 is required to convey the notification. The reference of the first message will be entered in the link sequence of the second message and so on.

:22F:	Linkage Type Indicator	Optional Subsequence Repeatable Linkages	A1	Qualifier LINK

Format: `:4!c//4!c`

Indicators: INFO   On non-Proxy Voting narrative messages only, to link to a previously sent message for information when field :23G: contains other than "NEWM".

:13A:	Message Type of Linked Message	Optional Subsequence Repeatable Linkages	A1	Qualifier LINK

Format: `:4!c//3!c`

Field purpose: This field contains the 3-digit Swift message type of the message previously sent for the same corporate action event.

:20C:	Reference	Optional Subsequence Repeatable Linkages	A1	Qualifier PREV

Format: `:4!c//16x`

Field purpose: This field contains the reference of the preceding message.

B - Underlying Securities - optional, non-repeatable - USECU

:97A:	Safekeeping Account	Optional Sequence Non-repeatable Underlying Securities	B	Qualifier SAFE

Format: `:4!c//35x`

Field purpose: This field contains the safekeeping account that holds the underlying securities.

:94a:	Place of Safekeeping	Optional Sequence Non-repeatable Underlying Securities	B	Qualifier SAFE

Format: `:94F::4!c//4!c/4!a2!a2!c[3!c]`

Usage: This field contains one of the following code words followed by a BIC as indicated:

CUST   followed by the BIC of CBL's common or specialised depository for securities deposited with other than CBL's domestic depository;

NCSD   followed by the BIC of the local CSD for securities deposited with Clearstream's domestic depository.

:35B:	Identification of the Financial Instrument	Optional Sequence Non-repeatable Underlying Securities	B	Qualifier -

Format:
`[ISIN1!e12!c]`
`[4*35x]`

Field purpose: This field contains the ISIN or Common Code and the description of the security which is the subject of the notification.

Custody instructions and reports

:93a:	Balances		Optional Sequence **B** Non-repeatable Underlying Securities	Qualifiers See description

Format:	`:93B::4!c/[8c]/4!c[N]15d`	
Qualifiers:	BLOK	Quantity of pledged securities. Pledged securities usually are frozen for collateral purposes, are on the account but are not available.
		Quantity of drawn securities. Drawn securities are on the account but are not available as they are not of good delivery being drawn for redemption.
		Quantity of blocked securities. Securities are blocked in relation to various security events such subscriptions, etc...Blocked securities are not on account, are not available, but belong to the account.
	BORR	Quantity of borrowed securities held on account.
	COLI	Collateral in / Received Collateral Quantity: quantity of securities received as collateral.
	COLO	Collateral out/ Delivered Collateral Quantity: quantity of securities delivered as collateral
	CONB	Quantity of securities that were confirmed.
	ELIG	Quantity of securities expected to be settled, derived from the current SETT position plus COLI and PENR and minus COLO and PEND transactions.
	LOAN	Quantity of lent securities. Lent securities belong to the account but are not on the account.
	PEND	Quantity of securities to be delivered pending settlement.
	PENR	Quantity of securities to be received pending settlement.
	SETT	Quantity of securities to be considered as a settled entitled position held on account. This quantity is derived from the booked position plus securities on loan, minus borrowed securities, plus pledged, drawn and blocked positions.

C - Additional Information - mandatory, non-repeatable - ADDINFO

:70a:	Additional Text	Mandatory Sequence **C** Non-repeatable Additional Information	Qualifier ADTX

Formats:	`:70E::4!c//10*35x` `:70F::4!c//8000z` **Repeatable**	

:70a:	Certification/Breakdown Narrative	Mandatory Sequence **C** Non-repeatable Additional Information	Qualifier CETI

Format:	`:70E::4!c//10*35x` `:70F::4!c//8000z` **Repeatable**	
Usage:	This field contains additional information about the type of certification/breakdown required.	

:70a:	Information to be Complied With	Mandatory Sequence **C** Non-repeatable Additional Information	Qualifier COMP

Format:	`:70E::4!c//10*35x` `:70F::4!c//8000z` **Repeatable**	
Usage:	This field contains certification requirements and any restrictions that apply to the event.	

:70a:	Disclaimer	Mandatory Sequence C Non-repeatable Additional Information	Qualifier DISC

Format: `:70E::4!c//10*35x`   `:70F::4!c//8000z`   **Repeatable**

Usage: This field contains a disclaimer related to the information provided in the message.

:70E:	Party Contact Narrative	Mandatory Sequence C Non-repeatable Additional Information	Qualifier PACO

Format: `:4!c//10*35x`   **Repeatable**

Usage: This field contains contact information associated with a party, as follows:

Data element	Meaning
++CONTACT DETAILS++	
Responsible Name	Name of Clearstream Banking contact person in charge of the event.
Market Team	Market team of Clearstream Banking contact person.
Phone Number	Telephone number of Clearstream Banking contact person.
Fax Number	Fax number of Clearstream Banking contact person.

:70a:	Registration Details	Mandatory Sequence C Non-repeatable Additional Information	Qualifier REGI

Format: `:70E::4!c//10*35x`   `:70F::4!c//8000z`   **Repeatable**

Usage: This field contains registration details that apply to the event (see opposite).

:70a:	Taxation Condition	Mandatory Sequence C Non-repeatable Additional Information	Qualifier TAXE

Format: `:70E::4!c//10*35x`   `:70F::4!c//8000z`

Usage: This field contains information about taxation conditions. Details of withholding tax reclaim certification are provided in this field when field :22F: (Corporate Action Event Indicator) contains "WTRC".

Custody instructions and reports

:70a:	Narrative Version	Mandatory Sequence Non-repeatable Additional Information	C	Qualifier TXNR

Format: :70E::4!c//10*35x   :70F::4!c//8000z

Usage: Provides information that can be ignored for automated processing:

- reiteration of information that has been included within structured fields of this message; or

- narrative information not needed for automatic processing.

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Custody instructions and reports

8. Triparty Collateral messages

Only valid for CBL clients

This chapter provides details of what clients need to do to be able to send exposure instructions via a formatted Swift message (MT527), describes the status and processing advice (MT558) and the collateral exposure statement (MT569).
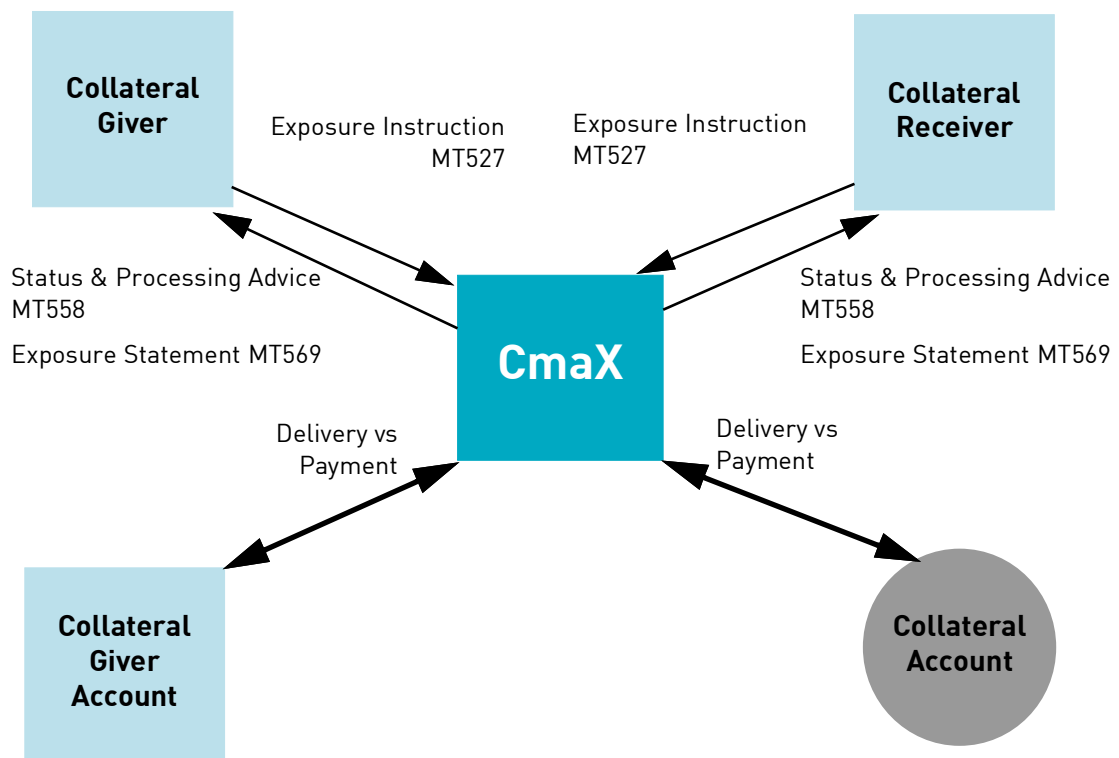
The following table lists the Clearstream Banking Triparty Collateral messages available via ISO15022 Swift.

Swift message	Corporate action message	Page
MT527	Triparty Collateral Instruction	**8–527–1**
MT558	Triparty Collateral Status and Processing Advice	**8–558–1**
MT569	Triparty Collateral and Exposure Statement	**8–569–1**

Triparty Collateral messages

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MT527 - Triparty Collateral Instruction

Triparty Collateral Management exposure instructions can be sent, via the MT527 Triparty Collateral Instruction message[1], by a trading party to its triparty agent (Clearstream Banking Luxembourg - CBL) to perform a specific action on a collateral management instruction. The following triparty collateral management exposure notifications can be sent via MT527:[2]

- Opening (Collateral Receiver[3]):

  The initiation of the exposure by the Collateral Receiver.

- Opening (Collateral Giver[4]):

  The initiation of the exposure by the Collateral Giver.

- Substitution (Collateral Giver):

  The Collateral Giver can replace securities in a collateral account with other eligible securities.

- Withdrawal (Collateral Giver):

  The Collateral Giver may want to initiate a securities withdrawal if the value of securities held to cover an exposure is above the level required (cash countervalue of the exposure amount and interest plus the required margin).

- Allocation/Top-up (Collateral Giver):

  If the value of the securities held to cover an exposure falls below the level required (cash countervalue of the exposure amount and interest plus the required margin), a securities "top-up" must be initiated. A margin deficit can be identified in the daily reports sent by CBL to both Collateral Giver and Collateral Receiver.

- Principal Adjustment (Collateral Receiver and Collateral Giver)

  If both the Collateral Receiver and Collateral Giver agree that a Triparty Repo Service (TRS), Triparty Collateral Management Service (TCMS) or a Triparty Securities Lending Service Level 2 (TSLS2) exposure is subject to a principal adjustment, both counterparties must send matching Principal Adjustment instructions.

- Set close date (Collateral Receiver and Collateral Giver):

  The Collateral Receiver or Collateral Giver can notify the termination date in the case of an open exposure.

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1. Use of the MT527 message requires Message User Group (MUG) registration.
2. Substitution, withdrawal, allocation/top-up have only to be used by clients that have not subscribed to the Auto Assign facility.
3. **Collateral Receiver**: Client receiving assets to cover its risk towards a counterparty in a Triparty Collateral Management exposure.
4. **Collateral Giver**: Client providing assets to cover its obligations towards a counterparty in a Triparty Collateral Management exposure.

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- Change repo rate / lending rate (Collateral Giver and Collateral Receiver):

  For Triparty Repo Service (TRS) exposures in which the Collateral Giver and Collateral Receiver agree that a specific exposure is subject to an adjustment in respect of the applicable repo rate, both counterparties must send a confirmation of the modification of the repo rate.

  For Triparty Securities Lending Service (TSLS) 1 exposures in which the Collateral Giver and Collateral Receiver agree that a specific exposure is subject to an adjustment in respect of the applicable lending rate, both counterparties must send a confirmation of the modification of the lending rate.

- Closing (Collateral Receiver and Collateral Giver):

  The Collateral Receiver or Collateral Giver can send confirmation of the closing of the exposure.

- Fails management:

  If the Collateral Giver's delivery instruction has failed or is likely to fail, this delivery can be replaced by a new delivery that meets the agreed requirements.

Linking and sequencing messages

Upon agreement of a trade between the Collateral Giver and the Collateral Receiver, both parties send an MT527 with the details of the exposure.

In the case of the Collateral Giver, that has not subscribed to the Auto Assign facility, there may be more than one MT527, for any of the following reasons:

- The list of assets to be pledged is too long and cannot be covered in a single MT527 because of the physical limits of the message type.

  An MT527, following the layout described, could contain about 90 repetitions of sequence C Securities Movements to confirm the pieces of collateral, and so the linking of message should be done on a case-by-case basis.

- The list of assets to be pledged does not cover the entire exposure and later on, typically on the same day, an additional MT527 is needed with the specifications of the supplementary collateral to be pledged.

- The Collateral Giver does not know, when sending the exposure details, which assets he will provide as collateral.

If needed, subsequence A2 Linkages is used to link the messages, with the Swift reference (SEME) of the linked message repeated in field `:20C::PREV` of the succeeding messages.

```
BASIC HDR. F  01
CEDELUL0AXXX 2190 732251
APPL. HDR. I 527
AAAAAAA0XXXX N
USER  HDR. 108:INIT
TEXT BLOCK:
:16R: GENL
:28E: 00001/MORE
:20C::SEME//REPOFILE 001
:20C::SCTR//XXX0802001
:20C::CLCI//REPO12345
:23G:NEWM
:98A::EXRQ//20020823
:22H::CINT//INIT
:22H::COLA//REPO
:22H::REPR//RECE
:16R: COLLPRTY
:95P::PTYA//ABCDGB22
:97A::SAFE//78912
:16S: COLLPRTY
:16R: COLLPRTY
:95P::PTYB//ABCDRT33
:16S: COLLPRTY
:16R: COLLPRTY
:95R::TRAG/CEDE/78912
:16S: COLLPRTY
:16S: GENL
:16R: DEALTRAN
:98A::TERM//20021025
:19A::TRAA//USD100000000,
:16S: DEALTRAN
:16R: SECMOVE
:22H::INOU//COLI
:35B: ISIN BE1234567890
:36B::QSEC//UNIT/1234567,
:17B::COLL//Y
:16S: SECMOVE
```

```
BASIC HDR. F  01
CEDELUL0AXXX 2190 732252
APPL. HDR. I
527AAAAAAA0XXXX N
USER  HDR. 108:INIT
TEXT BLOCK:
:16R: GENL
:28E: 00002/MORE
:20C::SEME//REPOFILE  002
:20C::SCTR//XXX0802002
:20C::CLCI//REPO12345
:23G: NEWM
:98A::EXRQ//20020823
:22H::CINT//INIT
:22H::COLA//REPO
:22H::REPR//PROV
:16R: COLLPRTY
:95P::PTYA//ABCDGB22
:97A::SAFE//78912
:16S: COLLPRTY
:16R: COLLPRTY
:95P::PTYB//ABCDRT33
:16S: COLLPRTY
:16R: COLLPRTY
:95R::TRAG/CEDE/78912
:16S: COLLPRTY
:16R: LINK
:20C::PREV//XXX0802001
:16S: LINK
:16S: GENL
:16R: DEALTRAN
:98A::TERM//20021025
:19A::TRAA//USD100000000,
:16S: DEALTRAN
:16R: SECMOVE
:22H::INOU//COLO
:35B: ISIN NL5555555555
:36B::QSEC//UNIT/123789,
:17B::COLL//Y
:16S: SECMOVE
```

```
BASIC HDR. F  01
CEDELUL0AXXX 2190 732253
APPL. HDR. I 527
AAAAAAA0XXXX N
USER  HDR. 108:INIT
TEXT BLOCK:
:16R: GENL
:28E: 00003/LAST
:20C::SEME//REPOFILE 003
:20C::SCTR//XXX0802003
:20C::CLCI//REPO12345
:23G: NEWM
:98A::EXRQ//20020823
:22H::CINT//INIT
:22H::COLA//REPO
:22H::REPR//PROV
:16R: COLLPRTY
:95P::PTYA//ABCDGB22
:97A::SAFE//78912
:16S: COLLPRTY
:16R: COLLPRTY
:95P::PTYB//ABCDRT33
:16S: COLLPRTY
:16R: COLLPRTY
:95R::TRAG/CEDE/78912
:16S: COLLPRTY
:16R: LINK
:20C::PREV//XXX0802001
:16S: LINK
:16S: GENL
:16R: DEALTRAN
:98A::TERM//20021025
:19A::TRAA//USD100000000,
:16S: DEALTRAN
:16R: SECMOVE
:22H::INOU//COLO
:35B: ISIN LU0000000000
:36B::QSEC//UNIT/234567,
:17B::COLL//Y
:16S: SECMOVE
```

If the list of assets to be pledged is too long (more than about 90 securities), the message will be filled as follows:

Message 1	Message 2	Message 3
:28E: 00001/MORE	:28E: 00002/MORE	:28E: 00003/LAST

The AutoAssign facility

The AutoAssign facility simplifies the use and reuse of collateral for the Collateral Giver by allowing securities instructions to be automatically generated by CBL.

A Collateral Giver who has a portfolio of proprietary assets and/or reusable assets in CBL need only send notification of a new exposure. CBL uses a number of predefined rule sets, including analysis of upcoming purchases and sales from and to the Collateral Giver's account in CBL, to perform an automatic selection of appropriate securities for delivery to the collateral account for value date.

In order to benefit from this facility, clients must have completed and submitted the form "AutoAssign Supplement", which can be found on the Clearstream Banking website, www.clearstream.com (Premium users only).

The AutoAssign facility applies to Collateral Givers only and they must specify in the opening instruction if AutoAssign must be used or not.

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Fails management

The fails management instruction is used, by Collateral Givers who handle their collateral manually, when they cannot deliver the securities on time.

You can identify that this MT527 message is being used to manage a failed delivery by the presence of field `:22F::FSSA` in sequence A.

N.B.: `:22F::FSSA` is included only for this specific use of this instruction type.

The fails management message will always contain the following information:

- In sequence A:
    - `:20C::CLCI//FAILED DVP`
    - `:22F::FSSA//FSSY`
- In sequence C:
    - `:20H::INOU//COLI` (indicating the replacement securities)
    - `:20H::INOU//COLO` (indicating the failed securities to be replaced).

For an example, see page 8–527–17.

MT527 - Overview

The following table lists the fields in a Triparty Collateral Instruction via MT527.

Note: In the following table: M = Mandatory, O = Optional, CM = CBL Mandatory, C = Conditional.

Sequence	M/O	Tag	Field name	Content/Options	Qualifier	Page
A	**Mandatory Sequence - General Information**					
	M	:16R:	Start of Block	GENL		
	M	:28E:	Page Number/Continuation Indicator	5n/4!c	-	8–527–7
	M	:20C:	Sender's Reference	:4!c//16x	SEME	8–527–7
	M	:20C:	Sender's Collateral Reference	:4!c//16x	SCTR	8–527–7
	O	:20C:	Receiver's Collateral Reference	:4!c//16x	RCTR	8–527–7
	M	:20C:	Client's Collateral Reference	:4!c//16x	CLCI	8–527–7
	O	:20C:	Receiver's Liquidity Reference	:4!c//16x	TRCI	8–527–8
	M	:23G:	Function of the Message	4!c[/4!c]	-	8–527–8
	M	:98a:	Execution Requested date	A::4!c//8!n	EXRQ	8–527–8
	or	:98A:	Settlement date	:4!c//8!n	SETT	8–527–8
	O	:98a:	Message Preparation Date/Time	Option A or C	PREP	8–527–8
	O	:98A:	Trade Date	:4!c//8!n	TRAD	8–527–8
	M	:22H:	Instruction Type Indicator	:4!c//4!c	CINT	8–527–9
	M	:22H:	Exposure Type Indicator	:4!c//4!c	COLA	8–527–9
	C	:22F:	Process Indicator	:4!c/[8c]/4!c	PRSS	8–527–9
	M	:22H:	Client Indicator	:4!c//4!c	REPR	8–527–9
	O	:22F:	Automatic Allocation Indicator	:4!c/[8c]/4!c	AUTA	8–527–10
	O	:22F:	Failed Settlement Salvation Indicator	:4!c/[8c]/4!c	FSSA	8–527–10
	C	:13B:	Eligibility Set Profile Number	:4!c/[8c]/30x	ELIG	8–527–10
A1	**Mandatory Repeatable Subsequence - Collateral Parties**					
	M	:16R:	Start of Block	COLLPRTY		
	M	:95a:	Party A	Option L, P or R	-	8–527–11
	or	:95a:	Party A's client	Option L, P or R	-	8–527–12
	or	:95a:	Party B	Option L, P or R	-	8–527–12
	or	:95a:	Triparty Agent	R::4!c/8c/34x	TRAG	8–527–12
	C	:97a:	Safekeeping Account	A::4!c//35x	SAFE	8–527–12
	M	:16S:	End of Block	COLLPRTY		
End of Subsequence A1 - Collateral Parties						
A2	**Optionalª Subsequence - Linkages**					
	M	:16R:	Start of Block	LINK		
	M	:20a:	Previous Reference	Option C or U	-	8–527–13
	M	:16S:	End of Block	LINK		
End of Subsequence A2 - Linkages						
	M	:16S:	End of Block	GENL		
End of Sequence A - General Information						
B	**Mandatory Sequence - Deal Transaction Details**					
	M	:16R:	Start of Block	DEALTRAN		
	M	:98a:	Closing Date	Option A or B	TERM	8–527–13
	M	:19A:	Transaction Amount	:4!c//[N]3!a15d	TRAA	8–527–13
	O	:19A:	Termination Transaction Amount	:4!c//[N]3!a15d	TRTE	8–527–13
	O	:92a:	Pricing Rate	Option A or C	PRIC	8–527–14
	C	:92a:	Spread Rate	A::4!c//[N]15d	RSPR	8–527–14
	M	:16S:	End of Block	DEALTRAN		
End of Sequence B - Deal Transaction Details						

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Sequence	M/O	Tag	Field name	Content/Options	Qualifier	Page
C Conditional[b] Repeatable Sequence - Securities Movements						
	M	:16R:	Start of Block	SECMOVE		
	M	:22H:	IN/OUT Indicator	:4!c//4!c	INOU	8–527–15
	M	:35B:	Identification of Financial Instrument	ISIN1!e12!c	–	8–527–15
	M	:36B:	Quantity of Financial Instrument	:4!c//4!c/15d	QSEC	8–527–16
	M	:17B:	Collateral Flag	:4!c//1a	COLL	8–527–16
	C	:97a:	Safekeeping Account	:4!c//35x	SAFE	8–527–16
	M	:16S:	End of Block	SECMOVE		
End of Sequence C - Securities Movements						

a. The first of the linked messages will not include a subsequence A2.
b. Sequence C is required for Collateral Givers for the identification of collateral securities on opening, substitution, withdrawal, allocation, closing and fails management instructions.
    Sequence C is required for Collateral Givers and Collateral Receivers for the identification of the principal securities on TSLS1 exposure opening instructions.

MT527 - Field specifications

MT527 contains data fields for a Triparty Collateral Instruction as described below.

Note: The MT527 is used to carry any of a number of different CBL Triparty Collateral Management instructions. The appropriate presence and mandatory or optional status of the fields is detailed in the field descriptions. For a summary of when the different fields and sequences should be used, see "Summary of MT527 messages per Triparty Collateral Management Service" on page 8–527–17.

A - General Information - mandatory, non-repeatable - GENL

:28E: Page Number/Continuation Indicator	Mandatory Sequence A Non-repeatable General Information	Qualifier -

Format: 5n/4!c **Mandatory**

CBL usage: If the trade details can fit on one MT527, :28E:00001/ONLY must be used.

In case the list of assets to be pledged is too long and cannot be covered in a single MT527, the intermediate messages must contain :28E:0000n/MORE (where n starts with 1 and is incremented per MT527 sent) and the last message must contain :28E:0000n/LAST.

:20C: Sender's Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier SEME

Format: :4!c//16x **Mandatory**

CBL usage: This field must contain the client's unique reference for this Swift message. The client could begin the reference with the trade date.

:20C: Sender's Collateral Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier SCTR

Format: :4!c//16x **Mandatory**

CBL usage: This field must contain the client's reference for this exposure. This reference must remain the same for all MT527 messages that relate to the same exposure.

:20C: Receiver's Collateral Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier RCTR

Format: :4!c//16x **Optional**

CBL usage: This field can contain the CBL exposure trade notification reference, if known by the sender.

:20C: Client's Collateral Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier CLCI

Format: :4!c//16x **Mandatory**

CBL/CBF usage: This field must contain the client's instruction reference. This reference identifies the instruction type and must be followed by a unique sequence number for the specified SCTR.

Examples: :20C::CLCI//OPENING 001   :20C::CLCI//SUBSTITUTION 003

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:20C:	Receiver's Liquidity Reference	Mandatory Sequence Non-repeatable General Information	A	Qualifier TRCI

Format: :4!c//16x   **Optional**

CBL/CBF usage: This field can be used to sequence linked messages when required. This field is used because no specific field is currently available for this purpose in the MT527 message.

:23G:	Function of the Message	Mandatory Sequence Non-repeatable General Information	A	Qualifier -

Format: 4!c[/4!c]   **Mandatory**

CBL usage: The following functions are accepted by CBL:

     CANC   Cancellation of a previously received instruction
     NEWM   New instruction

Note: To change an exposure instruction, an appropriate cancellation message must first be sent, followed by a new message.

:98a:	Execution Requested Date	Mandatory Sequence Non-repeatable General Information	A	Qualifier EXRQ

Format: :4!c//8!n   **Conditional**

CBL usage: For opening instructions, this field must contain the opening date; for other instruction types, this field must contain the value date.

If field :98A::SETT is present, this field must not be present.

:98A:	Settlement Date	Mandatory Sequence Non-repeatable General Information	A	Qualifier SETT

Format: :4!c//8!n   **Conditional**

CBL usage: For opening instructions, this field must contain the opening date; for other instruction types, this field must contain the value date.

If field :98A::EXRQ is present (recommended), this field must not be present.

:98a:	Preparation Date/Time	Mandatory Sequence Non-repeatable General Information	A	Qualifier PREP

Format: :98A::4!c//8!n   :98C::4!c//8!n6!n   **Optional**

CBL usage: Option C can be used, with the date and time. It is recommended to use field :98A::TRAD for trade date.

:98A:	Trade Date	Mandatory Sequence Non-repeatable General Information	A	Qualifier TRAD

Format: :4!c//8!n   **Optional**

CBL usage: It is recommended to provide the trade date in this field rather than in :98A::PREP.

:22H:	Instruction Type Indicator	Mandatory Sequence A Non-repeatable General Information	Qualifier CINT

Format: :4!c//4!c   **Mandatory**

CBL usage: This field must be used to identify the type of instruction and must contain one of the following code words:

CADJ	Collateral Adjustment (for substitution, withdrawal, allocation/top-up)
CDTA	Set close date
INIT	Creation of a Triparty Collateral Management exposure (for opening)
PADJ	Principal Adjustment (Not applicable for TSLS1)
RATA	Change in repo or lending rate
TERM	Termination of the Triparty Collateral Management exposure (for closing)

Note: Code word DADJ will still be supported for "set close date" and "rate change" for the near future. Clients are recommended to use the new values as soon as possible.

:22H:	Exposure Type Indicator	Mandatory Sequence A Non-repeatable General Information	Qualifier COLA

Format: :4!c//4!c   **Mandatory**

CBL usage: This field must be used to identify the type of Triparty Collateral Management product and must contain one of the following code words:

CBCO	Central Bank Credit Operations
OTCD	OTC Derivatives
REPO	Triparty Repo Service (TRS)
SLOA	Triparty Collateral Management Service (TCMS)
SLEB	Triparty Securities Lending Service (TSLS1 and TSLS2)
UDMS	Uncleared Derivative Margin Segregation

:22F:	Process Indicator	Mandatory Sequence A Non-repeatable General Information	Qualifier PRSS

Format: :4!c/[8c]/4!c   **Conditional**

CBL usage: This field must be used with :22H::COLA//SLEB to differentiate between services TSLS1 and TSLS2 as follows:

CEDE/INTS for	TSLS1
CEDE/EXTS for TSLS2	

:22H:	Client Indicator	Mandatory Sequence A Non-repeatable General Information	Qualifier REPR

Format: :4!c//4!c   **Mandatory**

CBL usage: This field must be used to indicate whether the client is the Collateral Giver or the Collateral Receiver of the exposure and must contain one of the following code words:

PROV	Collateral Giver
RECE	Collateral Receiver

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:22F:	**Automatic Allocation Indicator**		Mandatory Sequence Non-repeatable General Information	A	Qualifier AUTA

Format: :4!c/[8c]/4!c **Optional**

CBL usage: This field is used to indicate whether or not the Auto Assign facility is in use (see "The AutoAssign facility" on page 8–527–3) for the transaction.

AUTO	Collateral allocation is made automatically (for use by Collateral Givers that have subscribed to the AutoAssign facility
MANU	Collateral allocation is made manually (for use by Collateral Givers that have not subscribed to the AutoAssign facility)

Note: For a TCMS exposure with no principal amount, the Automatic Allocation Indicator must be set to "MANU".

Examples: :22F::AUTA//AUTO   :22F::AUTA//MANU

:22F:	**Failed Settlement Salvation Indicator**		Mandatory Sequence Non-repeatable General Information	A	Qualifier FSSA

Format: :4!c/[8c]/4!c **Optional**

CBL usage: This field is used to indicate a fails management instruction and, if present, must contain the code word "FSSY" (see "Fails management" on page 8–527–4).

:13B:	**Eligibility Set Profile Number**		Mandatory Sequence Non-repeatable General Information	A	Qualifier ELIG

Format: :4!c/[8c]/30x **Conditional**

CBL usage: This field is mandatory when the collateral account is not present and must contain the basket reference. It is also mandatory when the collateral account is used for more than one basket.

Examples:
```
:13B::ELIG//01-17NOV08
:13B::ELIG//99
:13B::ELIG//ECB
:13B::ELIG//EGCP
```

A1 - Collateral Parties - mandatory, repeatable - COLLPRTY

A separate repetition of subsequence A1 is required for each of Party A, Party A's client, Party B and Triparty Agent.

:95a:	Party A	Mandatory Sequence A1 Repeatable Collateral Parties	Qualifier see description

Format: :95L::4!c//18!c2!n   :95P::4!c//4!a2!a2!c[3!c]   :95R::4!c/8c/34x
Mandatory

Qualifiers:

PTYA	Party A, Instructing party sending the collateral instruction.
ALTE	Party Alternate Identification, Alternate identification for a party.

CBL usage: If only option P is used, this field must contain the BIC address of the sender of the message. If this is not the trading party, the latter must be present in :95a::CLPA.

If option L is used, it must be used with qualifier ALTE and in combination with either option P or R:

with option P:

```
:16R:COLLPRTY
:95P::PTYA//BICPTYA
:95L::ALTE//1BCDEF34IJKLMNOPQR99
:16S:COLLPRTY
```

with option R:

```
:16R:COLLPRTY
:95R::PTYA/CEDE/PSCPTYA
:95L::ALTE//1BCDEF34IJKLMNOPQR99
:16S:COLLPRTY
```

:95a:	Party A's Client	Mandatory Sequence A1 Repeatable Collateral Parties	Qualifier see description

Format: :95L::4!c//18!c2!n   :95P::4!c//4!a2!a2!c[3!c]   :95R::4!c/8c/34x
Conditional

Qualifiers:

CLPA	Party A's client, instructing party A to send the message
ALTE	Party Alternate Identification, Alternate identification for a party.

CBL usage: If only option P is used, this field must contain the BIC address of the trading party, on whose behalf, Party A has sent the message.

If option L is used, it must be used with qualifier ALTE and in combination with either option P or R:

with option P:

```
:16R:COLLPRTY
:95P::CLPA//BICCLPA
:95L::ALTE//1BCDEF34IJKLMNOPQR99
:16S:COLLPRTY
```

with option R:

```
:16R:COLLPRTY
:95R::CLPA/CEDE/PSCCLPA
:95L::ALTE//1BCDEF34IJKLMNOPQR99
:16S:COLLPRTY
```

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:95a:	Party B	Mandatory Sequence Repeatable Collateral Parties	A1	Qualifier see description

Format: `:95L::4!c//18!c2!n`   `:95P::4!c//4!a2!a2!c[3!c]`   `:95R::4!c/8c/34x`
Mandatory

Qualifiers:

PTYB   Party B, counterparty of party A

ALTE   Party Alternate Identification, Alternate identification for a party.

CBL usage: If only option P is used, this field must contain the BIC address of the trade counterparty.

If option L is used, it must be used with qualifier ALTE and in combination with either option P or R:

with option P:

```
:16R:COLLPRTY
:95P::PTYB//BICPTYB
:95L::ALTE//1BCDEF34IJKLMNOPQR99
:16S:COLLPRTY
```

with option R:

```
:16R:COLLPRTY
:95R::PTYB/CEDE/PSCPTYB
:95L::ALTE//1BCDEF34IJKLMNOPQR99
:16S:COLLPRTY
```

:95a:	Triparty Agent	Mandatory Sequence Repeatable Collateral Parties	A1	Qualifier TRAG

Format: `:95R::4!c/8c/34x`   **Mandatory**

CBL usage: Subfield 2 must contain the Data Source Scheme "CEDE". Subfield 3 must contain the Triparty collateral account number of the client at CBL.

:97a:	Safekeeping Account	Mandatory Sequence Repeatable Collateral Parties	A1	Qualifier SAFE

Format: `:97A::4!c//35x`   **Conditional**

CBL usage: This field must be present when:

- The client acts as Collateral Giver (:22H::REPR//PROV); and
- The client manually allocates the collateral (:22F::AUTA/MANU); and
- Field :97a::SAFE is not present in Sequence C;

in which case it must be sent with Party A or Party A's Client and contain the source account of the collateral.

This field may be present on TSLS1 opening instructions sent by the Collateral Receiver to indicate the source account of the principal securities.

A2 - Linkages - optional, non-repeatable - LINK

The Linkage section can be included on opening (Collateral Giver), substitution, withdrawal, allocation top-up and closing instructions only. For opening (Collateral Receiver), set close date and changing repo rate or lending rate, no Linkage section is included.

When messages are linked via Linkage section, the first of the linked messages does not include a subsequence A2.

Note: For more details about linking related messages, see

:20a:	Previous Reference	Optional Subsequence Non-repeatable Linkages	A2	Qualifier See description

Format: :20C::4!c//16x :20U::4!c//52x **Mandatory**

Qualifiers: PREV Previous reference

COMM Common Collateral Transaction Reference

CBL usage: Only one option must be used, option C or option U.

If option C is used this field must contain the reference from field :20C::SEME of the MT527 message to be linked to.

If option U is used, this field specifies the Common Collateral Transaction Reference for a Triparty Collateral Management Transaction.

B - Deal Transaction Details - mandatory, non-repeatable - DEALTRAN

:98a:	Closing Date	Mandatory Sequence Non-repeatable Deal Transaction Details	B	Qualifier TERM

Format: :98A::4!c//8n :98B::4!c//4!c **Mandatory**

CBL usage: If the closing date for the exposure is defined, this field must use option A and contain the closing date in ISO format.

For an open-ended exposure, option B must be used with the code word "OPEN".

:19A:	Transaction Amount	Mandatory Sequence Non-repeatable Deal Transaction Details	B	Qualifier TRAA

Format: :4!c//[N]3!a15d **Mandatory**

CBL usage: This field must contain the ISO currency code followed by the exposure amount (principal amount). The sign subfield (N) must be left blank.

Note: For TCMS, TSLS1 and TSLS2 exposures, the ISO currency is the currency to be used for the exposure and collateral valuations.

The exposure amount must be set to '0' in the event of:

- TCMS exposure with no principal amount;
- TSLS1 exposure;
- TSLS2 exposure.

For Principal Adjustments, this field must contain the new exposure amount and not the amount by which it is increased or decreased.

Triparty Collateral messages

:19A:	Termination Transaction Amount	Mandatory Sequence Non-repeatable Deal Transaction Details	B	Qualifier TRTE

Format: :4!c//[N]3!a15d   **Optional**

CBL usage: This field can contain the ISO currency code followed by the amount to be paid at the closing of a TRS exposure. The sign subfield (N) must be left blank.

> **Note:** This field is not applicable for TCMS, TSLS1 and TSLS2 exposures.

:92a:	Pricing Rate	Mandatory Sequence Non-repeatable Deal Transaction Details	B	Qualifier PRIC

Format: :92A::4!c//[N]15d   :92C::4!c//24x   **Optional**

CBL usage: For opening, closing and changing repo rate instructions on TRS exposures, this field is mandatory and must contain the agreed repo rate expressed as a percentage.

For opening, closing and changing lending rate instructions on TSLS1 exposures, this field is mandatory and must contain the agreed lending rate expressed as a percentage.

For substitution, withdrawal, allocation and set close date instructions, this field is optional.

Option C can be used to specify the reference rate as follows:

Reference Rate	Format
EONIA	:92C::PRIC//EONIA
SONIA	:92C::PRIC//SONIA
RONIA	:92C::PRIC//RONIA
EUREPO Tom Next	:92C::PRIC//EUREPO T/N

:92a:	Spread Rate	Mandatory Sequence Non-repeatable Deal Transaction Details	B	Qualifier RSPR

Format: :92A::4!c//[N]15d   **Conditional**

CBL usage: This field can only be used to specify a percentage spread above/below the reference rate specified with option C in field :92a: (Pricing Rate). N means below the reference rate.

Example: :92C::PRIC//EONIA
:92A::RSPR//N1,

C - Securities Movements - conditional, repeatable - SECMOVE

For substitution, withdrawal, allocation/top-up and opening (Collateral Giver) if Auto assign facility is not used, the Securities Movements section is mandatory. For opening (Collateral Receiver), set close date and changing rate instructions, no Securities Movements sequence is included.

For opening instructions (Collateral Giver and Collateral Receiver) on a TSLS1 or TSLS2 exposure, Sequence C is mandatory for the identification of the principal securities.

When used, this sequence is repeated for each security part of the principal and/or collateral coming in and/or going out.

Note: On substitution and fails management instructions, a first Securities Movements sequence with code word "COLI" in field `:22H::INOU` for replacement securities must be followed by a second Securities Movements sequence with code word "COLO" in field `:22H::INOU` with the securities to be replaced.

:22H:	IN/OUT Indicator	Conditional Sequence C Repeatable Securities Movements	Qualifier INOU

Format: `:4!c//4!c` **Mandatory**

CBL usage: This field indicates whether the quantity of financial instrument is to be delivered to or received from the Triparty collateral account and must contain one of the following code words:

COLI	Financial instruments to be delivered to the Triparty collateral account for opening (Collateral Giver), substitution, allocation/top-up and fails management instructions.
COLO	Financial instruments to be received back from the Triparty collateral account for substitution, withdrawal, closing instructions and fails management.

Note: On substitution and fails management instructions, a first Securities Movements sequence with code word "COLI" in this field for replacement securities must be followed by a second Securities Movements sequence with code word "COLO" in this field with the securities to be replaced.

For opening instructions (Collateral Giver and Collateral Receiver) of a TSLS1 or TSLS2 exposure, "COLI" must be used for the identification of the principal securities.

For principal adjustment instructions (Collateral Giver and Collateral Receiver) of a TSLS2 exposure, "COLI" must be used for the identification of the principal securities. For principal adjustments the "COLI" must be the new collateral pieces and not the amount by which the principal has increased or decreased.

:35B:	Identification of Financial Instrument	Conditional Sequence C Repeatable Securities Movements	Qualifier -

Format: `ISIN1!e12!c` **Mandatory**

CBL usage: This field must contain the code word "ISIN" followed by the ISIN code.

Triparty Collateral messages

:36B:	**Quantity of Financial Instrument**	**Conditional Sequence** **Repeatable** **Securities Movements**	C	**Qualifier** QSEC

Format: `:4!c//4!c/15d`   **Mandatory**

CBL usage: This field identifies the quantity of the financial instrument that is the subject of the instruction and must contain the quantity preceded by one of the following code words:

FAMT   Quantity expressed as a nominal (that is, debt instrument)
UNIT   Quantity expressed as a number (count) (that is, shares)

:17B:	**Collateral Flag**	**Conditional Sequence** **Repeatable** **Securities Movements**	C	**Qualifier** COLL

Format: `:4!c//1a`   **Mandatory**

CBL usage: This field indicates whether the financial instrument is part of the collateral or part of the principal and must contain the following code words:

Y   Collateral
N   Principal

Note: For opening instructions (Collateral Giver and Collateral Receiver) of a TSLS1 or TSLS2 exposure or principal adjustments on a TSLS2 exposure, principal securities must be identified with repeatable Securities Movements sequence(s) with a code word "N" for this field.

:97a:	**Safekeeping Account**	**Conditional Sequence** **Repeatable** **Securities Movements**	C	**Qualifier** SAFE

Format: `:97A::4!c//35x`   **Conditional**

CBL usage: This field must be present when:

- The client acts as Collateral Giver (:22H::REPR//PROV); and
- The client manually allocates the collateral (:22F::AUTA/MANU); and
- Field :97a::SAFE is not present in Sequence A;

in which case it must contain the source account of the collateral.

This field may be present on TSLS1 opening instructions sent by the Collateral Receiver to indicate the source account of the principal securities.

If :97a::SAFE is present in Sequence A, the source account in Sequence C will take precedence.

Summary of MT527 messages per Triparty Collateral Management Service

Triparty Repo Service (TRS)

Examples

For an opening (Collateral Giver) instruction:

```
:16R: GENL
:28E: 00001/ONLY
:20C::SEME//2002121099999001
:20C::SCTR//REPO12345
:20C::CLCI//OPENING001
:23G: NEWM
:98A::EXRQ//20060216
:22H::CINT//INIT
:22H::COLA//REPO
:22H::REPR//PROV
:22F::AUTA//MANU
:16R: COLLPRTY
:95P::PTYA//BICCODE1
:97A::SAFE//11111
:16S: COLLPRTY
:16R: COLLPRTY
:95P::PTYB//BICCODE2
:16S: COLLPRTY
:16R: COLLPRTY
:95R::TRAG/CEDE/56789
:16S: COLLPRTY
:16S: GENL
:16R: DEALTRAN
:98A::TERM//20060217
:19A::TRAA//USD100000000,
:92A::PRIC//1,86
:16S: DEALTRAN
:16R: SECMOVE
:22H::INOU//COLI
:35B: ISIN LU1234567890
:36B::QSEC//FAMT/1234567,
:17B::COLL//Y
:16S: SECMOVE
:16R: SECMOVE
:22H::INOU//COLI
:35B: ISIN DE9876543210
:36B::QSEC//FAMT/98665433,
:17B::COLL//Y
:16S: SECMOVE
:16R: SECMOVE
:22H::INOU//COLI
:35B: ISIN BE2222222222
:36B::QSEC//FAMT/100000,
:17B::COLL//Y
:16S: SECMOVE
```

For a fails management instruction:

```
:16R: GENL
:28E: 00001/ONLY
:20C::SEME//2003122599999001
:20C::SCTR//REPO78945
:20C::CLCI//FAILED DVP 001
:23G: NEWM
:98A::EXRQ//20060211
:22H::CINT//CADJ
:22H::COLA//REPO
:22H::REPR//RECE
:22F::FSSA//FSSY
:16R: COLLPRTY
:95P::PTYA//BICCODE1
:97A::SAFE//65432
:16S: COLLPRTY
:16R: COLLPRTY
:95P::PTYB//BICCODE2
:16S: COLLPRTY
:16R: COLLPRTY
:95R::TRAG/CEDE/12345
:16S: COLLPRTY
:16S: GENL
:16R: DEALTRAN
:98A: TERM//20060217
:19A::TRAA//EUR200000000,
:16S: DEALTRAN
:16R: SECMOVE
:22H::INOU//COLI
:35B: ISIN FR0123456789
:36B::QSEC//FAMT/9876543,
:17B::COLL//Y
:16S: SECMOVE
:16R: SECMOVE
:22H::INOU//COLO
:35B: ISIN LU9876543210
:36B::QSEC//FAMT/11111111,
:17B::COLL//Y
:16S: SECMOVE
```

Triparty Collateral messages

For an opening instruction:

```
:16R: GENL
:28E: 00001/ONLY
:20C::SEME//EBCS00000001920
:20C::CLCI//A0001920
:20C::SCTR//A0000870
:23G: NEWM
:98A::EXRQ//20061207
:22H::CINT//INIT
:22H::COLA//REPO
:22H::REPR//RECE
:22F::AUTA//AUTO
:13B::ELIG//98
:16R: COLLPRTY
:95P::PTYA//BICCODE1
:16S: COLLPRTY
:16R: COLLPRTY
:95P::CLPA//BICCODE2
:16S: COLLPRTY
:16R: COLLPRTY
:95P::PTYB//BICCODE3
:16S: COLLPRTY
:16S: GENL
:16R: DEALTRAN
:98A::TERM//20061214
:19A::TRAA//EUR25000000,
:92A::PRIC//2,5
:16S: DEALTRAN
```

For an opening instruction:

```
:16R: GENL
:28E: 00001/ONLY
:20C::SEME//EBCS00000001920
:20C::CLCI//A0001920
:20C::SCTR//A0000870
:23G: NEWM
:98A::EXRQ//20061207
:22H::CINT//INIT
:22H::COLA//REPO
:22H::REPR//PROV
:22F::AUTA//AUTO
:13B::ELIG//98
:16R: COLLPRTY
:95P::PTYA//BICCODE1
:16S: COLLPRTY
:16R: COLLPRTY
:95P::CLPA//BICCODE2
:16S: COLLPRTY
:16R: COLLPRTY
:95P::PTYB//BICCODE3
:16S: COLLPRTY
:16S: GENL
:16R: DEALTRAN
:98A::TERM//20061214
:19A::TRAA//EUR25000000,
:92A::PRIC//2,5
:16S: DEALTRAN
```

MT527 - Triparty Collateral Instruction

Field summary by instructions

In brief, you can recognise the different instructions by content as follows:

Opening (Collateral Receiver)	`:22H::CINT//INIT` and `:22H::REPR//RECE`
Opening (Collateral Giver)	`:22H::CINT//INIT` and `:22H::REPR//PROV`
Principal Adjustment	`:22H::CINT//PADJ`
Substitution (Collateral Giver)	`:22H::CINT//CADJ` and `:22H::INOU//COLI` **and** `:22H::INOU//COLO`
Withdrawal (Collateral Giver)	`:22H::CINT//CADJ` and `:22H::INOU//COLO`
Allocation/Top-up (Collateral Giver)	`:22H::CINT//CADJ` and `:22H::INOU//COLI`
Set close date	`:22H::CINT//CDTA (or DADJ)`
Closing	`:22H::CINT//TERM`
Change rate	`:22H::CINT//RATA (or DADJ)`
Fails management	`:22H::CINT//CADJ` and `:22F::FSSA//FSSY` **and** `:22H::INOU//COLI` and `:22H::INOU//COLO`

Detailed summary

Note: M = Mandatory; O = Optional; C = Conditional; MO = Mandatory in an Optional (sub)sequence.

Field	Content	Opening (CT) [a]	Opening (CP) [a]	Principal Adjust- ment	Substi- tution (CP)	With- drawal (CP)	Alloc- ation (CP)	Set close date	Closing	Change rate	Fails
:16R:	GENL	M	M	M	M	M	M	M	M	M	M
:28E:	5n/4!c	M	M	M	M	M	M	M	M	M	M
:20C:	:SEME//	M	M	M	M	M	M	M	M	M	M
:20C:	:SCTR//	M	M	M	M	M	M	M	M	M	M
:20C:	:RCTR//	O	O	O	O	O	O	O	O	O	O
:20C:	:CLCI//	M	M	M	M	M	M	M	M	M	M
:20C:	:TRCI//	O	O	O	O	O	O	O	O	O	O
:23G:	NEWM or CANC	M	M	M	M	M	M	M	M	M	M
:98A:	:EXRQ//	M	M	M	M	M	M	M	M	M	M
:98A:	:TRAD//	O	O	O	O	O	O	O	O	O	O
:22H:	:CINT//	M INIT	M INIT	M PADJ	M CADJ	M CADJ	M CADJ	M CDTA	M TERM	M RATA	M CADJ
:22H:	:COLA//	M	M	M	M	M	M	M	M	M	M
:22H:	:REPR//	M RECE	M PROV	M PROV or RECE	M PROV	M PROV	M PROV	M PROV or RECE	M PROV or RECE	M PROV or RECE	M RECE
:22F:	:AUTA// [b]	M MANU	M AUTO or MANU	M MANU	M MANU	M MANU	M MANU	M MANU	M MANU	M MANU	M MANU
:22F:	:FSSA//										M FSSY
:13B:	:ELIG//	C	C	C	C	C	C	C	C	C	C
:16R:	COLLPRTY	M	M	M	M	M	M	M	M	M	M
:95P:	:PTYA//	M	M	M	M	M	M	M	M	M	M
:97A:	:SAFE//	O	C[c]	O	C[c]	C[c]	C[c]	O	O	O	C[c]
:16S:	COLLPRTY	M	M	M	M	M	M	M	M	M	M
:16R:	COLLPRTY	C	C	C	C	C	C	C	C	C	C
:95P:	:CLPA// [d]	C	C	C	C	C	C	C	C	C	C
:97A:	:SAFE// [d]	O	C[c]	O	C[c]	C[c]	C[c]	O	O	O	C[c]
:16S:	COLLPRTY	C	C	C	C	C	C	C	C	C	C
:16R:	COLLPRTY	M	M	M	M	M	M	M	M	M	M
:95P:	:PTYB//	M	M	M	M	M	M	M	M	M	M

Triparty Collateral messages

Field	Content	Opening (CT) [a]	Opening (CP) [a]	Principal Adjust-ment	Substi-tution (CP)	With-drawal (CP)	Alloc-ation (CP)	Set close date	Closing	Change rate	Fails
:16S:	COLLPRTY	M	M	M	M	M	M	M	M	M	M
:16R:	COLLPRTY	M	M	M	M	M	M	M	M	M	M
:95R:	:TRAG//	M	M	M	M	M	M	M	M	M	M
:16S:	COLLPRTY	M	M	M	M	M	M	M	M	M	M
:16R:	LINK		MO [e]		MO	MO	MO		MO		MO
:20C:	:PREV//		MO		MO	MO	MO		MO		MO
:16S:	LINK		MO		MO	MO	MO		MO		MO
:16S:	GENL	M	M	M	M	M	M	M	M	M	M
:16R:	DEALTRAN	M	M	M	M	M	M	M	M	M	M
:98A: :TERM//yyyymmdd or :98B: :TERM//OPEN		M	M	M	M	M	M	M	M	M	M
:19A:	:TRAA//	M	M	M	M	M	M	M	M	M	M
:19A:	:TRTE//	O	O	O	O	O	O	O	O	O	O
:92A:	:PRIC//	M	M	O	M	M	M	M	M	M	M
:16S:	DEALTRAN	M	M	M	M	M	M	M	M	M	M
:16R:	SECMOVE [f]		M		M	M	M		M		M
:22H:	:INOU//		M COLI		M COLI	M COLO	M COLI		M COLO		M COLI
:35B:	ISIN		M		M	M	M		M		M
:36B:	:QSEC//		M		M	M	M		M		M
:17B:	:COLL//Y		M		M	M	M		M		M
:97A:	:SAFE// [g]		C		C	C	C		C		C
:16S:	SECMOVE		M		M	M	M		M		M
:16R:	SECMOVE [h]				M						M
:22H:	:INOU//				M COLO						M COLO
:35B:	ISIN				M						M
:36B:	:QSEC//				M						M
:97A:	:SAFE// [g]				C						C
:17B:	:COLL//Y				M						M
:16S:	SECMOVE				M						M

a. CT = Collateral Receiver; CP = Collateral Giver.
b. Use of AutoAssign can be established on opening (Collateral Giver) instructions only (see "The AutoAssign facility" on page 8–527–3).
c. Must contain collateral source account if not present in each repetition of sequence C.
d. Used to indicate trading party's BIC and source account when the messgage is sent by a third party.
e. The A2 Linkages subsequence is optional. It is not used in opening (Collateral Receiver), set close date and change repo rate instructions and only when there are linked messages. When subsequence A2 is present, all fields in the subsequence are mandatory.
f. The C Securities Movements sequence is not included in opening (Collateral Receiver), opening (Collateral Giver) if AutoAssign facility is used, set close date and change repo rate instructions.
g. Must be present in each repetition of sequence C if :97A: is not present in subsequence A1.
h. A second C Securities Movements sequence is mandatory in substitution and fails management instructions only.

Triparty Collateral Management Service (TCMS)

Examples

For an opening (Collateral Giver) instruction with an exposure amount:

```
:16R: GENL
:28E: 00001/ONLY
:20C::SEME//2002121099999001
:20C::SCTR//TCMS12345
:20C::CLCI//OPENING002
:23G: NEWM
:98A::EXRQ//20060216
:22H::CINT//INIT
:22H::COLA//SLOA
:22H::REPR//PROV
:22F::AUTA//MANU
:16R: COLLPRTY
:95P::PTYA//BICCODE1
:97A::SAFE//11111
:16S: COLLPRTY
:16R: COLLPRTY
:95P::PTYB//BICCODE2
:16S: COLLPRTY
:16R: COLLPRTY
:95R::TRAG/CEDE/23456
:16S: COLLPRTY
:16S: GENL
:16R: DEALTRAN
:98A::TERM//20060315
:19A::TRAA//USD100000000,
:16S: DEALTRAN
:16R: SECMOVE
:22H::INOU//COLI
:35B: ISIN LU1234567890
:36B::QSEC//FAMT/1234567,
:17B::COLL//Y
:16S: SECMOVE
:16R: SECMOVE
:22H::INOU//COLI
:35B: ISIN BE2222222222
:36B::QSEC//FAMT/100000,
:17B::COLL//Y
:16S: SECMOVE
```

For an opening (Collateral Receiver) instruction with no exposure amount:

```
:16R: GENL
:28E: 00001/ONLY
:20C::SEME//2002121099999001
:20C::SCTR//TCMS12345
:20C::CLCI//OPENING002
:23G: NEWM
:98A::EXRQ//20060216
:22H::CINT//INIT
:22H::COLA//SLOA
:22H::REPR//PROV
:22F::AUTA//MANU
:16R: COLLPRTY
:95P::PTYA//BICCODE1
:97A::SAFE//11111
:16S: COLLPRTY
:16R: COLLPRTY
:95P::PTYB//BICCODE2
:16S: COLLPRTY
:16R: COLLPRTY
:95R::TRAG/CEDE/23456
:16S: COLLPRTY
:16S: GENL
:16R: DEALTRAN
:98A::TERM//20061115
:19A::TRAA//EUR0,
:16S: DEALTRAN
```

Field summary by instructions

In brief, you can recognise the different instructions by content as follows:

Opening (Collateral Receiver)	:22H::CINT//INIT and :22H::REPR//RECE
Opening (Collateral Giver)	:22H::CINT//INIT and :22H::REPR//PROV
Principal Adjustment	:22H::CINT//PADJ
Substitution (Collateral Giver)	:22H::CINT//CADJ and :22H::INOU//COLI **and** :22H::INOU//COLO
Withdrawal (Collateral Giver)	:22H::CINT//CADJ and :22H::INOU//COLO
Allocation/Top-up (Collateral Giver)	:22H::CINT//CADJ and :22H::INOU//COLI
Set close date	:22H::CINT//CDTA (or DADJ)
Closing	:22H::CINT//TERM
Fails management	:22H::CINT//CADJ and :22F::FSSA//FSSY **and** :22H::INOU//COLI and :22H::INOU//COLO

Triparty Collateral messages

Detailed summary

Note: M = Mandatory; O = Optional; C = Conditional; MO = Mandatory in an Optional (sub)sequence.

Field	Content	Opening (CT) [a]	Opening (CP) [a]	Principal Adjustment	Substitution (CP)	Withdrawal (CP)	Allocation (CP)	Set close date	Closing	Fails
:16R:	GENL	M	M	M	M	M	M	M	M	M
:28E:	5n/4!c	M	M	M	M	M	M	M	M	M
:20C:	:SEME//	M	M	M	M	M	M	M	M	M
:20C:	:SCTR//	M	M	M	M	M	M	M	M	M
:20C:	:RCTR//	O	O	O	O	O	O	O	O	O
:20C:	:CLCI//	M	M	M	M	M	M	M	M	M
:20C:	:TRCI//	O	O	O	O	O	O	O	O	O
:23G:	NEWM or CANC	M	M	M	M	M	M	M	M	M
:98A:	:EXRQ//	M	M	M	M	M	M	M	M	M
:98A:	:TRAD//	M	M	O	M	M	M	M	M	M
:22H:	:CINT//	M INIT	M INIT	M PADJ	M CADJ	M CADJ	M CADJ	M CDTA	M TERM	M CADJ
:22H:	:COLA//	M	M	M	M	M	M	M	M	M
:22H:	:REPR//	M RECE	M PROV	M PROV or RECE	M PROV	M PROV	M PROV	M PROV or RECE	M PROV or RECE	M RECE
:22F:	:AUTA// [b]	M MANU	M AUTO or MANU	M MANU	M MANU	M MANU	M MANU	M MANU	M MANU	M MANU
:22F:	:FSSA//									M FSSY
:13B:	:ELIG//	C	C	C	C	C	C	C	C	C
:16R:	COLLPRTY	M	M	M	M	M	M	M	M	M
:95P:	:PTYA//	M	M	M	M	M	M	M	M	M
:97A:	:SAFE//	O	C [c]	O	C [c]	C [c]	C [c]	O	O	C [c]
:16S:	COLLPRTY	M	M	M	M	M	M	M	M	M
:16R:	COLLPRTY	C	C	C	C	C	C	C	C	C
:95P:	:CLPA// [c]	C	C	C	C	C	C	C	C	C
:97A:	:SAFE// [c]	O	C [c]	O	C [c]	C [c]	C [c]	O	O	C [c]
:16S:	COLLPRTY	C	C	C	C	C	C	C	C	C
:16R:	COLLPRTY	M	M	M	M	M	M	M	M	M
:95P:	:PTYB//	M	M	M	M	M	M	M	M	M
:16S:	COLLPRTY	M	M	M	M	M	M	M	M	M
:16R:	COLLPRTY	M	M	M	M	M	M	M	M	M
:95R:	:TRAG//	M	M	M	M	M	M	M	M	M
:16S:	COLLPRTY	M	M	M	M	M	M	M	M	M
:16R:	LINK		MO [c]		MO	MO	MO		MO	MO
:20C:	:PREV//		MO		MO	MO	MO		MO	MO
:16S:	LINK		MO		MO	MO	MO		MO	MO
:16S:	GENL	M	M	M	M	M	M	M	M	M
:16R:	DEALTRAN	M	M	M	M	M	M	M	M	M
:98A: :98B:	:TERM//yyyymmdd or :TERM//OPEN	M	M	M	M	M	M	M	M	M
:19A:	:TRAA//	M	M	M	M	M	M	M	M	M
:19A:	:TRTE//	O	O	O	O	O	O	O	O	O

Field	Content	Opening (CT) [a]	Opening (CP) [a]	Principal Adjust-ment	Substi-tution (CP)	With-drawal (CP)	Alloc-ation (CP)	Set close date	Closing	Fails
:16S:	DEALTRAN	M	M	M	M	M	M	M	M	M
:16R:	SECMOVE [d]		M		M	M	M		M	M
:22H:	:INOU//		M COLI		M COLI	M COLI	M COLI		M COLO	M COLI
:35B:	ISIN		M		M	M	M		M	M
:36B:	:QSEC//		M		M	M	M		M	M
:17B:	:COLL//Y		M		M	M	M		M	M
:97A:	:SAFE [e]		C		C	C	C		C	C
:16S:	SECMOVE		M		M	M	M		M	M
:16R:	SECMOVE [h]				M					M
:22H:	:INOU//				M COLO					M COLO
:35B:	ISIN				M					M
:36B:	:QSEC//				M					M
:17B:	:COLL//Y				M					M
:97A:	:SAFE [e]				C					C
:16S:	SECMOVE				M					M

a. CT = Collateral Receiver; CP = Collateral Giver.
b. Use of AutoAssign can be established on opening (Collateral Giver) instructions only (see "The AutoAssign facility" on page 8–527–3).
c. The A2 Linkages subsequence is optional. It is not used in opening (Collateral Receiver), set close date and change repo rate instructions and only when there are linked messages. When subsequence A2 is present, all fields in the subsequence are mandatory.
d. A second C Securities Movements sequence is mandatory in substitution and fails management instructions only.
e. Must be present in each repetition of sequence C if :97A: is not present in subsequence A1.

Triparty Collateral messages

Triparty Securities Lending 1 Service (TSLS1)
Example

For an opening (Collateral Giver) instruction:

```
:16R: GENL
:28E: 00001/ONLY
:20C::SEME//2002121099999001
:20C::SCTR//TCMS12345
:20C::CLCI//OPENING002
:23G: NEWM
:98A::EXRQ//20060216
:22H::CINT//INIT
:22H::COLA//SLEB
:22F::PRSS/CEDE/INTS
:22H::REPR//PROV
:22F::AUTA//AUTO
:16R: COLLPRTY
:95P::PTYA//BICCODE1
:97A::SAFE//11111
:16S: COLLPRTY
:16R: COLLPRTY
:95P::PTYB//BICCODE2
:16S: COLLPRTY
:16R: COLLPRTY
:95R::TRAG/CEDE/23456
:16S: COLLPRTY
:16S: GENL
:16R: DEALTRAN
:98A::TERM//20060225
:19A::TRAA//EUR0,
:92A::PRIC//1,86
:16S: DEALTRAN
:16R: SECMOVE
:22H::INOU//COLI
:35B: ISIN LU1234567890
:36B::QSEC//FAMT/1234567,
:17B::COLL//N
:16S: SECMOVE
:16R: SECMOVE
:22H::INOU//COLI
:35B: ISIN BE2222222222
:36B::QSEC//FAMT/100000,
:17B::COLL//N
:16S: SECMOVE
```

Field summary by instructions

In brief, you can recognise the different instructions by content as follows:

Opening (Collateral Receiver)	`:22H::CINT//INIT` and `:22H::REPR//RECE`
Opening (Collateral Giver)	`:22H::CINT//INIT` and `:22H::REPR//PROV`
Substitution (Collateral Giver)	`:22H::CINT//CADJ` and `:22H::INOU//COLI` **and** `:22H::INOU//COLO`
Withdrawal (Collateral Giver)	`:22H::CINT//CADJ` and `:22H::INOU//COLO`
Allocation/Top-up (Collateral Giver)	`:22H::CINT//CADJ` and `:22H::INOU//COLI`
Set close date	`:22H::CINT//CDTA (or DADJ)`
Closing	`:22H::CINT//TERM`
Fails management	`:22H::CINT//CADJ` and `:22F::FSSA//FSSY` **and** `:22H::INOU//COLI` and `:22H::INOU//COLO`
Change lending rate	`:22H::CINT//RATA (or DADJ)`

Detailed summary

Note: M = Mandatory; O = Optional; C = Conditional; MO = Mandatory in an Optional (sub)sequence.

Field	Content	Opening (CT) [a]	Opening (CP) [a]	Substitution (CP)	Withdrawal (CP)	Allocation (CP)	Set close date	Closing	Change rate	Fails
:16R:	GENL	M	M	M	M	M	M	M	M	M
:28E:	5n/4!c	M	M	M	M	M	M	M	M	M
:20C:	:SEME//	M	M	M	M	M	M	M	M	M
:20C:	:SCTR//	M	M	M	M	M	M	M	M	M
:20C:	:RCTR//	O	O	O	O	O	O	O	O	O
:20C:	:CLCI//	M	M	M	M	M	M	M	M	M
:20C:	:TRCI//	O	O	O	O	O	O	O	O	O
:23G:	NEWM or CANC	M	M	M	M	M	M	M	M	M
:98A:	:EXRQ//	M	M	M	M	M	M	M	M	M
:98A:	:TRAD//	O	O	O	O	O	O	O	O	O
:22H:	:CINT//	M INIT	M INIT	M CADJ	M CADJ	M CADJ	M CDTA	M TERM	M RATA	M CADJ
:22H:	:COLA//	M	M	M	M	M	M	M	M	M
:22F:	:PRSS/CEDE/INTS	M	M	M	M	M	M	M	M	M
:22H:	:REPR//	M RECE	M PROV	M PROV	M PROV	M PROV	M PROV or RECE	M PROV or RECE	M PROV or RECE	M RECE
:22F:	:AUTA// [b]	M MANU	M AUTO or MANU	M MANU	M MANU	M MANU	M MANU	M MANU	M MANU	M MANU
:22F:	:FSSA//									M FSSY
:13B:	:ELIG//	C	C	C	C	C	C	C	C	C
:16R:	COLLPRTY	M	M	M	M	M	M	M	M	M
:95P:	:PTYA//	M	M	M	M	M	M	M	M	M
:97A:	:SAFE//	O	C[c]	O	C[c]	C[c]	C[c]	O	O	C[c]
:16S:	COLLPRTY	M	M	M	M	M	M	M	M	M
:16R:	COLLPRTY	C	C	C	C	C	C	C	C	C
:95P:	:CLPA// [d]	C	C	C	C	C	C	C	C	C
:97A:	:SAFE// [d]	O	C[c]	O	C[c]	C[c]	C[c]	O	O	C[c]
:16S:	COLLPRTY	C	C	C	C	C	C	C	C	C
:16R:	COLLPRTY	M	M	M	M	M	M	M	M	M
:95P:	:PTYB//	M	M	M	M	M	M	M	M	M
:16S:	COLLPRTY	M	M	M	M	M	M	M	M	M
:16R:	COLLPRTY	M	M	M	M	M	M	M	M	M
:95R:	:TRAG//	M	M	M	M	M	M	M	M	M
:16S:	COLLPRTY	M	M	M	M	M	M	M	M	M
:16R:	LINK		MO [e]	MO	MO	MO		MO		MO
:20C:	:PREV//		MO	MO	MO	MO		MO		MO
:16S:	LINK		MO	MO	MO	MO		MO		MO
:16S:	GENL	M	M	M	M	M	M	M	M	M
:16R:	DEALTRAN	M	M	M	M	M	M	M	M	M
:98A:	:TERM//yyyymmdd or :98B: :TERM//OPEN	M	M	M	M	M	M	M	M	M

Triparty Collateral messages

Field	Content	Opening (CT) [a]	Opening (CP) [a]	Substi- tution (CP)	With- drawal (CP)	Alloc- ation (CP)	Set close date	Closing	Change rate	Fails
:19A:	:TRAA//	M	M	M	M	M	M	M	M	M
:19A:	:TRTE//	O	O	O	O	O	O	O	O	O
:92A:	:PRIC//	M	M	O	O	O	O	M	M	O
:16S:	DEALTRAN	M	M	M	M	M	M	M	M	M
:16R:	SECMOVE [f]	M	M					M		
:22H:	:INOU//	M COLI	M COLI					M COLI		
:35B:	ISIN	M	M					M		
:36B:	:QSEC//	M	M					M		
:17B:	:COLL//N	M	M					M		
:16S:	SECMOVE	M	M					M		
:16R:	SECMOVE [g]		M	M	M	M		M		M
:22H:	:INOU//		M COLI	M COLI	M COLO	M COLI		M COLO		M COLI
:35B:	ISIN		M	M	M	M		M		M
:36B:	:QSEC//		M	M	M	M		M		M
:17B:	:COLL//Y		M	M	M	M		M		M
:97A:	:SAFE//[h]		C	C	C	C		C		C
:16S:	SECMOVE		M	M	M	M		M		M
:16R:	SECMOVE [e]			M						M
:22H:	:INOU//			M COLO						M COLO
:35B:	ISIN			M						M
:36B:	:QSEC//			M						M
:17B:	:COLL//Y			M						M
:97A:	:SAFE// [h]			C						C
:16S:	SECMOVE			M						M

a. CT = Collateral Receiver; CP = Collateral Giver.
b. Use of AutoAssign can be established on opening (Collateral Giver) instructions only (see "The AutoAssign facility" on page 8–527–3).
c. Must contain collateral source account if not present in each repetition of sequence C.
d. Used to indicate trading party's BIC and source account when the message is sent by a third party.
e. The A2 Linkages subsequence is optional. It is not used in opening (Collateral Receiver), set close date and change repo rate instructions and only when there are linked messages. When subsequence A2 is present, all fields in the subsequence are mandatory.
f. The C Securities Movements sequence is not included in opening (Collateral Receiver), set close date and change lending rate instructions.
g. A second C Securities Movements sequence is mandatory in substitution and fails management instructions only.
h. Must be present in each repetition of sequence C if :97A: is not present in subsequence A1.

Triparty Securities Lending 2 Service (TSLS2)

Example

For an opening (Collateral Giver) instruction:

```
:16R: GENL
:28E: 00001/ONLY
:20C::SEME//2002121099999001
:20C::SCTR//TCMS12345
:20C::CLCI//OPENING002
:23G: NEWM
:98A::EXRQ//20060216
:22H::CINT//INIT
:22H::COLA//SLEB
:22F::PRSS/CEDE/EXTS
:22H::REPR//PROV
:22F::AUTA//AUTO
:16R: COLLPRTY
:95P::PTYA//BICCODE1
:97A::SAFE//11111
:16S: COLLPRTY
:16R: COLLPRTY
:95P::PTYB//BICCODE2
:16S: COLLPRTY
:16R: COLLPRTY
:95R::TRAG/CEDE/23456
:16S: COLLPRTY
:16S: GENL
:16R: DEALTRAN
:98A::TERM//20060225
:19A::TRAA//EUR0,
:16S: DEALTRAN
:16R: SECMOVE
:22H::INOU//COLI
:35B: ISIN LU1234567890
:36B::QSEC//FAMT/1234567,
:17B::COLL//N
:16S: SECMOVE
:16R: SECMOVE
:22H::INOU//COLI
:35B: ISIN BE2222222222
:36B::QSEC//FAMT/100000,
:17B::COLL//N
:16S: SECMOVE
```

Field summary by instructions

In brief, you can recognise the different instructions by content as follows:

Opening (Collateral Receiver)	`:22H::CINT//INIT and :22H::REPR//RECE`
Opening (Collateral Giver)	`:22H::CINT//INIT and :22H::REPR//PROV`
Principal Adjustment	`:22H::CINT//PADJ`
Substitution (Collateral Giver)	`:22H::CINT//CADJ and :22H::INOU//COLI` **and** `:22H::INOU//COLO`
Withdrawal (Collateral Giver)	`:22H::CINT//CADJ and :22H::INOU//COLO`
Allocation/Top-up (Collateral Giver)	`:22H::CINT//CADJ and :22H::INOU//COLI`
Set close date	`:22H::CINT//CDTA (or DADJ)`
Closing	`:22H::CINT//TERM`
Fails management	`:22H::CINT//CADJ and :22F::FSSA//FSSY` **and** `:22H::INOU//COLI and :22H::INOU//COLO`

Triparty Collateral messages

Detailed summary

Note: M = Mandatory; O = Optional; C = Conditional; MO = Mandatory in an Optional (sub)sequence.

Field	Content	Opening (CT) [a]	Opening (CP) [a]	Principal Adjust-ment	Substi-tution (CP)	With-drawal (CP)	Alloc-ation (CP)	Set close date	Closing	Fails
:16R:	GENL	M	M	M	M	M	M	M	M	M
:28E:	5n/!4c	M	M	M	M	M	M	M	M	M
:20C:	:SEME//	M	M	M	M	M	M	M	M	M
:20C:	:SCTR//	M	M	M	M	M	M	M	M	M
:20C:	:RCTR//	O	O	O	O	O	O	O	O	O
:20C:	:CLCI//	M	M	M	M	M	M	M	M	M
:20C:	:TRCI//	O	O	O	O	O	O	O	O	O
:23G:	NEWM or CANC	M	M	M	M	M	M	M	M	M
:98A:	:EXRQ//	M	M	M	M	M	M	M	M	M
:98A:	:TRAD//	O	O	O	O	O	O	O	O	O
:22H:	:CINT//	M INIT	M INIT	M PADJ	M CADJ	M CADJ	M CADJ	M CDTA	M TERM	M CADJ
:22H:	:COLA//	M	M	M	M	M	M	M	M	M
:22F:	:PRSS/CEDE/EXTS	M	M	M	M	M	M	M	M	M
:22H:	:REPR//	M RECE	M PROV	M PROV or RECE	M PROV	M PROV	M PROV	M PROV or RECE	M PROV or RECE	M RECE
:22F:	:AUTA// [b]	M MANU	M AUTO or MANU	M MANU	M MANU	M MANU	M MANU	M MANU	M MANU	M MANU
:22F:	:FSSA//									M FSSY
:16R:	COLLPRTY	M	M	M	M	M	M	M	M	M
:95P:	:PTYA//	M	M	M	M	M	M	M	M	M
:97A:	:SAFE//	O	C[c]	O	C[c]	C[c]	C[c]	O	O	C[c]
:16S:	COLLPRTY	M	M	M	M	M	M	M	M	M
:16R:	COLLPRTY	C	C	C	C	C	C	C	C	C
:95P:	:CLPA// [d]	C	C	C	C	C	C	C	C	C
:97A:	:SAFE// [d]	O	C[c]	O	C[c]	C[c]	C[c]	O	O	C[c]
:16S:	COLLPRTY	C	C	C	C	C	C	C	C	C
:16R:	COLLPRTY	M	M	M	M	M	M	M	M	M
:95P:	:PTYB//	M	M	M	M	M	M	M	M	M
:16S:	COLLPRTY	M	M	M	M	M	M	M	M	M
:16R:	COLLPRTY	M	M	M	M	M	M	M	M	M
:95R:	:TRAG//	M	M	M	M	M	M	M	M	M
:16S:	COLLPRTY	M	M	M	M	M	M	M	M	M
:16R:	LINK		MO[c]		MO	MO	MO		MO	MO
:20C:	:PREV//		MO		MO	MO	MO		MO	MO
:16S:	LINK		MO		MO	MO	MO		MO	MO
:16S:	GENL	M	M	M	M	M	M	M	M	M
:16R:	DEALTRAN	M	M	M	M	M	M	M	M	M
:98A: :TERM//yyyymmdd or :98B: :TERM//OPEN		M	M	M	M	M	M	M	M	M
:19A:	:TRAA//	M	M	M	M	M	M	M	M	M
:19A:	:TRTE//	O	O	O	O	O	O	O	O	O

Field	Content	Opening (CT) [a]	Opening (CP) [a]	Principal Adjust-ment	Substi-tution (CP)	With-drawal (CP)	Alloc-ation (CP)	Set close date	Closing	Fails
:16S:	DEALTRAN	M	M	M	M	M	M	M	M	M
:16R:	SECMOVE [d]	M	M	M						
:22H:	:INOU//	M COLI	M COLI	M COLI						
:35B:	ISIN	M	M	M						
:36B:	:QSEC//	M	M	M						
:17B:	:COLL//N	M	M	M						
:16S:	SECMOVE	M	M	M						
:16R:	SECMOVE [e]		M		M	M	M		M	M
:22H:	:INOU//		M COLI		M COLI	M COLO	M COLI		M COLO	M COLI
:35B:	ISIN		M		M	M	M		M	M
:36B:	:QSEC//		M		M	M	M		M	M
:17B:	:COLL//Y		M		M	M	M		M	M
:97A:	:SAFE//[f]		C		C	C	C		C	C
:16S:	SECMOVE		M		M	M	M		M	M
:16R:	SECMOVE [e]				M					M
:22H:	:INOU//				M COLO					M COLO
:35B:	ISIN				M					M
:36B:	:QSEC//				M					M
:17B:	:COLL//Y				M					M
:97A:	:SAFE// [f]				C					C
:16S:	SECMOVE				M					M

a. CT = Collateral Receiver; CP = Collateral Giver.
b. Use of AutoAssign can be established on opening (Collateral Giver) instructions only (see "The AutoAssign facility" on page 8–527–3).
c. Must contain collateral source account if not present in each repetition of sequence C.
d. Used to indicate trading party's BIC and source account when message is sent by a third party.
e. A second C Securities Movements sequence is mandatory in substitution and fails management instructions only.
f. Must be present in each repetition of sequence C if :97A: is not present in subsequence A1.

Triparty Collateral messages

MT558 - Triparty Collateral Status and Processing Advice

Availability and timing

The MT558 Triparty Collateral Status and Processing Advice is available in real-time.

Report content

The MT558 reports collateral transactions whose status has changed.

The MT558 provides the status of

- Instruction processing - treated or rejected.

- Matching - matched or unmatched.

- Cancellation processing - processed, denied or rejected.

- Allocation - partially or fully.

- Settlement - unsettled, partially or fully.

- Allegement - counterparty instructions alleged against a collateral account for which no matching instruction has been received.

Triparty Collateral messages

MT558 - Overview

The following table lists the fields in a Triparty Collateral Status and Processing Advice Report via MT558.

Sequence	M/O	Tag	Field name	Content/Options	Qualifier	Page
A Mandatory Sequence – General Information						
		:16R:	Start of Block	GENL		
		:28E:	Page Number/Continuation Indicator	5n/4!c	–	8–558–4
		:20C:	Reference	:4!c//16x	–	8–558–4
		:23G:	Function of the Message	:4!c[/4!c]	–	8–558–5
		:98a:	Execution Requested Date	Option A or C	EXRQ	8–558–5
	or	:98A:	Settlement date	:4!c//8!n	SETT	8–558–5
		:98a:	Preparation Date	Option A or C	PREP	8–558–5
		:98A:	Trade Date	:4!c//8!n	TRAD	8–558–5
		:22F:	Automatic Allocation Indicator	:4!c/[8c]/4!c	AUTA	8–558–5
		:22H:	Collateral Instruction Type Indicator	:4!c//4!c	CINT	8–558–6
		:22H:	Exposure Type Indicator	:4!c//4!c	COLA	8–558–6
		:22F:	Process Indicator	:4!c/[8c]/4!c	PRSS	8–558–6
		:22H:	Collateral Receiver/Provider Indicator	:4!c//4!c	REPR	8–558–6
		:13B:	Eligibility Set Profile Number	:4!c/[8c]/30x	ELIG	8–558–6
A1 Mandatory Repeatable Subsequence – Collateral Parties						
		:16R:	Start of Block	COLLPRTY		
		:95a:	Party	Option L, P, Q or R	–	8–558–7
		:97a:	Safekeeping Account	Option A or B	SAFE	8–558–7
		:16S:	End of Block	COLLPRTY		
End of Subsequence A1 - Collateral Parties						
A2 Optional Repeatable Subsequence – Status						
		:16R:	Start of Block	STAT		
		:25D:	Status	:4!c/[8c]/4!c	–	8–558–8
		:16S:	End of Block	STAT		
A2a Optional Repeatable Subsequence - Reason (NOT REPORTED)						
End of Subsequence A2 - Status						
		:17B:	Collateral Approved Flag	:4!c//1!a	CAPP	8–558–8
		:17B:	Settlement Approved Flag	:4!c//1!a	SAPP	8–558–8
		:19A:	Required Margin Amount	:4!c//[N]3!a15d	RMAG	8–558–8
		:19A:	Collaterised Amount	:4!c//[N]3!a15d	ALAM	8–558–9
		:19A:	Settled Amount	:4!c//[N]3!a15d	ESTT	8–558–9
		:19A:	Remaining Collaterised Amount	:4!c//[N]3!a15d	RALA	8–558–9
		:19A:	Remaining Settlement Amount	:4!c//[N]3!a15d	RSTT	8–558–9
		:70E:	Collateral Instruction Narrative	:4!c//10*35x	CINS	8–558–9
		:70D:	Reason Narrative	:4!c//6*35x	REAS	8–558–9
A3 Optional Repeatable Subsequence – Linkages						
		:16R:	Start of Block	LINK		
		:20U:	Common Collateral Transaction Reference	:4!c//52x	COMM	8–558–10
		:20C:	Related Message Reference	:4!c//16x	RELA	8–558–10
		:16S:	End of Block	LINK		
End of Subsequence A3 - Linkages						
		:16S:	End of Block	GENL		
End of Sequence A - General Information						

MT558 - Triparty Collateral Status and Processing Advice

Sequence	M/O	Tag	Field name	Content/Options	Qualifier	Page
B	**Mandatory Sequence - Deal Transaction Details**					
		:16R:	Start of Block	DEALTRAN		
		:98a:	Closing Date/Time	Option A, B or C	TERM	8–558–10
		:19A:	Deal Transaction Details	:4!c//[N]3!a15d	DEAL	8–558–10
		:19A:	Transaction Amount	:4!c//[N]3!a15d	TRAA	8–558–10
		:19A:	Termination Transaction Amount	:4!c//[N]3!a15d	TRTE	8–558–10
		:19A:	Value Sought Amount	:4!c//[N]3!a15d	VASO	8–558–10
		:92a:	Pricing Rate	Option A or C	PRIC	8–558–11
		:92A:	Spread Rate	:4!c//[N]15d	RSPR	8–558–11
		:92A:	Value Sought Margin Rate	:4!c//[N]15d	VSMR	8–558–11
		:92A:	Deal Transaction Details	:92A::4!c//[N]15d	DEAL	8–558–11
		:22F:	Method of Interest Computation	:4!c//[8c]4!c	MICO	8–558–11
		:16S:	End of Block	DEALTRAN		
	End of Sequence B - Deal Transaction Details					
C	**Optional Repeatable Sequence - Securities Movements**					
		:16R:	Start of Block	SECMOVE		
		:22H:	IN/OUT Indicator	:4!c//4!c	INOU	8–558–12
		:35B:	Identification of Financial Instrument	ISIN1!e12!c	–	8–558–12
		:36B:	Quantity of Securities	:4!c//4!c/15d	QSEC	8–558–12
		:17B:	Collateral Flag	:4!c//1!a	COLL	8–558–12
		:17B:	Securities Movements Approved Flag	:4!c//1!a	SMAF	8–558–12
		:97A:	Safekeeping Account	Option A or B	SAFE	8–558–13
		:20C:	Client's Securities Movement Reference	:4!c//16x	CSMV	8–558–13
		:70D:	Reason Narrative	:4!c//6*35x	REAS	8–558–13
		:16S:	End of Block	SECMOVE		
	End of Sequence C - Securities Movements					
D	**Optional Repeatable Sequence (NOT REPORTED)**					
E	**Optional Sequence - Additional Information**					
		:16R:	Start of Block	ADDINFO		
		:95a:	Party	Option P, Q or R	–	8–558–13
		:16S:	End of Block	ADDINFO		
	End of Sequence E - Additional Information					

Triparty Collateral messages

MT558 - Field specifications

MT558 contains data fields for a Triparty Collateral Status and Processing Advice report as described below.

A - General Information - mandatory, non-repeatable - GENL

| :28E: | Page Number/Continuation Indicator | Mandatory Sequence A
Non-repeatable
General Information | Qualifier |

Format: 5n/4!c

CBL usage: This field contains the message number up to five digits and indicates that this is the only message, the last message or that there are additional messages sent to convey the details of the collateral management instruction.

Indicators:
LAST   This is the last message
MORE   This is an intermediate message
ONLY   This is the only message

| :20C: | Sender's Reference | Mandatory Sequence A
Non-repeatable
General Information | Qualifier
SEME |

Format: :4!c//16x

CBL usage: This field contains the CBL reference assigned to the message. When more than one MT558 is reported to convey the status of the exposure, this reference will be the same on each message.

| :20C: | Client's Collateral Instruction Reference | Mandatory Sequence A
Non-repeatable
General Information | Qualifier
CLCI |

Format: :4!c//16x

CBL/CBF usage: This field contains the client's collateral instruction reference as received on the MT527.

| :20C: | Sender's Collateral Transaction Reference | Mandatory Sequence A
Non-repeatable
General Information | Qualifier
CLTR |

Format: :4!c//16x

CBL/CBF usage: This field contains the client's reference for the exposure as received on the MT527 in field :20C::SCTR.

MT558 - Triparty Collateral Status and Processing Advice

:23G:	Function of the Message	Mandatory Sequence Non-repeatable General Information	A	Qualifier –

Format: `4!c[/4!c]`

CBL usage: The following functions are used by CBL:

ADVD	when reporting the allegement of a counterparty instruction for which there is no matching instruction
CAST	when reporting the rejection and status(es) of a request for cancellation
INST	when reporting the rejection and status(es) of a settlement instruction

The sub-function "COPY" will be used in case the status feedback is reported to a party other than the sender of the MT527.

:98a:	Execution Requested Date	Mandatory Sequence Non-repeatable General Information	A	Qualifier EXRQ

Format: `:98A::4!c//8!n`   `:98C::4!c//8!n6!n`

CBL usage: This field can contain the opening or value date (option A) or date and time (option C) as received on the MT527.

:98a:	Preparation Date	Mandatory Sequence Non-repeatable General Information	A	Qualifier PREP

Format: `:98A::4!c//8!n`   `:98C::4!c//8!n6!n`

CBL usage: This field can contain the preparation date, as received on the MT527.

:98A:	Settlement Date	Mandatory Sequence Non-repeatable General Information	A	Qualifier SETT

Format: `:4!c//8!n6!n`

CBL usage: This field can contain the opening date or the value date, as received on the MT527.

:98A:	Trade Date	Mandatory Sequence Non-repeatable General Information	A	Qualifier TRAD

Format: `:4!c//8!n`

CBL usage: This field can contain the trade date, as received on the MT527.

:22F:	Automatic Allocation Indicator	Mandatory Sequence Non-repeatable General Information	A	Qualifier AUTA

Format: `:4!c/[8c]/4!c`

CBL usage: This field contains the allocation indicator as received on the MT527.

Triparty Collateral messages

:22H:	Collateral Instruction Type Indicator	Mandatory Sequence Non-repeatable General Information	A	Qualifier CINT

Format: :4!c//4!c

CBL usage: This field contains the instruction types as received on the MT527.

:22H:	Exposure Type Indicator	Mandatory Sequence Non-repeatable General Information	A	Qualifier COLA

Format: :4!c//4!c

CBL usage: This field contains the exposure types as received on the MT527.

:22F:	Process Indicator	Mandatory Sequence Non-repeatable General Information	A	Qualifier PRSS

Format: :4!c/[8c]/4!c

CBL usage: This field is used with :22H:COLA//SLEB to differentiate between TSLS1 and TSLS2 services, as follows:

CEDE/INTS	for	TSLS1
CEDE/EXTS	for TSLS2	

:22H:	Collateral Receiver/Provider Indicator	Mandatory Sequence Non-repeatable General Information	A	Qualifier REPR

Format: :4!c//4!c

CBL usage: This field indicates whether the client is the Collateral Giver or the Collateral Receiver as follows:

PROV	Collateral	Giver
RECE	Collateral Receiver	

:13B:	Number Identification	Mandatory Sequence Non-repeatable General Information	A	Qualifier See description

Format: :4!c/[8c]/30x

Qualifiers:

ELIG	Eligibility Set Profile Number
EXBN	Number identifying the collateral basket to be excluded
FSBN	Number identifying the fallback starting collateral basket
PRBN	Number identifying the preferred collateral basket

CBL usage: When present, this field contains the basket of eligibility set profile as received on the MT527.

MT558 - Triparty Collateral Status and Processing Advice

A1 - Collateral Parties - mandatory, repeatable - COLLPRTY

		Mandatory Subsequence	A1	Qualifier
:95a:	Party	Repeatable Collateral Parties		See description

Format: :95L::4!c//18!c2!n   :95P::4!c//4!a2!a2!c[3!c]   :95Q::4!c//4*35x
:95R::4!c/8c/34x

Qualifiers:
ALTE	Party Alternate Identification, alternate identification for a party.
CLPA	Party A's client
PTYA	Instruction party sending the collateral instruction
PTYB	Party A's counterparty
TRAG	Triparty Agent

CBL usage: This field contains the collateral parties as received on the MT527.

If option L is used, it must be used with qualifier ALTE and in combination with option P or option R, where ALTE is the Party Alternate Identification that is represented by the LEI (Legal Entity Identifier) as an alternative identifier for a specific collateral party. It will only be included if it was mentioned on the incoming MT527:

```
:16R:COLLPRTY
:95P::PTYA//BICPTYA
:95L::ALTE//1BCDEF34IJKLMNOPQR99
:16S:COLLPRTY

:16R:COLLPRTY
:95P::CLPA//BICCLPA
:95L::ALTE//1BCDEF34IJKLMNOPQR99
:16S:COLLPRTY

:16R:COLLPRTY
:95P::PTYB//BICPTYB
:95L::ALTE//1BCDEF34IJKLMNOPQR99
:16S:COLLPRTY

:16R:COLLPRTY
:95P::TRAG/CEDE/PSCTRAG
:95L::ALTE//1BCDEF34IJKLMNOPQR99
:16S:COLLPRTY
```

		Mandatory Subsequence	A1	Qualifier
:97a:	Safekeeping Account	Repeatable Collateral Parties		SAFE

Format: :97A::4!c//35x   :97B::4!c/[8c]/4!c/35x

CBL usage: This field contains the collateral party's safekeeping account as received on the MT527.

Triparty Collateral messages

A2 - Status - optional, repeatable - STAT

:25D:	Status	Optional Subsequence A2 Repeatable Status	Qualifier See description

Format: :4!c/[8c]/4!c

CBL usage: This field contains one of the following statuses:

ALOC//AOLF	Transaction fully allocated
ALOC//AOLP	Transaction partially allocated
CPRC//CAND	Collateral instruction has been cancelled as requested
CPRC//DEND	Cancellation has been denied due to status of transactions
CPRC//REJT	Cancellation request has been rejected
IPRC//REJT	Collateral instruction has been rejected for further processing
IPRC//TREA	Collateral instruction has been released for processing
MTCH//MACH	Collateral instruction has been matched
MTCH//NMAT	Collateral instruction is unmatched
SETT//PAIN	Transaction partially settled
SETT//SETT	Transaction fully settled
SETT//USET	Transaction unsettled

For an explanation of the status codes reported by CBL, see " MT558 Status codes"

:17B:	Collateral Approved Flag	Mandatory Sequence A Non-Repeatable General Information (resumed after A1,A2)	Qualifier CAPP

Format: :4!c//1!a

CBL Usage: This field may be reported with statuses IPRC and MTCH in response to an opening, top-up or substitution instruction. The field contains one of the following values:

Y	Collateral provided on instruction is successfully validated
N	At least one collateral piece instructed is not eligible

:17B:	Settlement Approved Flag	Optional Sequence A Non-Repeatable General Information (resumed after A1,A2)	Qualifier SAPP

Format: :4!c//1!a

CBL Usage: For collateral allocations that are made manually this field indicated is all pieces are settled or not. The field contains one of the following values:

Y	All securities and cash pieces instructed are settled
N	At least one security or cash piece instructed is not settled

:19A:	Required Margin Amount	Mandatory Sequence A Non-Repeatable General Information (resumed after A1, A2)	Qualifier RMAG

Format: :4!c//[N]3!a15d

CBL Usage: When present, this field contains the required margin amount as received on the collateral instruction.

:19A:	Amounts	Mandatory Sequence A Non-Repeatable General Information (resumed after A1, A2)	Qualifier -

Format: :4!c//[N]3!a15d

CBL Usage: The following amounts are reported together with statuses :25::ALOC and :25D::SETT:

ALAM   Amount collaterised
ESTT   Amount of collateral effectively settled
RALA   Outstanding amount to be collaterised
RSTT   Amount of collateral due to be settled

:70E:	Collateral Instruction Narrative	Mandatory Sequence A Non-Repeatable General Information (resumed after A1)	Qualifier CINS

Format: :4!c//10*35x

CBL Usage: When present, this field contains the instruction narrative as received on the MT527.

:70D:	Reason Narrative	Mandatory Sequence A Non-Repeatable General Information (resumed after A1)	Qualifier REAS

Format: :4!c//6*35x

CBL Usage: This field contains additional information on the status of the instruction or cancellation request.

Triparty Collateral messages

A3 - Linkages - optional, repeatable - LINK

:20U:	Common Collateral Transaction Reference	Optional Subsequence Repeatable Linkages	A3	Qualifier COMM

    Format: `4!c//52x`

    CBL usage: This field contains the reference in the field `:20U::COMM` of the MT527.

:20C:	Related Message Reference	Optional Subsequence Repeatable Linkages	A3	Qualifier RELA

    Format: `:20C::4!c//16x`

    CBL usage: This field contains the reference in the field `:20C::SEME` of the MT527.

B - Deal Transaction Details - mandatory, non-repeatable - DEALTRAN

:98a:	Closing Date/Time	Mandatory Sequence Non-repeatable Deal Transaction Details	B	Qualifier TERM

    Format: `:98A::4!c//8!n`   `:98B::4!c//4!c`   `:98C::4!c//8!n6!n`

    CBL usage: This field contains the closing date as received on the MT527.

:19A:	Deal Transaction Details	Mandatory Sequence Non-repeatable Deal Transaction Details	B	Qualifier DEAL

    Format: `:4!c//[N]3!a15d`

    CBL usage: Provides the principal amount of the matched trade.

:19A:	Transaction Amount	Mandatory Sequence Non-repeatable Deal Transaction Details	B	Qualifier TRAA

    Format: `:4!c//[N]3!a15d`

    CBL usage: This field contains the transaction amount as received on the MT527.

:19A:	Termination Transaction Amount	Mandatory Sequence Non-repeatable Deal Transaction Details	B	Qualifier TRTE

    Format: `:4!c//[N]3!a15d`

    CBL usage: .When present, this field contains the termination amount as received on the MT527.

:19A:	Value Sought Amount	Mandatory Sequence Non-repeatable Deal Transaction Details	B	Qualifier VASO

    Format: `:4!c//[N]3!a15d`

    CBL usage: .When present, this field contains the value sought amount as received on the MT527.

MT558 - Triparty Collateral Status and Processing Advice

:92a:	Pricing Rate	Mandatory Sequence Non-repeatable Deal Transaction Details	B	Qualifier PRIC

Format: :92A::4!c//[N]15d   :92C::4!c//24x

CBL usage: When present, this field contains the pricing rate as received on the MT527.

:92A:	Spread Rate	Mandatory Sequence Non-repeatable Deal Transaction Details	B	Qualifier RSPR

Format: :92A::4!c//[N]15d

CBL usage: When present, this field contains the spread rate as received on the MT527.

:92A:	Value Sought Margin Rate	Mandatory Sequence Non-repeatable Deal Transaction Details	B	Qualifier VSMR

Format: :92A::4!c//[N]15d   :92C::4!c/[8c]/24x

CBL usage: When present, this field contains the value sought margin rate as received on the MT527.

:92A:	Deal Transaction Details	Optional Sequence Non-repeatable Deal Transaction Details	B	Qualifier DEAL

Format: :92A::4!c//[N]15d

CBL usage: When present, this field contains the Principal amount of the matched trade (in case the Principal Matching Tolerance option is used).

:22F:	Method of Interest Computation	Mandatory Sequence Non-repeatable Deal Transaction Details	B	Qualifier MICO

Format: :4!c//[8c]/4!c

CBL usage: When present, this field contains the method of interest computation as received on the collateral instruction.

Triparty Collateral messages

C - Securities Movement - optional, repeatable - SECMOVE

This sequence will be repeated for each collateral and principal securities movement received on the collateral instruction.

:22H:	IN/OUT Indicator	Optional Sequence C Repeatable Securities Movements	Qualifier INOU

Format: :4!c//4!c

CBL usage: This field indicates whether the collateral or principal is to be delivered or received as follows:

COLI   securities are to be delivered from Party A's safekeeping account

COLO   securities are to be received in Party A's safekeeping account

:35B:	Identification of the Financial Instrument	Optional Sequence C Repeatable Securities Movements	Qualifier _

Format: [ISIN1!e12!c]
[4*35x]

CBL usage: This field contains the identification of the principal or collateral security.

:36B:	Quantity of Financial Instrument	Optional Sequence C Repeatable Securities Movements	Qualifier QSEC

Format: :4!c//4!c/15d

CBL usage: This field contains the quantity of securities, specified in :35B:, to be moved.

:17B:	Collateral Flag	Optional Sequence C Repeatable Securities Movements	Qualifier COLL

Format: :4!c//1a

CBL usage: This field indicates whether the movement relates to the principal or the collateral as follows:

Y   Collateral
N   Principal

:17B:	Securities Movement Approved Flag	Optional Sequence C Repeatable Securities Movements	Qualifier SMAF

Format: :4!c//1a

CBL usage: This field indicates whether the collateral movement requested is accepted for processing:

Y   Collateral movement requested is accepted
N   Collateral movement requested is not accepted

MT558 - Triparty Collateral Status and Processing Advice

:97A:	Safekeeping Account	Optional Sequence Repeatable Securities Movements	C	Qualifier SAFE

Format: :4!c//35x

CBL usage: This field contains the source/return account of the collateral securities. This field is only reported in MT558 in response to manual requests from collateral giver which allocates collateral (i.e. openings, substitutions, withdrawals and top-ups).

:20C:	Client's Securities Movement Reference	Optional Sequence Repeatable Securities Movements	C	Qualifier CSMV

Format: :4!c//16x

CBL usage: This field contains the client's securities movement reference as received on the MT527.

:70D:	Reason Narrative	Optional Sequence Repeatable Securities Movements	C	Qualifier REAS

Format: :4!c//6*35x

CBL usage: When applicable, this field contains the collateral ineligibility reason. This field is only reported in MT558 in response to manual requests from collateral giver which allocates collateral (i.e. openings, substitutions, withdrawals and top-ups).

E - Additional Information - optional, non-repeatable - ADDINFO

The additional information sequence is ignored for processing if received on the MT527, however it will be reported back on the MT558.

Triparty Collateral messages

Example of an MT558

```
:16R: GENL
:28E: 00001/ONLY
:20C::SEME//0000000002711682
:20C::CLCI//OPENING001
:20C::CLTR//REPO12345
:23G: INST
:98A::EXRQ//20070220
:22H::CINT//CADJ
:22H::COLA//REPO
:22H::REPR//PROV
:22F::AUTA//MANU
:16R: COLLPRTY
:95P::PTYA//BICCODE1
:16S: COLLPRTY
:16R: COLLPRTY
:95P::PTYB//BICCODE2
:16S: COLLPRTY
:16R: COLLPRTY
:95R::TRAG/CEDE/22222
:16S: COLLPRTY
:16R: STAT
:25D::IPRC//REJT
:16S: STAT
:17B::CAPP//N
:70D::REAS//Collateral issues.
:16R: LINK
:20C::RELA//2002121099999001
:16S: LINK
:16S: GENL
:16R: DEALTRAN
:98B::TERM//OPEN
:19A::TRAA//EUR0,
:16S: DEALTRAN
:16R: SECMOVE
:22H::INOU//COLI
:35B: ISIN BE2222222222
:36B::QSEC//FAMT/1000000,
:25D::MOVE/CEDE/2303
:17B::COLL//Y
:17B::SMAF//N
:97A::SAFE//11111
:70D::REAS//Price volatility higher
than maximum price volatility
:16S: SECMOVE
```

MT558 - Triparty Collateral Status and Processing Advice

MT558 Status codes

Validation process(es)	MT558 fields	
Cancellation request does not match with previously received collateral instruction.	**Sequence** :25D::CPRC//REJT :70D::REAS//...	**A2:**
Cancellation cannot applied due to the status of the collateral instruction.	**Sequence** :25D::CPRC//DEND :70D::REAS//...	**A2:**
Content validation or duplicate check of collateral instructions fails.	**Sequence** :25D::IPRC//REJT :70D::REAS//[ERROR MESSAGE]	**A2:**
There are collateral issues in the collateral giver instruction (Opening, Top-up, Substitution)	**Sequence** :25D::IPRC//REJT :17B::CAPP/N :70D::REAS//Collateral issues. **Sequence** (each collateral security movement) :25D::MOVE/CEDE/[INELIGIBILITY_CODE] :17B::SMAF//[Y/N] :70D::REAS//[INELIGIBILITY_REASON]	**A2:** **C:**
Collateral giver instruction (Top-up, substitution) is rejected because of several issues of type concentration limits breached, provisioning checks.	**Sequence** :25D::IPRC//REJT :17B::CAPP/N :70D::REAS//...	**A2:**
Collateral instruction cannot be matched (Change Rate/Set Closing Date)	**Sequence** 25D::MTCH/NMAT	**A2:**
Collateral giver instruction is not matched and contains collateral issues.	**Sequence** :25D::MTCH/NMAT :17B::CAPP//N :70D::REAS//Collateral issues. **Sequence** (each collateral security movement) :25D::MOVE/CEDE/[INELIGIBILITY_CODE] :17B::SMAF//[Y/N] :70D::REAS//[INELIGIBILITY_REASON]	**A2:** **C:**
Collateral giver instruction is matched but there are collateral issues.	**Sequence** :25D::MTCH//MACH :17B::CAPP/N **Sequence** (each collateral security movement) :17B::SMAF//[Y/N]	**A2:** **C:**
Collateral giver instruction is matched but there are several issues of type concentration limits breached, provisioning checks.	**Sequence** :25D::MTCH//MACH :17B::CAPP/N :70D::REAS//...	**A2:**
Collateral taker instruction is matched but there are collateral issues with the collateral provider instruction.	**Sequence** :25D::MTCH//MACH	**A2:**
Collateral instruction has been released for processing.	**Sequence** :25D::IPRC//TREA	**A2:**

Triparty Collateral messages

Validation process(es)	MT558 fields	
Collateral instruction has been cancelled as requested.	**Sequence** :25D::CPRC//CAND	**A2:**
Collateral instruction has been fully allocated. Only available on opening and principal adjustment instructions received via MT527.	**Sequence** :25D::ALOC//AOLF	**A2:**
Collateral instruction has been partially allocated. Only available on opening and principal adjustment instructions received via MT527.	**Sequence** :25D::ALOC//AOLP	**A2:**
Allocated collateral has been partially settled. Available on opening, top-ups, substitution, withdrawals and principal adjustment instructions received via MT527.	**Sequence** :25D::SETT//PAIN	**A2:**
Allocated collateral has been fully settled. Available on opening, top-ups, substitution, withdrawals and principal adjustment instructions received via MT527.	**Sequence** :25D::SETT//SETT	**A2:**
Allocated collateral has not yet settled. Available on opening, top-ups, substitution, withdrawals and principal adjustment instructions received via MT527.	**Sequence** :25D::SETT//USET	**A2:**

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Triparty Collateral messages

MT569 - Triparty Collateral and Exposure Statement

Report options

The report is available to both Collateral Receivers and Collateral Givers. Separate subscriptions will be required if a client acts as both a collateral receiver and giver.

Clients have the option to receive the statement with or without the details on the principal and collateral pieces. The version without details does not include subsequences C1a1 and C1a1a.

Availability and timing

The MT569 Triparty Collateral and Exposure Statement is available in complete form only multiple times intraday and once after end of day processing.

Report content

The report provides an overall summary of the Triparty Collateral Management activity with a breakdown per service type. For each service type a further breakdown by contract is given. Optionally, all open exposures per contract are provided with the list and valuation of each piece of principal and collateral.

All amounts provided in the statement are expressed in the client's reporting currency except the Total Exposure Amount in the Transaction Details subsequence (C1a).

Triparty Collateral messages

MT569 - Overview

The following table lists the fields in a Triparty Collateral and Exposure Statement report via MT569:

Sequence	Tag	Field name	Content/Options	Qualifier	Page
A Mandatory Sequence – General Information					
	:16R:	Start of Block	GENL		
	:28E:	Page Number/Continuation Indicator	:5n/4!c	–	8–569–4
	:13A:	Number Identification: Statement Number	:4!c//3!c	STAT	8–569–4
	:20C:	Sender's Reference	:4!c//16x	SEME	8–569–4
	:23G:	Function of the Message	4!c[/4!c]	–	8–569–4
	:98a:	Preparation Date/Time	Option A, C or E	PREP	8–569–4
	:22H:	Collateral Receive/Provide Indicator	:4!c//4!c	REPR	8–569–5
	:22F:	Statement Frequency Indicator	:4!c/[8c]/4!c	SFRE	8–569–5
	:22F:	Statement Basis Indicator	:4!c/[8c]/4!c	STBA	8–569–5
A1 Optional Repeatable Subsequence – Collateral Parties					
	:16R:	Start of Block	COLLPRTY		
	:95a:	Party A	Option P, Q or R	PTYA	8–569–5
	:16S:	End of Block	COLLPRTY		
End of Subsequence A1 – Collateral Parties					
A2 Optional Repeatable Subsequence – Linkages (NOT REPORTED)					
	:16S:	End of Block	GENL		
End of Sequence A – General Information					
B Mandatory Sequence – Overall Summary					
	:16R:	Start of Block	SUMM		
	:19A:	Value of Collateral Held	:4!c//[N]3!a15d	COVA	8–569–5
	:19A:	Margin Amount	:4!c//[N]3!a15d	MARG	8–569–6
	:19A:	Total Collateral Required	:4!c//[N]3!a15d	TCOR	8–569–6
	:19A:	Total Exposure Amount	:4!c//[N]3!a15d	TEXA	8–569–6
	:92A:	Margin	:4!c//[N]15d	MARG	8–569–6
	:98a:	Valuation Date/Time	Option A or C	VALN	8–569–6
	:16S:	End of Block	SUMM		
End of Sequence B – Overall Summary					
C Mandatory Repeatable Sequence – Summary by Exposure Type					
	:16R:	Start of Block	SUME		
	:22a:	Exposure Type Indicator	Option F or H	COLA	8–569–7
	:22F:	Process Indicator	:4!c/[8c]/4!c	PRSS	8–569–7
	:19A:	Value of Collateral Held	:4!c//[N]3!a15d	COVA	8–569–7
	:19A:	Margin Amount	:4!c//[N]3!a15d	MARG	8–569–7
	:19A:	Total Collateral Required	:4!c//[N]3!a15d	TCOR	8–569–7
	:19A:	Total Exposure Amount	:4!c//[N]3!a15d	TEXA	8–569–8
	:19A:	Total Value of Own Collateral	:4!c//[N]3!a15d	TVOC	8–569–8
	:19A:	Total Value of Reused Collateral	:4!c//[N]3!a15d	TVRC	8–569–8
	:92A:	Margin	:4!c//[N]15d	MARG	8–569–8
C1 Optional Repeatable Subsequence –Summary by Counterparty					
	:16R:	Start of Block	SUMC		
	:13B:	Eligibility Set Profile Number	:4!c/[8c]/30x	ELIG	8–569–8
	:95a:	Party B	Option P, Q or R	PTYB	8–569–8
	:95a:	Triparty Agent	Option P, Q or R	TRAG	8–569–9
	:19A:	Value of Collateral Held	:4!c//[N]3!a15d	COVA	8–569–9
	:19A:	Margin Amount	:4!c//[N]3!a15d	MARG	8–569–9
	:19A:	Total Collateral Required	:4!c//[N]3!a15d	TCOR	8–569–9
	:19A:	Total Exposure Amount	:4!c//[N]3!a15d	TEXA	8–569–9
	:19A:	Total Value of Own Collateral	:4!c//[N]3!a15d	TVOC	8–569–9
	:19A:	Total Value of Reused Collateral	:4!c//[N]3!a15d	TVRC	8–569–10
	:92A:	Margin	:4!c//[N]15d	MARG	8–569–10

MT569 - Triparty Collateral and Exposure Statement

Sequence	Tag	Field name	Content/Options	Qualifier	Page
C1a Mandatory Repeatable Subsequence - Transaction Details					
	:16R:	Start of Block	TRANSDET		
	:20C:	Client's Collateral Transaction Reference	:4!c//16x	CLTR	8–569–10
	:20U:	Common Collateral Transaction Reference	:4!c//52x	COMM	8–569–10
	:20C:	Triparty-Agent's/Service-Provider's Collateral Transaction Reference	:4!c//16x	TCTR	8–569–10
	:98a:	Execution Requested Date/Time	Option A, B or C	EXRQ	8–569–10
	:98a:	Closing Date/Time	Option A, B or C	TERM	8–569–11
	:19A:	Value of Collateral Held	:4!c//[N]3!a15d	COVA	8–569–11
	:19A:	Margin Amount	:4!c//[N]3!a15d	MARG	8–569–11
	:19A:	Undelivered Principal Amount	:4!c//[N]3!a15d	TCFA	8–569–11
	:19A:	Total Collateral Required	:4!c//[N]3!a15d	TCOR	8–569–11
	:19A:	Total Exposure Amount	:4!c//[N]3!a15d	TEXA	8–569–12
	:92A:	Margin	:4!c//[N]15d	MARG	8–569–12
	:92a:	Pricing Rate	Option A, B or C	PRIC	8–569–12
	:92a:	Spread Rate	:4!c//[N]15d	RSPR	8–569–12
	:25D:	Transaction Execution Status	:4!c/[8c]/4!c	TREX	8–569–13
C1a1 Optional Repeatable Subsequence - Valuation Details					
	:16R:	Start of Block	VALDET		
	:17B:	Flag	:4!c//1!a	-	8–569–13
	:98a:	Settlement Date/Time	Option A or C	SETT	8–569–13
	:19A:	Accrued Interest Amount	:4!c//[N]3!a15d	ACRU	8–569–13
	:19A:	Market Value Amount Post Valuation Factor	:4!c//[N]3!a15d	MKTP	8–569–13
	:19A:	Actual Market Value Before Valuation Factor	:4!c//[N]3!a15d	MVBF	8–569–14
	:19A:	Actual Market Value Post Valuation Factor	:4!c//[N]3!a15d	MVPF	8–569–14
	:92B:	Exchange Rate	:4!c//3!a/3!a/15d	EXCH	8–569–14
	:92A:	Valuation Factor	:4!c//[N]15d	VAFC	8–569–14
C1a1a Optional Repeatable Subsequence - Securities Details					
	:16R:	Start of Block	SECDET		
	:35B:	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]		8–569–14
	:36B:	Quantity of the Financial Instrument	:4!c//4!c/15d	SECV	8–569–14
	:97a:	Safekeeping Account	Option A or B	SAFE	8–569–15
	:11A:	Currency of Denomination	:4!c//3!a	DENO	8–569–15
	:90a:	Price	Option A or B	MRKT	8–569–15
	:94B:	Source of Rating	:4!c[8c]/4!c[/30x]	PRIC	8–569–15
	:94B:	Source of Rating	:4!c[8c]/4!c[/30x]	RATS	8–569–15
	:70C:	Rating Narrative	:4!c//4*35x	RATS	8–569–15
	:16S:	End of Block	SECDET		
End of Subsequence C1a1a - Securities Details					
	:16S:	End of Block	VALDET		
End of Subsequence C1a1 - Valuation Details					
	:16S:	End of Block	TRANSDET		
End of Subsequence C1a - Transaction Details					
	:16S:	End of Block	SUMC		
End of Subsequence C1 -Summary by Counterparty					
	:16S:	End of Block	SUME		
End of Sequence C - Summary by Exposure Type					
D Optional Repeatable Sequence - Additional Information (NOT REPORTED)					

Triparty Collateral messages

MT569 - Field specifications

MT569 contains data fields for a CBL Triparty Collateral and Exposure Statement report as described below.

A - General Information - mandatory, non-repeatable - GENL

:28E:	Page Number/Continuation Indicator	Mandatory Sequence A Non-repeatable General Information	Qualifier -

Format: `:5n/4!c`

Field purpose: This field contains the page number in five digits and indicates either that this is the only page or the last page or that there are additional pages.

Indicators:
- LAST — This is the last page of a statement with more than one page.
- MORE — This is an intermediate page of a statement with additional pages.
- ONLY — This is the only page of the statement.

:13A:	Number Identification: Statement Number	Mandatory Sequence A Non-repeatable General Information	Qualifier STAT

Format: `:4!c//3!c`

Field purpose: This field contains the sequential number of the statement. The statement number loops through 001 to 999, incremented for each statement for the same short code and frequency.

:20C:	Sender's Reference	Mandatory Sequence A Non-repeatable General Information	Qualifier SEME

Format: `:4!c//16x`

CBL usage: This field contains the CBL reference assigned to the statement.

:23G:	Function of the Message	Mandatory Sequence A Non-repeatable General Information	Qualifier –

Format: `4!c[/4!c]`

CBL usage: The following functions and sub-functions are used by CBL:

- NEWM — used on a new statement
- NEWM/COPY — used when the message is sent as a copy for information purposes to a party other than the account number.

:98a:	Preparation Date/Time	Mandatory Sequence A Non-repeatable General Information	Qualifier PREP

Format: `:98A::4!c//8!c`   `:98C::4!c//8!n6!n`

Field purpose: This field contains the date and time of the preparation of the report.

MT569 - Triparty Collateral and Exposure Statement

:22H:	Collateral Receive/Provide Indicator	Mandatory Sequence A Non-repeatable General Information	Qualifier REPR

Format: :4!c//4!c

Field purpose: This field indicates if the exposures reported in the statement were executed by client acting as a collateral giver or collateral receiver as follows:

PROV — Client acting as collateral giver
RECE — Client acting as collateral receiver

:22F:	Statement Frequency Indicator	Mandatory Sequence A Non-repeatable General Information	Qualifier SFRE

Format: :4!c/[8c]/4!c

Field purpose: This field indicates that the statement is reported in one of the following frequencies:

DAIL — Daily
INDA — Intraday

:22F:	Statement Basis Indicator	Mandatory Sequence A Non-repeatable General Information	Qualifier STBA

Format: :4!c/[8c]/4!c

CBL Usage: This field contains the indicator EOSP to indicate that the statement reports exposures that have been initiated.

A1 - Collateral Parties - optional, repeatable - COLLPRTY

:95a:	Party A	Optional Subsequence A1 Repeatable Collateral Parties	Qualifier PTYA

Format: :95R::4!c/8c/34x

CBL usage: This field contains the client's CmaX participant short code with Data Source Scheme "CEDE".

B - Overall Summary - mandatory, non-repeatable - SUMM

:19A:	Value of Collateral Held	Mandatory Sequence B Non-repeatable Overall Summary	Qualifier COVA

Format: :4!c//[N]3!a15d

CBL usage: This field contains the sum of the collateral value expressed in the reporting currency of all the assets (cash and securities) allocated to all the transactions reported.

Triparty Collateral messages

:19A:	Margin Amount	Mandatory Sequence B Non-repeatable Overall Summary	Qualifier MARG

Format: :4!c//[N]3!a15d

CBL usage: This field contains the sum of the collateral balance of all transactions reported expressed in the reporting currency. That is, the Value of Collateral Held minus the Total Collateral Required.

:19A:	Total Collateral Required	Mandatory Sequence B Non-repeatable Overall Summary	Qualifier TCOR

Format: :4!c//[N]3!a15d

CBL usage: This field contains the sum of the collateral required of all transactions reported expressed in the reporting currency. A TCMS exposure with no exposure amount and Triparty Reservation and Triparty Euro GC exposures will be accounted with collateral required equal to the collateral value.

:19A:	Total Exposure Amount	Mandatory Sequence B Non-repeatable Overall Summary	Qualifier TEXA

Format: :4!c//[N]3!a15d

CBL usage: This field contains the sum of the exposure amount of all transactions reported expressed in the reporting currency. A TCMS exposure with no exposure amount and Triparty Reservation and Triparty Euro GC exposures will be accounted as "0".

:92A:	Margin	Mandatory Sequence B Non-repeatable Overall Summary	Qualifier MARG

Format: :4!c//[N]15d

CBL usage: This field contains the total collateral Balance of all transactions reported expressed as a percentage of total collateral required. That is:

$$\frac{\text{Value of Collateral Held} - \text{Total Collateral Required}}{\text{Total Collateral Required}} \times 100$$

:98a:	Valuation Date/Time	Mandatory Sequence B Non-repeatable Overall Summary	Qualifier VALN

Format: :98A::4!c//8!n

CBL usage: This field contains the date the report is generated.

C - Summary by Exposure Type - mandatory, repeatable - SUME

:22a:	**Exposure Type Indicator**	**Mandatory Sequence** **Repeatable** **Summary by Exposure Type**	C	**Qualifier** COLA

Format: `:22F::4!c/[8c]/4!c`

CBL usage: This field contains the exposure type indicator as follows:

REPO	For TRS
SLOA	For TCMS
SLEB	For TSLS1 and TSLS2
CEDE/EUGC	For Triparty Euro GC
CEDE/RESV	For Triparty Reservation

:22F:	**Process Indicator**	**Mandatory Sequence** **Repeatable** **Summary by Exposure Type**	C	**Qualifier** PRSS

Format: `:4!c/[8c]/4!c`

CBL usage: Field indicates if principal securities in a TSLS trade will settle at CBL or outside as follows:

CEDE/INTS	For TSLS1
CEDE/EXTS	For TSLS2

:19A:	**Value of Collateral Held**	**Mandatory Sequence** **Repeatable** **Summary by Exposure Type**	C	**Qualifier** COVA

Format: `:4!c//[N]3!a15d`

CBL usage: This field contains the sum of the collateral value of all exposures in the given service type expressed in the reporting currency.

:19A:	**Margin Amount**	**Mandatory Sequence** **Repeatable** **Summary by Exposure Type**	C	**Qualifier** MARG

Format: `:4!c//[N]3!a15d`

CBL usage: This field contains the sum of the collateral balance of all transactions reported expressed in the reporting currency. That is, the Value of Collateral Held minus the Total Collateral Required.

:19A:	**Total Collateral Required**	**Mandatory Sequence** **Repeatable** **Summary by Exposure Type**	C	**Qualifier** TCOR

Format: `:4!c//[N]3!a15d`

CBL usage: This field contains the sum of the collateral required to collateralise at 100% all exposures in the given service type expressed in the reporting currency.

A TCMS exposure with no exposure amount and Triparty Reservation and Triparty Euro GC exposures will be accounted with collateral required equal to the collateral value.

Triparty Collateral messages

:19A:	**Total Exposure Amount**	**Mandatory Sequence** **Repeatable** **Summary by Exposure Type**	**C**	**Qualifier** TEXA

Format: `:4!c//[N]3!a15d`

CBL usage: This field contains the sum of the exposure Amount of all the exposures in the given service type expressed in the reporting currency. A TCMS exposure with no exposure amount and Triparty Reservation and Triparty Euro GC exposures will be accounted as "0".

:19A:	**Total Value of Own Collateral**	**Mandatory Sequence** **Repeatable** **Summary by Exposure Type**	**C**	**Qualifier** TVOC

Format: `:4!c//[N]3!a15d`

CBL usage: This field contains the sum of the collateral value of all exposures in the given service type originating from own accounts expressed in the reporting currency. Only reported on MT569 for Collateral Giver.

:19A:	**Total Value of Reused Collateral**	**Mandatory Sequence** **Repeatable** **Summary by Exposure Type**	**C**	**Qualifier** TVRC

Format: `:4!c//[N]3!a15d`

CBL usage: This field contains the sum of the collateral value of all exposures in the given service type originating from collateral accounts (reused assets) expressed in the reporting currency.

Only reported on MT569 for Collateral Giver.

:92A:	**Margin**	**Mandatory Sequence** **Repeatable** **Summary by Exposure Type**	**C**	**Qualifier** MARG

Format: `:4!c//[N]15d`

CBL usage: This field contains the sum of collateral balance expressed as a percentage of the sum of collateral required of all exposures in the given service type expressed in the reporting currency.

:C1 - Summary by Counterparty- optional, repeatable - SUMC

This sequence provides net exposures per contract identified by Party B, collateral account and optionally a basket number.

:13B:	**Eligibility Set Profile Number**	**Optional Subsequence** **Repeatable** **Summary by Counterparty**	**C1**	**Qualifier** ELIG

Format: `:4!c/[8c]/30x`

CBL usage: This field contains the basket number with Data Source Scheme "CEDE" when available.

:95a:	**Party B**	**Optional Subsequence** **Repeatable** **Summary by Counterparty**	**C1**	**Qualifier** PTYB

Format: `:95R::4!c/8c/34x`

CBL usage: This field contains the CmaX participant short code of client's counterparty with Data Source Scheme CEDE.

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:95a: Triparty Agent

Optional Subsequence Repeatable Summary by Counterparty	**C1**	**Qualifier** TRAG

Format: :95R::4!c/8c/34x

CBL usage: This field contains the collateral account with Data Source Scheme CEDE.

:19A: Value of Collateral Held

Optional Subsequence Repeatable Summary by Counterparty	**C1**	**Qualifier** COVA

Format: :4!c//[N]3!a15d

CBL usage: This field contains the sum of the collateral value of all exposures in the given service type for given contract expressed in the reporting currency.

:19A: Margin Amount

Optional Subsequence Repeatable Summary by Counterparty	**C1**	**Qualifier** MARG

Format: :4!c//[N]3!a15d

CBL usage: This field contains the sum of the collateral balance of all exposures in the given service type for given contract expressed in the reporting currency.

:19A: Total Collateral Required

Optional Subsequence Repeatable Summary by Counterparty	**C1**	**Qualifier** TCOR

Format: :4!c//[N]3!a15d

CBL usage: This field contains the sum of the collateral required to collateralise at 100% all exposures in the given service type for given contract expressed in the reporting currency. For exposures with no principal, the collateral required will equal the collateral value.

:19A: Total Exposure Amount

Optional Subsequence Repeatable Summary by Counterparty	**C1**	**Qualifier** TEXA

Format: :4!c//[N]3!a15d

CBL usage: This field contains the sum of the exposure amount of all the exposures in the given service type for given contract expressed in the reporting currency. A TCMS exposure with no exposure amount and Triparty Reservation and Triparty Euro GC exposures will be accounted as "0".

:19A: Total Value of Own Collateral

Optional Subsequence Repeatable Summary by Counterparty	**C1**	**Qualifier** TVOC

Format: :4!c//[N]3!a15d

CBL usage: This field contains the sum of the collateral value of all exposures in the given service type for given contract originating from own accounts, expressed in the reporting currency.

Only reported on MT569 for Collateral Giver.

Triparty Collateral messages

:19A:	Total Value of Reused Collateral	Optional Subsequence Repeatable Summary by Counterparty	C1	Qualifier TVRC

Format: :4!c//[N]3!a15d

CBL usage: This field contains the sum of the collateral value of all exposures in the given service type for given contract originating from collateral accounts (reused assets), expressed in the reporting currency.

Only reported on MT569 for Collateral Giver.

:92A:	Margin	Optional Subsequence Repeatable Summary by Counterparty	C1	Qualifier MARG

Format: :4!c//[N]15d

CBL usage: This field contains the sum of collateral balance expressed as a percentage of sum of collateral required of all exposures in the given service type for given contract, expressed in the reporting currency.

C1a - Transaction Details - mandatory, repeatable - TRANSDET

:20C:	Client's Collateral Transaction Reference	Mandatory Subsequence Repeatable Transaction Details	C1a	Qualifier CLTR

Format: :4!c//16x

CBL/CBF usage: This field contains the client's collateral management transaction reference or "NONREF".

:20U:	Common Collateral Transaction Reference	Mandatory Subsequence Repeatable Transaction Details	C1a	Qualifier COMM

Format: :4!c//52x **Optional**

CBL/CBF usage: This field specifies the Common Collateral Transaction Reference for a Triparty Collateral Management Transaction.

:20C:	Triparty-Agent's/Service-Provider's Collateral Transaction Reference	Mandatory Subsequence Repeatable Transaction Details	C1a	Qualifier TCTR

Format: :4!c//16x

CBL/CBF usage: This field contains the collateral management transaction reference.

:98a:	Execution Requested Date/Time	Mandatory Subsequence Repeatable Transaction Details	C1a	Qualifier EXRQ

Format: :98A::4!c//8!n

CBL usage: This field contains the opening date of the collateral management transaction.

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		Mandatory Subsequence	C1a	Qualifier
:98a:	**Closing Date/Time**	Repeatable Transaction Details		TERM

Format: :98A::4!c//8!n

CBL usage: This field contains the closing date of the collateral management transaction. If the closing date is not set it is reported with option B and date code "OPEN". That is, :98B::TERM//OPEN

		Mandatory Subsequence	C1a	Qualifier
:19A:	**Value of Collateral Held**	Repeatable Transaction Details		COVA

Format: :4!c//[N]3!a15d

CBL usage: This field contains the collateral value of the assets expressed in the exposure currency.

		Mandatory Subsequence	C1a	Qualifier
:19A:	**Margin Amount**	Repeatable Transaction Details		MARG

Format: :4!c//[N]3!a15d

CBL usage: This field contains the collateral balance expressed in the client's reporting currency.

		Mandatory Subsequence	C1a	Qualifier
:19A:	**Undelivered Principal Amount**	Repeatable Transaction Details		TCFA

Format: :4!c//[N]3!a15d

CBL usage: This field contains the value of the undelivered principal amount of the exposure expressed in the exposure`s currency.

		Mandatory Subsequence	C1a	Qualifier
:19A:	**Total Collateral Required**	Repeatable Transaction Details		TCOR

Format: :4!c//[N]3!a15d

CBL usage: This field contains the collateral value required in order to collateralise the exposure at 100% as follows:

TRS	Amount of cash borrowed/lent plus repo interests until the next business date
TCMS	Exposure amount to be covered by collateral. For exposures with no principal, the collateral required will equal the collateral value
TSLS1	Cash value of securities borrowed/lent plus lending interests until the next business date
TSLS2	Cash value of securities borrowed/lent

This amount is expressed in the client's reporting currency.

Triparty Collateral messages

:19A:	**Total Exposure Amount**	**Mandatory Subsequence** **Repeatable** **Transaction Details**	**C1a**	**Qualifier** TEXA

Format: `:4!c//[N]3!a15d`

CBL usage: This field contains, with qualifier TEXA, the exposure amount expressed in the exposure currency as follows:

TRS	Amount of cash borrowed/lent
TCMS	Exposure amount to be covered by collateral. For exposures with no principal, the exposure amount will be reported as "000"
TSLS1	Value of securities borrowed/lent
TSLS2	Value of securities borrowed/lent

:92A:	**Margin**	**Mandatory Subsequence** **Repeatable** **Transaction Details**	**C1a**	**Qualifier** MARG

Format: `:4!c//[N]15d`

CBL usage: This field contains the actual margin of the transaction.

:92a:	**Pricing Rate**	**Mandatory Subsequence** **Repeatable** **Transaction Details**	**C1a**	**Qualifier** PRIC

Format: `:92A::4!c//[N]15d`   `:92C::4!c//24x`

CBL usage: This field contains the rate of the transaction with qualifier PRIC as follows.

TRS	Repo rate agreed between both clients on the cash borrowed/lent
TCMS	"0,00"
TSLS1	Lending rate agreed between both clients on the securities borrowed/lent
TSLS2	"0,00"

and may contain the reference rate as follows:

Reference Rate	Format
EONIA	:92C::PRIC//EONIA
SONIA	:92C::PRIC//SONIA
RONIA	:92C::PRIC//RONIA
EUREPO Tom Next	:92C::PRIC//EUREPO T/N

:92a:	**Spread Rate**	**Mandatory Subsequence** **Repeatable** **Transaction Details**	**C1a**	**Qualifier** RSPR

Format: `:92A::4!c//[N]15d`

CBL usage: This field contains a percentage spread above / below the reference rate specified with Option C in field :92a: (Pricing Rate). N means below the reference rate. In the absence of a spread, this field must report 0.

Example: `:92C::PRIC//EONIA`
`:92A::RSPR//N1`

:25D:	Transaction Execution Status	Mandatory Subsequence Repeatable Transaction Details	C1a	Qualifier TREX

Format: `:4!c/[8c]/4!c`

CBL usage: This field contains the indicator INTD to indicate transaction has been initiated.

C1a1 - Valuation Details - optional, repeatable - VALDET

This subsequence is repeated for each piece of principal, collateral securities and collateral cash.

:17B:	Flag	Optional Subsequence Repeatable Valuation Details	C1a1	Qualifier -

Format: `:4!c//1!a`

CBL usage: This field indicates if the piece is part of the principal or collateral and whether it is in cash or securities as follows:

For principal in securities

- COLL//N
- SECU//Y

For collateral in cash

- COLL//Y
- SECU//N

For collateral in securities

- COLL//Y
- SECU//Y

:98a:	Settlement Date/Time	Optional Subsequence Repeatable Valuation Details	C1a1	Qualifier SETT

Format: `:98A::4!c//8!n`

CBL usage: For collateral cash and securities this field contains the settlement date of the last movement.

:19A:	Accrued Interest Amount	Optional Subsequence Repeatable Valuation Details	C1a1	Qualifier ACRU

Format: `:4!c//[N]3!a15d`

CBL usage: This field contains the interest amount accrued on the financial instrument.

:19A:	Market Value Amount Post Valuation Factor	Optional Subsequence Repeatable Valuation Details	C1a1	Qualifier MKTP

Format: `:4!c//[N]3!a15d`

CBL usage: This field contains the marginal value converted to the exposure currency.

Triparty Collateral messages

:19A:	**Actual Market Value Before Valuation Factor**	**Optional Subsequence** **Repeatable** **Valuation Details**	**C1a1**	**Qualifier** MVBF

Format: `:4!c//[N]3!a15d`

CBL usage: This field contains the amount of collateral in cash in the given currency.

:19A:	**Actual Market Value Post Valuation Factor**	**Optional Subsequence** **Repeatable** **Valuation Details**	**C1a1**	**Qualifier** MVPF

Format: `:4!c//[N]3!a15d`

CBL usage: This field contains the marginal value of the collateral and principle securities expressed in the quotation currency of the security. For collateral in cash, this value will be the same as the one reported in :19A::MVBF

:92B:	**Exchange Rate**	**Optional Subsequence** **Repeatable** **Valuation Details**	**C1a1**	**Qualifier** EXCH

Format: `:4!c//3!a/3!a/15d`

CBL usage: This field contains the exchange rate between the quotation currency of the security and the exposure currency as follows:

`:92B::EXCH//3!a/3!a/15d`
1st 3!a = quotation currency, 2nd 3!a = exposure currency, 15d = exchange rate

:92A:	**Valuation Factor**	**Optional Subsequence** **Repeatable** **Valuation Details**	**C1a1**	**Qualifier** VAFC

Format: `:4!c//[N]15d`

CBL usage: This field contains the margin of the collateral security agreed between the clients in the contract. For collateral in cash and principal securities this field will contain default rate "1,"

C1a1a - Securities Details - optional, repeatable - SECDET

:35B:	**Identification of the Financial Instrument**	**Optional Subsequence** **Repeatable** **Securities Details**	**C1a1a**	**Qualifier** -

Format: `[ISIN1!e12!c]`
`[4*35x]`

CBL usage: This field contains the ISIN, Common Code and security description of the principal and collateral securities.

:36B:	**Quantity of the Financial Instrument**	**Optional Subsequence** **Repeatable** **Securities Details**	**C1a1a**	**Qualifier** SECV

Format: `:4!c//4!c/15d`

CBL usage: This field contains the quantity of the principal and collateral securities with quantity type code FAMT for debt and UNIT for equities.

:97a:	Safekeeping Account	Optional Subsequence Repeatable Securities Details	C1a1a	Qualifier SAFE

Format: :97A::4!c//35x

CBL usage: This field contains the collateral giver's source account. Only reported on statement sent to collateral giver.

:11A:	Currency of Denomination	Optional Subsequence Repeatable Securities Details	C1a1a	Qualifier DENO

Format: :4!c//3!a

CBL usage: This field contains the currency of the financial instrument.

:90a:	Price	Optional Subsequence Repeatable Securities Details	C1a1a	Qualifier MRKT

Format: :90A::4!c//4!c[/30x]   :90B:4!c//4!c/3!a15d

CBL usage: This field contains the market price of the principal and collateral securities. Option A is used for debt instrument and option B for equities.

:94B:	Source of Rating	Optional Subsequence Repeatable Securities Details	C1a1a	Qualifier PRIC

Format: :4!c/[8c]/4!c[/30x]

CBL usage: This field contains the external price valuation.

Example: :94B::PRIC/CEDE/BILA

:94B:	Source of Rating	Optional Subsequence Repeatable Securities Details	C1a1a	Qualifier RATS

Format: :4!c/[8c]/4!c[/30x]

CBL usage: This field is reported with Data Source Scheme "CEDE", indicator CEDE and place "CLEARSTREAM COMPOSITE RATING".

:70C:	Rating Narrative	Optional Subsequence Repeatable Securities Details	C1a1a	Qualifier RATS

Format: :4!c//4*35

CBL usage: This field contains the Clearstream composite rating of the principal and collateral securities.

For the list of composite ratings, see ""CBL Composite Rating"".

Triparty Collateral messages

Example of an MT569 Triparty Collateral and Exposure Statement detailed version

```
:16R: GENL
:28E: 00001/MORE
:13A::STAT//001
:20C::SEME//1234567
:23G: NEWM
:98C::PREP//20081117060000
:22H::REPR//RECE
:22F::SFRE//DAIL
:22F::STBA//EOSF
:16R: COLLPRTY
:95R::PTYA/CEDE/BANKA
:16S: COLLPRTY
:16S: GENL
:16R: SUMM                              Overall summary
:19A::COVA//EUR429798951,84
:19A::MARG//EUR9737098,13
:19A::TCOR//EUR420061853,71
:19A::TEXA//EUR419785989,81
:92A::MARG//2,62
:98A::VALN//20081117
:16S: SUMM
:16R: SUME                              Summary by Service Type. This example shows
:22F::COLA/REPO                         TRS.
:19A::COVA//EUR210246654,88
:19A::MARG//EUR5562722,72
:19A::TCOR//EUR204683932,16
:19A::TEXA//EUR204535564,97
:92A::MARG//2,72
:16R: SUMC                              Summary by contract for the above service type
:13B::ELIG/CEDE/BASKET1
:95R::PTYB/CEDE/BANKB
:95R::TRAG/CEDE/81117
:19A::COVA//EUR185334002,65
:19A::MARG//EUR5650070,49
:19A::TCOR//EUR179683932,16
:19A::TEXA//EUR179535564,97
:92a::MARG//3,14
:16R: TRANSDET                          TRS Transaction 1 details
:20C::CLTR//ABC123DE
:20C::TCTR//43545
:98A::EXRQ//20081117
:98A::TERM//20081121
:19A::COVA//EUR80121456,33
:19A::MARG//EUR553635,27
:19A::TCOR//EUR79567821,06
:19A::TEXA//USD100000000,
:92A::MARG//0,69
:92A::PRIC//3,65
:25D::TREX//INTD
:16R: VALDET                            Valuation details for collateral piece 1
:17B::COLL//Y
:17B::SECU//Y
:98A::SETT//20081117
:19A::ACRU//UUSD2027999,7
:19A::MKTP//USD54396116,21
:19A::MVPF//USD54396116,21
:92A::VAFC//3,
:16R: SECDET                            Securities details for collateral piece 1
:35B: ISIN XS0198085051
/XS/019808505
USD 8 SWEDISH EXP. CRED. CORP. 04-2014
:36B::SECV//FAMT/54000000,
:11A::DENO//USD
:90A::MRKT//PRCT/100
:94B::RATS/CEDE/CEDE/CLEARSTREAM COMPOSITE RATING
:70C::RATS//AA+
:16S: SECDET
:16S: VALDET
```

MT569 - Triparty Collateral and Exposure Statement

`:16R: VALDET...`	Valuation details for collateral piece 2
`:16R: SECDET...`	Securities details for collateral piece 2
`:16S: SECDET`	
`:16S: VALDET`	
`:16R: VALDET...`	Valuation details for collateral piece n
`:16R: SECDET...`	
`:16S: SECDET`	
`:16S: VALDET`	
`:16S: TRANSDET`	End of TRS Transaction 1
`:16R: TRANSDET...`	TRS Transaction 2
`:16S: TRANSDET`	End of TRS Transaction 2
`:16R: TRANSDET...`	TRS transaction n
`:16S: TRANSDET`	End of TRS Transaction n
`:16S: SUMC`	End of TRS transactions with BANKB
`:16R: SUMC...`	TRS transactions with BANKn
`:16S: SUMC`	End of TRS transactions with BANKn
`:16S: SUME`	End of TRS exposure details
`:16R: SUME...`	Start of TCMS exposure details
`:16S: SUME`	End of TCMS exposure details
`:16R: SUME...`	Start of xxxx exposure details
`:16S: SUME`	End of xxxx exposure details

Triparty Collateral messages

Example of an MT569 Triparty Collateral and Exposure Statement summary version

```
:16R: GENL
:28E: 00001/MORE
:13A::STAT//001
:20C::SEME//1234567
:23G: NEWM
:98C::PREP//20081117060000
:22H::REPR//RECE
:22F::SFRE//DAIL
:22F::STBA//EOSF
:16R: COLLPRTY
:95R::PTYA/CEDE/BANKA
:16S: COLLPRTY
:16S: GENL
```

```
:16R: SUMM                          Overall summary
:19A::COVA//EUR429798951,84
:19A::MARG//EUR9737098,13
:19A::TCOR//EUR420061853,71
:19A::TEXA//EUR419785989,81
:92A::MARG//2,62
:98A::VALN//20081117
:16S: SUMM
:16R: SUME                          Summary by Service Type. This example shows
:22F::COLA/REPO                     TRS.
:19A::COVA//EUR210246654,88
:19A::MARG//EUR5562722,72
:19A::TCOR//EUR204683932,16
:19A::TEXA//EUR204535564,97
:92A::MARG//2,72
:16R: SUMC                          Summary by contract for the above service type
:13B::ELIG/CEDE/BASKET1
:95R::PTYB/CEDE/BANKB
:95R::TRAG/CEDE/81117
:19A::COVA//EUR185334002,65
:19A::MARG//EUR5650070,49
:19A::TCOR//EUR179683932,16
:19A::TEXA//EUR179535564,97
:92a::MARG//3,14
:16R: TRANSDET                      TRS Transaction 1 details
:20C::CLTR//ABC123DE
:20C::TCTR//43545
:98A::EXRQ//20081117
:98A::TERM//20081121
:19A::COVA//EUR80121456,33
:19A::MARG//EUR553635,27
:19A::TCOR//EUR79567821,06
:19A::TEXA//USD100000000,
:92A::MARG//0,69
:92A::PRIC//3,65
:25D::TREX//INTD
:16S: TRANSDET                      End of TRS Transaction 1
:16R: TRANSDET...                   TRS Transaction 2
:16S: TRANSDET                      End of TRS Transaction 2
:16R: TRANSDET                      TRS transaction n
:16S: TRANSDET                      End of TRS Transaction n
:16S: SUMC                          End of TRS transactions with BANKB
:16R: SUMC...                       TRS transactions with BANKn
:16S: SUMC                          End of TRS transactions with BANKn
:16S: SUME                          End of TRS exposure details
:16R: SUME...                       Start of TCMS exposure details
:16S: SUME                          End of TCMS exposure details
:16R: SUME...                       Start of xxxx exposure details
:16S: SUME                          End of xxxx exposure details
```

CBL Composite Rating

CBL Composite	Moody's	S&P	Fitch
Long term			
AAA	Aaa	AAA	AAA
AA+	Aa1	AA+	AA+
AA	Aa2	AA	AA
AA-	Aa3	AA-	AA-
A+	A1	A+	A+
A	A2	A	A
A-	A3	A-	A-
BBB+	Baa1	BBB+	BBB+
BBB	Baa2	BBB	BBB
BBB-	Baa3	BBB-	BBB-
BB+	Ba1	BB+	BB+
BB	Ba2	BB	BB
BB-	Ba3	BB-	BB-
B+	B1	B+	B+
B	B2	B	B
B-	B3	B-	B-
CCC	Caa1	CCC+	CCC+
CCC	Caa2	CCC	CCC
CCC	Caa3	CCC-	CCC-
CC	Ca	CC	CC
C	C	C	C
D		D	D
NR	NR	NR	NR
Short term			
A-1+	P-1	A-1+	F1+
A-1		A-1	F1
A-2	P-2	A-2	F2
A-3	P-3	A-3	F3
B		B	B
C		C	C
D		D	D
NR	NR / NP	NR	NR

Triparty Collateral messages

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9. Fees and interest reports

Only valid for CBL clients

You can receive standard Clearstream Banking reports related to cash transactions via Swift The reports are provided via the standard Swift statement message types, in the corresponding ISO/Swift format.

The following table lists the fees and interest reports available via Swift:

Swift message	Report	Page
MT290	Notification of Fees	**9–290–FE–1**
MT290	Notification of Securities Lending Income	**9–290–LE–1**
MT290	Notification of Securities Borrowing Fees	**9–290–BO–1**
MT935	Notification of Interest	**9–935–1**

All information in these messages conforms to Swift syntax and content requirements, as specified in the following sections of the Swift User Handbook:

- Standards - General Field Definitions;
- Standards - General Information;
- Standards - Category 9.

Detailed field specifications are provided separately for each of the above reports.

Fees and interest reports

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MT290 - Notification of Fees

Availability

The notification of fees due from the previous month is sent to clients via MT290 on the first business day of the month. Between the first business day and the 15th of the month, the notification is reported via MT940 (ref. FEEnnnn). The debit posted to the account on the 15th of the month (or on the next business day after that if the 15th is not a business day) is reported via MT950 (ref. FEEnnnn in field 61). The value date is equal to the posting date.

Report structure

There is a separate MT290 per book-entry (that is, per 90 instruction issued).

Report content

The MT290 reports the breakdown of fees and the total amount of all charges due for the previous month. The MT290 notifies, with a forward date, an impending debit of fees or credit of income to the account. There is a separate MT290 for:

- fees (see below);
- lending income (see "MT290 - Notification of Lending Income" on page 9–290–LE–1);
- borrowing (commission) fees (see "MT290 - Notification of Borrowing Fees" on page 9–290–BO–1).

No transactions to report

If there are no fees, lending income or commission, no MT290 message is sent.

MT290 - Overview (Notification of Fees)

The following table lists the fields in a Notification of Fees via MT290:

Tag	Field name	Content/options	Page
:20:	Clearstream Banking Report Reference	16x	9–290–FE–2
:21:	Account Owner's Reference	16x	9–290–FE–2
:25:	Clearstream Banking Client Account Reference	35x	9–290–FE–2
:32a:	Total Amount of Fees	Option C or D	9–290–FE–2
:71B:	Details of Fees	6*35x	9–290–FE–2
:72:	Sender to Receiver Information	6*35x	9–290–FE–3

Fees and interest reports

MT290 - Field specifications for Notification of Fees

MT290 contains data fields for the Notification of Fees as described below.

:20:	Clearstream Banking Report Reference

Format: 16x

CBL usage: This field contains the code word "FEE", followed by a four-digit sequence number.

:21:	Account Owner's Reference

Format: 16x

CBL usage: This field contains a copy of the content of field :20:.

:25:	Clearstream Banking Client Account Reference

Format: 35x

CBL usage: The client's account number in Clearstream Banking, followed by a hyphen "-" and the three-character ISO currency code.

:32a:	Total Amount of Fees

Formats: :32C:6!n3!a15d   :32D:6!n3!a15d

CBL usage: Option C is used if the amount reported in this field is a CREDIT. Option D is used for a DEBIT amount (for example, in the case of an adjustment).

This field contains the forward value date, in ISO format YYMMDD, the three-character ISO currency code and the total amount of the fees that will be posted to the account. The date is the same as the one that will be further confirmed in the actual account (money) statement (MT950) on the 15th of the month.

:71B:	Details of Fees

Format: 6*35x

CBL usage: This field contains one or more of the following code words each on its own line, and each followed by the ISO currency code and the amount of the relevant fee.

/ACCOUNT/	Account maintenance fees	/SHIPMENT/	Shipment fees
/CUSTODY/	Custody fees	/TELECOM/	Communications charges
/MISC/	Miscellaneous fees	/TRANSACT/	Transaction fees

:72:	Sender to Receiver Information

Format: 6*35x

CBL usage: This field is only used in the transfer of custody fees or transaction fees between accounts. When used, it contains the code word "/SUBACC/" followed by the five-digit account number of the account from which the fees were transferred.

Examples of Notification of Fees via MT290

On 2 June 1997, the following MT290 Notification of Fees was sent to the client ABCDFRPP notifying of charges incurred during May that are charged mid-June 1997.

A total amount of USD 122572,12 will be charged to your account 11111 on 16 June 1997.

- Transaction fees: USD 6179,75
- Custody fees: USD 113426,31
- Shipment fees: USD 39,50
- Account Maintenance fees: USD 50,00
- Telecommunications fees: USD 2726,56
- Miscellaneous fees: USD 150,00

Beginning 2 June 1997, one instruction with the total amount to be debited (in this case USD 122572,12) will appear in your Suspense report until 16 June, where it appears as posted item on your MT950.

```
:20: FEE0001
:21: FEE0001
:25: 11111-USD
:32D:970616USD122572,12
:71B:/TRANSACT/USD6179,75
/CUSTODY/USD13426,31
/SHIPMENT/USD39,50
/ACCOUNT/USD50,
/TELECOM/USD2726,56
/MISC/USD150,00
```

On 2 June 1997, the following 2 MT290 Notification of Fees were sent to client BCDEFRPP. They notify the client of charges incurred during May for their accounts 67890 and 44444, which will be charged on 16 June 1997.

For account 67890:

- Custody fees: USD 300,00
- Shipment fees: USD 450.00
- Transaction fees: USD 250.00

Custody fees and transaction fees are transferred to main account 44444.

In this case, two MT290s are sent:

```
First MT290:
:20: FEE0001
:21: FEE0001
:25: 67890-USD
:32D:970616USD450,
:71B:/SHIPMENT/USD450,
```

```
Second MT290:
:20: FEE0002
:21: FEE0002
:25: 44444-USD
:32D:970616USD550,
:71B:/TRANSACT/USD250,
      /CUSTODY/USD300,
:72: /SUBACC/67890
```

Fees and interest reports

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Fees and interest reports

MT290 - Notification of Lending Income

Availability

Clients are notified at the beginning of each month about the Lending Income due on the 15th of the same month. On the first business day of each month, the notification of Lending Income due from the previous month is sent to clients via MT290. Between the first business day and the 15th of the month, the notification is reported via MT940 (ref. SLnnnnn). The credit posted to the account on the 15th of the month (or on the next business day after that if the 15th is not a business day) is reported via MT950 (ref. SLnnnnn in field 61). The value date is equal to the posting date.

Report structure

There is a separate MT290 per book-entry (that is, per 10 instruction issued).

Report content

The MT290 reports the breakdown of fees, lending income, borrowing fees and the total amount of all charges due for the previous month. The MT290 notifies, with a forward date, an impending debit of fees or credit of income to the account. There is a separate MT290 for:

- fees (see "MT290 - Notification of Fees" on page 9–290–FE–1);
- lending income (see below);
- borrowing (commission) fees (see "MT290 - Notification of Borrowing Fees" on page 9–290–BO–1).

No transactions to report

If there are no fees, lending income or commission, no MT290 message is sent.

MT290 - Overview (Notification of Securities Lending Income)

The following table lists the fields in a Notification of Securities Lending Income via MT290:

Tag	Field name	Content/options	Page
:20:	Clearstream Banking Report Reference	16x	9–290–LE–2
:21:	Account Owner's Reference	16x	9–290–LE–2
:25:	Clearstream Banking Client Account Reference	35x	9–290–LE–2
:32a:	Total Amount of Fees	Option C or D	9–290–LE–2
:71B:	Details of Fees	6*35x	9–290–LE–2

Custody instructions and reports

MT290 - Field specifications for Notification of Securities Lending Income

MT290 contains data fields for the Notification of Securities Lending Income as described below.

:20:	Clearstream Banking Report Reference

Format: 16x

CBL usage: This field contains the code word "SL", followed by a five-digit sequence number.

:21:	Account Owner's Reference

Format: 16x

CBL usage: This field contains a copy of the content of field :20:.

:25:	Clearstream Banking Client Account Reference

Format: 35x

CBL usage: The client's account number in Clearstream Banking to which the securities lending income will be posted, followed by a hyphen "-" and the three-character ISO currency code.

:32a:	Total Amount of Fees

Formats: :32C:6!n3!a15d   :32D:6!n3!a15d

CBL usage: Option C is used if the amount reported in this field is a CREDIT. Option D is used for a DEBIT amount (for example, in the case of an adjustment). This field contains the forward value date, in ISO format YYMMDD, the three-character ISO currency code and the total amount of the securities lending income that will be posted to the account. The date is the same as will be further confirmed in the actual account (money) statement (MT950) on the 15th of the month.

:71B:	Details of Fees

Format: 6*35x

CBL usage: This field contains simply the code word "/LENDING/" **and nothing more**.

MT290 - Notification of Borrowing Fees

Availability

Clients are notified at the beginning of each month about the borrowing fees due on the 15th of the same month. On the first business day of each month, the notification of borrowing fees due from the previous month is sent to clients via MT290. Between the first business day and the 15th of the month, the notification is reported via MT940 (ref. SBnnnnn). The debit posted to the account on the 15th of the month (or on the next business day after that if the 15th is not a business day) is reported via MT950 (ref. SBnnnnn in field 61). The value date is equal to the posting date.

Report structure

There is a separate MT290 per book-entry (that is, per 90 instruction issued).

Report content

The MT290 reports the breakdown of fees, lending income, borrowing fees and the total amount of all charges due for the previous month. The MT290 notifies, with a forward date, an impending debit of fees or credit of income to the account. There is a separate MT290 for:

- fees (see "MT290 - Notification of Fees" on page 9–290–FE–1);
- lending income (see "MT290 - Notification of Lending Income" on page 9–290–LE–1);
- borrowing (commission) fees (see below).

No transactions to report

If there are no fees, lending income or commission, no MT290 message is sent.

MT290 - Overview (Notification of Securities Borrowing Fees)

The following table lists the fields in a Notification of Securities Borrowing Fees via MT290:

Tag	Field name	Content/options	Page
:20:	Clearstream Banking Report Reference	16x	9–290–BO–2
:21:	Account Owner's Reference	16x	9–290–BO–2
:25:	Clearstream Banking Client Account Reference	35x	9–290–BO–2
:32a:	Total Amount of Fees	Option C or D	9–290–BO–2
:71B:	Details of Fees	6*35x	9–290–BO–2

Custody instructions and reports

MT290 - Field specifications Notification of Securities Borrowing Fees

MT290 contains data fields for the Notification of Securities Borrowing Fees as described below.

:20:	Clearstream Banking Report Reference

Format: 16x

CBL usage: This field contains the code word "SB", followed by a five-digit sequence number.

:21:	Account Owner's Reference

Format: 16x

CBL usage: This field contains a copy of the content of field :20:.

:25:	Clearstream Banking Client Account Reference

Format: 35x

CBL usage: The client's account number in Clearstream Banking to which the securities borrowing fees will be posted, followed by a hyphen "-" and the three-character ISO currency code.

:32a:	Total Amount of Fees

Formats: :32C:6!n3!a15d   :32D:6!n3!a15d

CBL usage: Option C is used if the amount reported in this field is a CREDIT. Option D is used for a DEBIT amount (for example, in the case of an adjustment). This field contains the forward value date, in ISO format YYMMDD, the three-character ISO currency code and the total amount of the securities borrowing fees that will be posted to the account. The date is the same as will be further confirmed in the actual account (money) statement (MT950) on the 15th of the month.

:71B:	Details of Fees

Format: 6*35x

CBL usage: This field contains simply the code word "/BORROW/" **and nothing more**.

MT935 - Notification of Interest

Availability

The Monthly Interest Scale gives a breakdown of the calculation of interest per currency for the previous month. It is available after daytime processing on the first business day following the ninth calendar day of the month.

Report structure

This message is divided into three sequences (A, B and C).

Sequence A   Sequence A contains a Clearstream Banking report reference as report header information.

Sequence B   Sequence B is a repeatable sequence, each repetition of which contains the details of any credit/debit rates incurred for a specific date. A maximum of 10 instances of the sequence are provided. Within each repetition, field :37H: can be used twice (to specify the credit and debit rates, respectively), as required.

Sequence C   Sequence C contains details of he credit and/or debit interest amounts and net amounts to be debited/credited. The number of interest periods covered in one message is limited to ten. If one message is not sufficient to include all Notifications of Interest related to an account, two or more MT935 messages are sent.

Report content

The MT935 reports the interest due on cash for the previous month. A separate message is issued for each currency.

The MT935 does not cater for the reporting of the cash balances to which the various interest rates were applied. Consequently, the following information is given:

- The debit and credit interest rates that have been applied;

- The periods during which these interest rates were valid;

- The resulting amount of debit interest and credit interest and the net amount.

If the total credit interest is less than USD 25, field :72: contains "/CREDIT/Cccy0". If the total debit interest is less than USD 10, field :72: contains "/DEBIT/Cccy0". The net interest is calculated on the basis of payable credit interest and chargeable debit interest only.

If there is no debit or credit fee calculated, no MT935 will be provided.

Custody instructions and reports

MT935 - Overview (Notification of Interest)

The following table lists the fields in a Notification of Interest via MT935:

Tag	Field name	Content/options	Page
Non-repeatable sequence A			
:20:	Clearstream Banking Report Reference	16x	9–935–2
Repeatable sequence B			
:25:	Clearstream Banking Client Account Reference	35x	9–935–2
:30:	Effective Date of Interest Rate	6!n	9–935–2
Repeatable once within each sequence B			
:37H:	Interest Rate	1!a[N]12d	9–935–3
Non-repeatable sequence C			
:72:	Credit/Debit Amount and Net	6*35x	9–935–3

MT935 - Field specifications for Notification of Interest

MT935 contains data fields for the Notification of Interest as described below.

:20:	Clearstream Banking Report Reference	Mandatory Sequence Non-repeatable	A

Format: 16x

CBL usage: This field contains the code word "INT", followed by a four-digit sequence number.

The repeatable sequence must not be used more than ten times. To specify more than ten interest periods, you must use more than one MT935. In such a case, the sequence number provided in this field is used to "link" the MT935 messages. For example, field :20: in the first MT935 would contain "INT0001" and field :20: of the second MT935 would contain "INT0002".

:25:	Clearstream Banking Client Account Reference	Mandatory Sequence Repeatable	B

Format: 35x

CBL usage: The client's account number in Clearstream Banking, followed by a hyphen "-" and the three-character ISO currency code.

:30:	Effective Date of Interest Rate	Mandatory Sequence Repeatable	B

Format: 6!n

CBL usage: This field contains the date of the new rate, in ISO format YYMMDD.

| :37H: | Interest Rate | Mandatory Sequence Repeatable | B |

Format: 1!a[N]12d

CBL usage: This field contains the Debit ("D") or Credit ("C") mark, followed by the actual rate in decimal form. The interest consists of maximum 11 digits plus a decimal separator. If both a credit and a debit rate are to be specified, two fields :37H: are present, then the first contains the credit rate, and the second the debit rate.

The sign "N" cannot be present when the rate is zero.

| :72: | Credit/Debit Amount and Net | Mandatory Sequence Non-repeatable | C |

Format: 6*35x

CBL usage: This field contains, on each line as necessary and/or as indicated below, a code word followed by the related details, as follows.

Code word & format	Meaning
Credit interest amount /CREDIT/1!a3!a15d	For a credit interest amount, this field contains the code word "CREDIT" between slashes "/", followed by the code "C" (positive credit interest amount, to be credited) or "D" (negative credit interest amount, to be debited), followed by the ISO currency code and the amount of credit interest. The amount consists of up to 14 digits plus a decimal separator.
Debit interest amount /DEBIT/1!a3!a15d	For a debit interest amount, this field contains the code word "DEBIT" between slashes "/", followed by the code "C" (negative debit interest amount, to be credited) or "D" (positive debit interest amount, to be debited), followed by the ISO currency code and the amount of debit interest. The amount consists of up to 14 digits plus a decimal separator.
Net Credit/Debit amount /NET/1!a6!n3!a15d	For the net credit/debit interest amount, this field contains the code word "NET" between slashes "/" followed by "C" (net credit) or "D" (net debit), followed by the value date of the net interest amount, in ISO format YYMMDD, followed by the ISO currency code, followed by the net amount of interest. The value date is the date with which the interest will be posted to the account. The amount consists of up to 14 digits plus a decimal separator.
Credit/Debit transfer account /SUBACC/5!n	In those cases in which the interest is transferred from another account, this field contains the code word "SUBACC" between slashes "/", followed by the account number of the account from which the interest was transferred.
Period of negative interest rate /NEG/MMDD	For a period during which the interest rate is negative, this field contains the code word "NEG" between slashes "/", followed by the start date of the period, in the format MMDD.

Custody instructions and reports

Notes on the content of field :72:

1. If there is both debit and credit interest, this field has "/CREDIT/" is in the first line, "/DEBIT/" in the second, and "/NET/" in the third. Otherwise, "/CREDIT/" or "/DEBIT/" is in the first line, as appropriate, with "/NET/" in the second line.

2. If there are multiple MT935 messages, the code words "/DEBIT/", "/CREDIT/", "/NET/" and "/SUBACC/" are in field :72: of the last MT935.

3. If there is a negative interest rate in the last MT935 of a series, "/NEG/" is the last code word used in field :72:.

4. If more than one interest period is to be specified after the code word "/NEG/", they are separated by a comma ",".

5. If more than one line is needed to specify the negative interest rate periods, a second line can be used, starting with a double slash "//".

Examples of Notification of Interest via MT935

On account 12345, the debit interest rate was 3% and the credit rate 4% between 1 and 20 November 1997. These changed to 4% and 3% respectively between 21 and 30 November 1997.

- Debit interest amount: USD 1000
- Credit interest amount: USD 1500

The value date is 15 December 1997.

```
Sequence A
:20: INT0001
Sequence B
     :25: 12345-USD
     :30: 971101
     :37H:C4,
     :37H:D3,

     :25: 12345-USD
     :30: 971121
     :37H:C3,
     :37H:D4,
 Sequence C
:72: /CREDIT/CUSD1500,
/DEBIT/DUSD1000,
/NET/C971215USD500,
```

On account 67890, the debit interest rate was 3% and the credit rate was 4% between 1 and 20 November 1997. They changed to 4% and 3% respectively between 21 and 30 November 1997.

- Debit interest amount: USD 1000
- Credit interest amount: USD 1500

The value date is 15 December 1997. Any amount of interest is automatically transferred to account 44444.

```
Sequence A
:20: INT0001
Sequence B
     :25: 44444-USD
     :30: 971101
     :37H:C4,
     :37H:D3,

     :25: 44444-USD
     :30: 971121
     :37H:C3,
     :37H:D4,
 Sequence C
:72: /CREDIT/CUSD1500,
/DEBIT/DUSD1000,
/NET/C971215USD500,
/SUBACC/67890
```

On account 44444, the debit interest rate was 3% and the credit rate was (negative) 4% between 1 and 30 November 1997.

- Debit interest amount: USD 1000
- Credit interest amount: USD 1500

The value date is 15 December 1997.

```
Sequence A
:20: INT0001
 Sequence B
     :25: 44444-USD
     :30: 971101
     :37H:C4,
     :37H:D3,
 Sequence C
:72: /CREDIT/DUSD1500,
/DEBIT/DUSD1000,
/NET/D9211215USD2500,
/NEG/1101
```

Custody instructions and reports

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Appendix A: Status and Reason codes

CBL codes

This table lists the possible combinations of Status and Reason qualifiers and codes that may be seen (✓) in CBL reports and advices (MT537, MT548, MT940, MT942).

In this table, the codes I, B, D, C, P and W indicate respectively Internal, Bridge, Domestic, CBL internal, Pre-advice of funds and Withdrawal of funds transaction types. Star (*) indicates final status.

On the MT940 and MT942 reports, the status/reason is reported in field :86: (Information to Account Owner), starting on the second line. Pending/Failing instructions received from the domestic market are reported with Status qualifier "XSET" (external settlement) to distinguish them from those for internal CBL settlement, for which the Status qualifier is "SETT".

:23G: Code	Qualifier	:25D: Status Code(s)	Qualifier	:24B: Reason Code(s)	Description	MT 537	548	94x	Tran. Type(s)	
CAST	CPRC	CAND	CAND	CANI	Cancellation request executed		✓		IBD	*
CAST	CPRC	CANP			Cancellation request is pending		✓		D	
CAST	CPRC	DEND	DEND	DCAL	Call denied since already applied				-	
CAST	CPRC	DEND	DEND	DCAN	Denied since already cancelled				-	
CAST	CPRC	DEND	DEND	DFOR	Denied since not allowed				-	
CAST	CPRC	DEND	DEND	DPRG	Denied since settlement in progress		✓		IBD	*
CAST	CPRC	DEND	DEND	DREP	Denied since repo ended				-	
CAST	CPRC	DEND	DEND	DSET	Denied since already settled				-	
CAST	CPRC	DEND	DEND	NARR	Other (refer to narrative reason)				-	
CAST	CPRC	REJT	REJT	DSEC	Unrecognised or invalid financial instrument identification		✓		IBD	*
CAST	CPRC	REJT	REJT	ICAG	Unrecognised or invalid agent		✓		IBD	*
CAST	CPRC	REJT	REJT	NARR	Other (refer to narrative reason)		✓		IBD	*
CAST	CPRC	REJT	REJT	NRGN	Original instruction not found		✓		IBD	*
INST	INMH	CEDE/ALRE			Allegement Removed	✓	✓	✓	D	
INST	INMH	MACH			Allegement matched	✓	✓	✓	D	
INST	INMH	NMAT	NMAT	DDAT	Disagreement settlement date	✓	✓	✓	D	
INST	INMH	NMAT	NMAT	DDEA	Disagreement deal price	✓	✓	✓	D	
INST	INMH	NMAT	NMAT	DEPT	Disagreement place of settlement	✓	✓	✓	D	
INST	INMH	NMAT	NMAT	DMON	Disagreement settlement amount (when outside the tolerance for market)	✓	✓	✓	D	
INST	INMH	NMAT	NMAT	DQUA	Disagreement quantity	✓	✓	✓	D	
INST	INMH	NMAT	NMAT	DTRD	Disagreement trade date	✓	✓	✓	D	
INST	INMH	NMAT	NMAT	ICAG	Disagreement delivering/receiving agent	✓	✓	✓	D	
INST	INMH	NMAT	NMAT	IEXE	Disagreement buyer/seller	✓	✓	✓	D	
INST	INMH	NMAT	NMAT	IIND	Disagreement common reference	✓	✓	✓	D	
INST	INMH	NMAT	NMAT	NARR	Other (refer to narrative reason)	✓	✓	✓	D	
INST	INMH	NMAT	NMAT	NCRR	Disagreement settlement account currency	✓	✓	✓	D	
INST	INMH	NMAT	NMAT	SAFE	Disagreement delivering/receiving agent account	✓	✓	✓	D	

Status and Reason codes

:23G: Code	Qualifier	:25D: Status Code(s)	:24B: Reason Qualifier	Code(s)	Description	MT 537	548	94x	Tran. Type(s)	
INST	INMH	NMAT	NMAT	SAFE	Disagreement buyer/seller account	✓	✓	✓	D	
INST	IPRC	CAND	CAND	CANI	Cancelled by yourselves	✓	✓	✓	IBDPW	*
INST	IPRC	CAND	CAND	CANS	Cancelled by system	✓	✓	✓	IBDPW	*
INST	IPRC	CAND	CAND	CANT	Cancelled due to transformation		✓		IBDC	
INST	IPRC	CAND	CAND	CSUB	Cancelled by depository	✓	✓	✓	D	*
INST	IPRC	CAND	CAND	NARR	:70D::REAS//Insufficient securities to redeem	✓	✓	✓	C	*
INST	IPRC	CAND	CAND	NARR	:70D::REAS//Redenominated	✓	✓	✓	IBD	*
INST	IPRC	CANP			Pending cancellation	✓	✓	✓	D	
INST	IPRC	CANP	CANP	CONF	Awaiting confirmation of cancellation from the counterparty	✓	✓	✓	I D	
INST	IPRC	CANP	CANP	NARR	Security redeemed pending internal cancellation				IBD	
INST	IPRC	CEDE/PCOM			B2B pool complete	✓	✓	✓	D	
INST	IPRC	CEDE/PINC			B2B pool incomplete	✓	✓	✓	D	
INST	IPRC	CEDE/RCOM			Repo pool complete	✓	✓	✓	D	
INST	IPRC	CEDE/RINC			Repo pool incomplete	✓	✓	✓	D	
INST	IPRC	CPRC			Awaiting your cancellation request	✓	✓	✓	I D	
INST	IPRC	PACK			Instruction accepted for further processing	✓		✓	IBDPW	
INST	IPRC	PACK	PACK	NARR	:70D::REAS//Security not yet set up	✓	✓	✓	IBD	
INST	IPRC	PACK	PACK	NARR	:70D::REAS//Counterparty repair	✓	✓	✓	D	
INST	IPRC	PACK	PACK	NARR	:70D::REAS//Security not yet CFF eligible	✓	✓	✓	D	
INST	IPRC	PACK	PACK	NARR	:70D::REAS//Requested Settlement Date is before closing date	✓	✓	✓	IBD	
INST	IPRC	PACK	PACK	SMPG	Market practice rule discrepancy				-	
INST	IPRC	PPRC	PPRC	GLOB	Global form securities	✓	✓	✓	D	
INST	IPRC	PPRC	PPRC	LACK	Insufficient securities in account	✓	✓	✓	D	
INST	IPRC	PPRC	PPRC	MONY	Insufficient money in account	✓	✓	✓	D	
INST	IPRC	PPRC	PPRC	NARR	:70D:REAS//Awaiting feedback	✓		✓	D	
INST	IPRC	PPRC	PPRC	NARR	:70D:REAS//Provisioned	✓	✓	✓	D	
INST	IPRC	PPRC	PPRC	NARR	:70D:REAS//Provisioned-UCF	✓	✓	✓	D	
INST	IPRC	PPRC	PPRC	NARR	:70D:REAS//Provisioned no UCF	✓	✓	✓	D	
INST	IPRC	PPRC	PPRC	NEXT	Next process is launched. No processing pending items to be reported.		✓		-	
INST	IPRC	PPRC	PPRC	PREA	Instruction is on hold, frozen or in a pre-advice mode	✓	✓	✓	IBD	
INST	IPRC	PPRC	PPRC	YCOL	Insufficient collateral in account	✓	✓	✓	D	
INST	IPRC	REJT	REJT	BATC	Processing batch rejection				-	
INST	IPRC	REJT	REJT	CADE	Repurchase call delay rejection				-	
INST	IPRC	REJT	REJT	CAEV	Corporate action rejection				-	
INST	IPRC	REJT	REJT	CASH	Cash account rejection				-	
INST	IPRC	REJT	REJT	CASY	Impossible Cash Settlement system				-	
INST	IPRC	REJT	REJT	DDAT	Unrecognised or invalid settlement date		✓		IBD	*
INST	IPRC	REJT	REJT	DDEA	Unrecognised or invalid deal price		✓		IBD	*
INST	IPRC	REJT	REJT	DEPT	Place of settlement rejection				-	
INST	IPRC	REJT	REJT	DMON	Unrecognised or invalid settlement amount		✓		IBD	*
INST	IPRC	REJT	REJT	DQUA	Unrecognised or invalid settlement quantity		✓		IBD	*
INST	IPRC	REJT	REJT	DSEC	Unrecognised or invalid financial instrument identification		✓		IBD	*
INST	IPRC	REJT	REJT	DTRD	Unrecognised or invalid trade date		✓		IBD	*
INST	IPRC	REJT	REJT	ICAG	Unrecognised or invalid agent		✓		IBD	*
INST	IPRC	REJT	REJT	ICUS	Receiving or delivering custodian rejection				-	
INST	IPRC	REJT	REJT	IEXE	Buyer or seller rejection		✓		IBD	*
INST	IPRC	REJT	REJT	IIND	Common reference rejection				-	
INST	IPRC	REJT	REJT	LATE	Too late				-	

:23G:		:25D: Status		:24B: Reason			MT			Tran.	
Code	Qualifier	Code(s)	Qualifier	Code(s)	Description	537	548	94x	Type(s)	
INST	IPRC	REJT	REJT	MINO	Quantity instructed is lower than the eligible amount		✓		IBD	*
INST	IPRC	REJT	REJT	MISM	Invalid requested message type				-	
INST	IPRC	REJT	REJT	MUNO	Quantity instructed is not an eligible multiple		✓		IBD	
INST	IPRC	REJT	REJT	NARR	Other (refer to narrative reason)		✓		IBD	*
INST	IPRC	REJT	REJT	NCRR	Unrecognised or invalid settlement amount currency		✓		IBD	*
INST	IPRC	REJT	REJT	NRGM	No match				-	
INST	IPRC	REJT	REJT	NRGN	Not found				-	
INST	IPRC	REJT	REJT	PHYS	Physical settlement impossible				-	
INST	IPRC	REJT	REJT	PLCE	Unrecognised or invalid place of trade		✓		IBD	*
INST	IPRC	REJT	REJT	REFE	Duplicate instruction		✓		IBD	*
INST	IPRC	REJT	REJT	REPA	Repurchase amount rejection				-	
INST	IPRC	REJT	REJT	REPO	Repurchase rate rejection				-	
INST	IPRC	REJT	REJT	REPP	Repurchase premium amount rejection				-	
INST	IPRC	REJT	REJT	RTGS	Impossible to use the RTGS system instructed				-	
INST	IPRC	REJT	REJT	SAFE	Unrecognised or invalid safekeeping account		✓		IBD	*
INST	IPRC	REJT	REJT	SETR	Unrecognised or invalid settlement transaction type		✓		IBD	*
INST	IPRC	REJT	REJT	TERM	Closing date/time rejection				-	
INST	IPRC	REPR	REPR	BATC	Processing Batch repair	✓	✓	✓	D	
INST	IPRC	REPR	REPR	CADE	Repurchase Call Delay repair	✓	✓	✓	D	
INST	IPRC	REPR	REPR	CAEV	Corporate Action repair	✓	✓	✓	D	
INST	IPRC	REPR	REPR	CASH	Cash Account repair	✓	✓	✓	D	
INST	IPRC	REPR	REPR	CASY	Cash Settlement System repair	✓	✓	✓	D	
INST	IPRC	REPR	REPR	DDAT	Settlement date repair	✓	✓	✓	D	
INST	IPRC	REPR	REPR	DDEA	Deal Price repair	✓	✓	✓	D	
INST	IPRC	REPR	REPR	DEPT	Place of Settlement repair	✓	✓	✓	D	
INST	IPRC	REPR	REPR	DMON	Settlement amount repair	✓	✓	✓	D	
INST	IPRC	REPR	REPR	DQUA	Quantity repair	✓	✓	✓	D	
INST	IPRC	REPR	REPR	DSEC	Security repair	✓	✓	✓	D	
INST	IPRC	REPR	REPR	DTRD	Trade Date repair	✓	✓	✓	D	
INST	IPRC	REPR	REPR	ICAG	Agent repair	✓	✓	✓	D	
INST	IPRC	REPR	REPR	ICUS	Receiving or Delivering custodian repair	✓	✓	✓	D	
INST	IPRC	REPR	REPR	IEXE	Buyer or seller repair	✓	✓	✓	D	
INST	IPRC	REPR	REPR	IIND	Common reference repair	✓	✓	✓	D	
INST	IPRC	REPR	REPR	INPS	Place of Safekeeping repair	✓	✓	✓	D	
INST	IPRC	REPR	REPR	MINO	Minimum Settlement Quantity repair	✓	✓	✓	D	
INST	IPRC	REPR	REPR	MUNO	Multiple Settlement Quantity repair	✓	✓	✓	IBD	
INST	IPRC	REPR	REPR	NARR	Other (refer to narrative reason)	✓	✓	✓	D	
INST	IPRC	REPR	REPR	NCRR	Settlement Amount Currency repair	✓	✓	✓	IBD	
INST	IPRC	REPR	REPR	PHYS	Physical settlement repair	✓	✓	✓	IBD	
INST	IPRC	REPR	REPR	PLCE	Place of Trade repair	✓	✓	✓	IBD	
INST	IPRC	REPR	REPR	REFE	Reference repair	✓	✓	✓	D	
INST	IPRC	REPR	REPR	REPA	Repurchase Amount repair	✓	✓	✓	D	
INST	IPRC	REPR	REPR	REPO	Repurchase Rate repair	✓	✓	✓	D	
INST	IPRC	REPR	REPR	REPP	Repurchase Premium Amount repair	✓	✓	✓	D	
INST	IPRC	REPR	REPR	RTGS	RTGS system repair	✓	✓	✓	IBD	
INST	IPRC	REPR	REPR	SAFE	Safekeeping Account repair	✓	✓	✓	IBD	
INST	IPRC	REPR	REPR	SDUT	Lack of Stamp Duty repair	✓	✓	✓	D	
INST	IPRC	REPR	REPR	SETR	Settlement Transaction repair	✓	✓	✓	D	
INST	IPRC	REPR	REPR	SETS	Settlement System/Method repair	✓	✓	✓	D	
INST	IPRC	REPR	REPR	TERM	Closing Date/Time repair	✓	✓	✓	D	
INST	IPRC	REPR	REPR	TXST	Tax Status repair	✓	✓	✓	D	

Status and Reason codes

:23G: Code	:25D: Status Qualifier	Code(s)	:24B: Reason Qualifier	Code(s)	Description	MT 537	548	94x	Tran. Type(s)
INST	MTCH	MACH			Matched	✓	✓	✓	IBD
INST	MTCH	NMAT			Not matched	✓	✓	✓	IBD
INST	MTCH	NMAT	NMAT	CADE	Disagreement repurchase call delay	✓	✓	✓	D
INST	MTCH	NMAT	NMAT	CEDE/PRMA	Pre-matched in domestic market	✓	✓	✓	D
INST	MTCH	NMAT	NMAT	CLAT	Counterparty too late for matching	✓	✓	✓	D
INST	MTCH	NMAT	NMAT	CMIS	Matching instruction not found	✓	✓	✓	IBD
INST	MTCH	NMAT	NMAT	CPCA	Counterparty cancelled instruction	✓	✓	✓	IBD
INST	MTCH	NMAT	NMAT	DCMX	Disagreement cum ex	✓	✓		IBD
INST	MTCH	NMAT	NMAT	DDAT	Disagreement settlement date	✓	✓	✓	IBD
INST	MTCH	NMAT	NMAT	DDEA	Disagreement deal price	✓	✓	✓	IBD
INST	MTCH	NMAT	NMAT	DELN	Disagreement direction of trade	✓	✓	✓	IBD
INST	MTCH	NMAT	NMAT	DEPT	Disagreement place of settlement	✓	✓	✓	D
INST	MTCH	NMAT	NMAT	DMCT	Disagreement automatic generation	✓	✓		IBD
INST	MTCH	NMAT	NMAT	DMON	Disagreement settlement amount	✓	✓	✓	IBD
INST	MTCH	NMAT	NMAT	DQUA	Disagreement quantity	✓	✓	✓	IBD
INST	MTCH	NMAT	NMAT	DSEC	Disagreement security	✓	✓	✓	IBD
INST	MTCH	NMAT	NMAT	DTRA	Not recognised	✓	✓	✓	D
INST	MTCH	NMAT	NMAT	DTRD	Disagreement trade date	✓	✓	✓	IBD
INST	MTCH	NMAT	NMAT	FORF	Disagreement forfeit repurchase amount	✓	✓	✓	D
INST	MTCH	NMAT	NMAT	FRAP	Disagreement payment code	✓	✓	✓	D
INST	MTCH	NMAT	NMAT	ICAG	Incorrect agent	✓	✓	✓	D
INST	MTCH	NMAT	NMAT	ICUS	Disagreement receiving or delivering custodian	✓	✓	✓	D
INST	MTCH	NMAT	NMAT	IEXE	Incorrect buyer or seller	✓	✓	✓	D
INST	MTCH	NMAT	NMAT	IIND	Disagreement common reference	✓	✓	✓	I
INST	MTCH	NMAT	NMAT	INPS	Disagreement place of safekeeping	✓	✓	✓	D
INST	MTCH	NMAT	NMAT	INVE	Disagreement place of listing	✓	✓	✓	D
INST	MTCH	NMAT	NMAT	LATE	Your instruction too late for matching				-
INST	MTCH	NMAT	NMAT	LEOG	Disagreement Letter of Guarantee Indicator	✓	✓	✓	D
INST	MTCH	NMAT	NMAT	MIME	Missing market side details	✓	✓	✓	D
INST	MTCH	NMAT	NMAT	NARR	:70D::REAS//Narrative received from domestic market	✓	✓	✓	D
INST	MTCH	NMAT	NMAT	NCRR	Disagreement currency settlement amount	✓	✓	✓	IBD
INST	MTCH	NMAT	NMAT	NMAS	No matching started	✓	✓	✓	D
INST	MTCH	NMAT	NMAT	PHYS	Disagreement physical settlement	✓	✓	✓	D
INST	MTCH	NMAT	NMAT	PLCE	Disagreement place of trade	✓	✓	✓	D
INST	MTCH	NMAT	NMAT	PLIS	Disagreement investor party	✓	✓	✓	D
INST	MTCH	NMAT	NMAT	PODU	Possible duplicate instruction	✓	✓	✓	D
INST	MTCH	NMAT	NMAT	REGD	Disagreement registration details	✓	✓	✓	D
INST	MTCH	NMAT	NMAT	REPA	Disagreement repurchase amount	✓	✓	✓	D
INST	MTCH	NMAT	NMAT	REPO	Disagreement repurchase rate	✓	✓	✓	D
INST	MTCH	NMAT	NMAT	REPP	Disagreement repurchase premium amount	✓	✓	✓	D
INST	MTCH	NMAT	NMAT	RERT	Disagreement repurchase rate type	✓	✓	✓	D
INST	MTCH	NMAT	NMAT	RTGS	Disagreement RTGS system	✓	✓	✓	D
INST	MTCH	NMAT	NMAT	SAFE	Disagreement safekeeping account	✓	✓	✓	D
INST	MTCH	NMAT	NMAT	SETR	Disagreement settlement transaction	✓	✓	✓	D
INST	MTCH	NMAT	NMAT	SETS	Disagreement settlement system/method	✓	✓	✓	D
INST	MTCH	NMAT	NMAT	TERM	Disagreement closing date/time	✓	✓	✓	D
INST	MTCH	NMAT	NMAT	TXST	Disagreement tax status	✓	✓	✓	D
INST	MTCH	NMAT	NMAT	UNBR	Unmatched market side details	✓	✓	✓	D
INST	MTCH	NMAT	NMAT	VASU	Disagreement variable rate support	✓	✓	✓	D
INST	SETT	PEND	PEND	AWMO	Awaiting money	✓	✓	✓	D
INST	SETT	PEND	PEND	AWSH	Awaiting securities from counterparty	✓	✓	✓	D

:23G: Code	Qualifier	:25D: Status Code(s)	:24B: Reason Qualifier	Code(s)	Description	MT 537	548	94x	Tran. Type(s)
INST	SETT	PEND	PEND	BATC	Disagreement processing batch	✓	✓	✓	IBD
INST	SETT	PEND	PEND	BENO	Beneficial ownership disagreement	✓	✓	✓	D
INST	SETT	PEND	PEND	BLOC	Account blocked	✓	✓	✓	IBD
INST	SETT	PEND	PEND	BOTH	Both instructions on hold	✓	✓	✓	IBD
INST	SETT	PEND	PEND	CAIS	Awaiting shares	✓	✓	✓	D
INST	SETT	PEND	PEND	CEDE/AWCF	Awaiting CBF finality	✓	✓		I
INST	SETT	PEND	PEND	CEDE/CONF	Confirmed, value date later than business date			✓	P
INST	SETT	PEND	PEND	CEDE/ELIG	To be cash provisioned and settled			✓	PW
INST	SETT	PEND	PEND	CEDE/PROV	Provisioned, value date later than current business date			✓	W
INST	SETT	PEND	PEND	CEDE/UNCF	Unconfirmed			✓	P
INST	SETT	PEND	PEND	CERT	Wrong certificate numbers	✓	✓	✓	D
INST	SETT	PEND	PEND	CHAS	Enquiry sent	✓	✓	✓	D
INST	SETT	PEND	PEND	CLAC	Insufficient securities in counterparty account	✓	✓	✓	IBD
INST	SETT	PEND	PEND	CLHT	Clearing house trade	✓	✓	✓	D
INST	SETT	PEND	PEND	CMON	Insufficient money in counterparty account	✓	✓	✓	IBDW
INST	SETT	PEND	PEND	COLL	Securities pledged as collateral				-
INST	SETT	PEND	PEND	CPEC	Counterparty in receivership	✓	✓	✓	D
INST	SETT	PEND	PEND	CYCL	Settlement confirmed by local market - awaiting next processing				DPW
INST	SETT	PEND	PEND	DENO	Unavailable deliverable denominated Quantity	✓	✓	✓	D
INST	SETT	PEND	PEND	DEPO	Refused deposit for issue of depositary receipts	✓	✓	✓	D
INST	SETT	PEND	PEND	DISA	Natural disaster	✓	✓	✓	D
INST	SETT	PEND	PEND	DKNY	Counterparty returned shares	✓	✓	✓	D
INST	SETT	PEND	PEND	DOCC	Awaiting documents/endorsements from counterparty	✓	✓	✓	D
INST	SETT	PEND	PEND	DOCY	Awaiting documents/endorsements from you	✓	✓	✓	D
INST	SETT	PEND	PEND	FLIM	Maximum foreign limit reached				-
INST	SETT	PEND	PEND	FROZ	Securities frozen at CSD	✓	✓	✓	D
INST	SETT	PEND	PEND	FUTU	Awaiting settlement date		✓	✓	IBPW
INST	SETT	PEND	PEND	IAAD	Status reason investigation	✓	✓	✓	D
INST	SETT	PEND	PEND	INCA	Income adjustment required	✓	✓	✓	D
INST	SETT	PEND	PEND	LAAW	Awaiting other transaction	✓	✓	✓	IBD
INST	SETT	PEND	PEND	LACK	Lack of securities	✓	✓	✓	IB
INST	SETT	PEND	PEND	LALO	Securities are loaned out				-
INST	SETT	PEND	PEND	LINK	Pending linked instruction	✓	✓	✓	D
INST	SETT	PEND	PEND	MINO	Minimum settlement amount	✓	✓	✓	D
INST	SETT	PEND	PEND	MONY	Insufficient money	✓	✓	✓	IBW
INST	SETT	PEND	PEND	MUNO	Multiple settlement amount				-
INST	SETT	PEND	PEND	NARR	:70D:REAS//Awaiting EOC feedback	✓	✓	✓	B
INST	SETT	PEND	PEND	NARR	:70D:REAS//Narrative received from domestic market	✓	✓	✓	D
INST	SETT	PEND	PEND	NARR	:70D:REAS//Not settled by CBL	✓	✓	✓	B
INST	SETT	PEND	PEND	NARR	:70D:REAS//Not settled by EOC	✓	✓	✓	B
INST	SETT	PEND	PEND	NARR	:70D:REAS//Provisioned not yet transmitted to EOC	✓	✓	✓	B
INST	SETT	PEND	PEND	NEWI	Withheld due to undistributed issue	✓	✓	✓	IB
INST	SETT	PEND	PEND	NMAS	No matching started/no matching required	✓	✓	✓	D
INST	SETT	PEND	PEND	NOFX	No foreign exchange instruction				-
INST	SETT	PEND	PEND	PART	Trade settles in partials	✓	✓	✓	D
INST	SETT	PEND	PEND	PATD	Disagreement on partial indicator preventing partial settlement	✓	✓		IB
INST	SETT	PEND	PEND	PHCK	Physical securities in verification process	✓	✓	✓	D
INST	SETT	PEND	PEND	PHSE	Physical delivery delay	✓	✓	✓	D
INST	SETT	PEND	PEND	PRCY	Counterparty instruction on hold	✓	✓	✓	IBD
INST	SETT	PEND	PEND	PREA	Your instruction is on hold	✓	✓	✓	IBD

Status and Reason codes

:23G:		:25D: Status		:24B: Reason			MT			Tran.	
Code	Qualifier	Code(s)	Qualifier	Code(s)	Description	537	548	94x	Type(s)		
INST	SETT	PEND	PEND	PREL	Transaction has been partially released.	✓	✓		IB	
INST	SETT	PEND	PEND	PRSY	On hold by system	✓	✓	✓	D	
INST	SETT	PEND	PEND	REFS	Not in good order	✓	✓	✓	D	
INST	SETT	PEND	PEND	REFU	Instruction refused/not recognised	✓	✓	✓	D	
INST	SETT	PEND	PEND	REGT	Certificates rejected	✓	✓	✓	D	
INST	SETT	PEND	PEND	SBLO	Securities blocked	✓	✓	✓	D	
INST	SETT	PEND	PEND	SDUT	Lack of stamp duty information	✓	✓	✓	D	
INST	SETT	PEND	PEND	SETS	Settlement system/method modified	✓	✓	✓	D	
INST	SETT	PEND	PEND	TAMM	Trade amended in market				-	
INST	SETT	PEND	PEND	YCOL	Collateral shortage	✓	✓	✓	IBW	
INST	SETT	PENF	PENF	ADEA	Client deadline missed			✓	PW	
INST	SETT	PENF	PENF	AWMO	Awaiting money	✓	✓	✓	D	
INST	SETT	PENF	PENF	AWSH	Awaiting securities from counterparty	✓	✓	✓	D	
INST	SETT	PENF	PENF	BATC	Disagreement processing batch	✓	✓	✓	IBD	
INST	SETT	PENF	PENF	BENO	Beneficial ownership disagreement	✓	✓	✓	D	
INST	SETT	PENF	PENF	BLOC	Account blocked	✓	✓	✓	IBD	
INST	SETT	PENF	PENF	BOTH	Both instructions on hold	✓	✓	✓	IBD	
INST	SETT	PENF	PENF	BYIY	Buy-in procedure	✓	✓	✓	D	
INST	SETT	PENF	PENF	CAIS	Awaiting shares	✓	✓	✓	D	
INST	SETT	PENF	PENF	CANR	Cancellation/confirmation request	✓	✓	✓	IBDPW	
INST	SETT	PENF	PENF	CEDE/AWCF	Awaiting CBF finality	✓	✓		I	
INST	SETT	PENF	PENF	CEDE/ELIG	To be cash provisioned and settled			✓	PW	
INST	SETT	PENF	PENF	CEDE/MOND	FX Trade delayed due to insufficient money			✓	W	
INST	SETT	PENF	PENF	CEDE/MONR	FX Trade rejected due to insufficient money			✓	W	
INST	SETT	PENF	PENF	CEDE/PROV	Provisioned, value date later than current business date			✓	W	
INST	SETT	PENF	PENF	CEDE/UNCF	Unconfirmed			✓	P	
INST	SETT	PENF	PENF	CEDE/YCOD	FX Trade delayed due to insufficient collateral			✓	W	
INST	SETT	PENF	PENF	CEDE/YCOR	FX Trade rejected due to insufficient collateral			✓	W	
INST	SETT	PENF	PENF	CERT	Wrong certificate numbers	✓	✓	✓	D	
INST	SETT	PENF	PENF	CHAS	Enquiry sent	✓	✓	✓	D	
INST	SETT	PENF	PENF	CLAC	Insufficient securities in counterparty account	✓	✓	✓	IBD	
INST	SETT	PENF	PENF	CLAT	Counterparty too late for settlement	✓	✓	✓	IBD	
INST	SETT	PENF	PENF	CLHT	Clearing house trade	✓	✓	✓	D	
INST	SETT	PENF	PENF	CMON	Insufficient money in counterparty account	✓	✓	✓	IBDW	
INST	SETT	PENF	PENF	COLL	Securities pledged as collateral				-	
INST	SETT	PENF	PENF	CPEC	Counterparty in receivership	✓	✓	✓	D	
INST	SETT	PENF	PENF	CYCL	Settlement confirmed by local market - awaiting next processing	✓	✓	✓	IDPW	
INST	SETT	PENF	PENF	DENO	Unavailable deliverable denominated Quantity	✓	✓	✓	D	
INST	SETT	PENF	PENF	DEPO	Refused deposit for issue of depositary receipts	✓	✓	✓	D	
INST	SETT	PENF	PENF	DISA	Natural disaster	✓	✓	✓	D	
INST	SETT	PENF	PENF	DKNY	Counterparty returned shares	✓	✓	✓	D	*
INST	SETT	PENF	PENF	DOCC	Awaiting documents/endorsements from counterparty	✓	✓	✓	D	
INST	SETT	PENF	PENF	DOCY	Awaiting documents/endorsements from you	✓	✓	✓	D	
INST	SETT	PENF	PENF	FLIM	Maximum foreign limit reached				-	
INST	SETT	PENF	PENF	FROZ	Securities frozen at CSD	✓	✓	✓	D	
INST	SETT	PENF	PENF	GLOB	Global form securities	✓	✓	✓	D	
INST	SETT	PENF	PENF	IAAD	Status reason investigation	✓	✓	✓	D	
INST	SETT	PENF	PENF	INCA	Income adjustment required	✓	✓	✓	D	
INST	SETT	PENF	PENF	LAAW	Awaiting other transaction	✓	✓	✓	IBD	
INST	SETT	PENF	PENF	LACK	Lack of securities	✓	✓	✓	IB	

:23G:		:25D: Status	:24B: Reason		Description	MT			Tran.
Code	Qualifier	Code(s)	Qualifier	Code(s)		537	548	94x	Type(s)
INST	SETT	PENF	PENF	LALO	Securities are loaned out				-
INST	SETT	PENF	PENF	LATE	Too late for settlement	✓	✓	✓	IBPW
INST	SETT	PENF	PENF	LINK	Pending linked instruction	✓	✓	✓	D
INST	SETT	PENF	PENF	MINO	Minimum settlement amount	✓	✓	✓	D
INST	SETT	PENF	PENF	MLAT	Money too late for settlement				-
INST	SETT	PENF	PENF	MONY	Insufficient money	✓	✓	✓	IBW
INST	SETT	PENF	PENF	MUNO	Multiple settlement amount				-
INST	SETT	PENF	PENF	NARR	:70D:REAS//Awaiting EOC feedback	✓	✓	✓	B
INST	SETT	PENF	PENF	NARR	:70D:REAS//Depository provision	✓	✓	✓	D
INST	SETT	PENF	PENF	NARR	:70D:REAS//Mismatch on the partial settlement indicator	✓	✓	✓	D
INST	SETT	PENF	PENF	NARR	:70D:REAS//Narrative received from domestic market	✓	✓	✓	D
INST	SETT	PENF	PENF	NARR	:70D:REAS//Not settled by CBL	✓	✓	✓	B
INST	SETT	PENF	PENF	NARR	:70D:REAS//Not settled by EOC	✓	✓	✓	B
INST	SETT	PENF	PENF	NARR	:70D:REAS//Provisioned not yet transmitted to EOC	✓	✓	✓	B
INST	SETT	PENF	PENF	NEWI	Withheld due to undistributed issue	✓	✓	✓	IB
INST	SETT	PENF	PENF	NOFX	No foreign exchange instruction				-
INST	SETT	PENF	PENF	OBJT	Under objection				-
INST	SETT	PENF	PENF	PART	Trade settles in partials	✓	✓	✓	D
INST	SETT	PENF	PENF	PATD	Disagreement on partial indicator preventing partial settlement	✓	✓		IB
INST	SETT	PENF	PENF	PHCK	Physical securities in verification process	✓	✓	✓	D
INST	SETT	PENF	PENF	PHSE	Physical delivery delay	✓	✓	✓	D
INST	SETT	PENF	PENF	PRCY	Counterparty instruction on hold	✓	✓	✓	IBD
INST	SETT	PENF	PENF	PREA	Your instruction is on hold	✓	✓	✓	IBD
INST	SETT	PENF	PENF	PREL	Transaction has been partially released.	✓	✓		IB
INST	SETT	PENF	PENF	PRSY	On hold by system	✓	✓	✓	D
INST	SETT	PENF	PENF	REFS	Not in good order	✓	✓	✓	D
INST	SETT	PENF	PENF	REGT	Certificates rejected	✓	✓	✓	D
INST	SETT	PENF	PENF	SBLO	Securities blocked	✓	✓	✓	D
INST	SETT	PENF	PENF	SDUT	Lack of stamp duty information	✓	✓	✓	D
INST	SETT	PENF	PENF	SETS	Settlement system/method modified	✓	✓	✓	D
INST	SETT	PENF	PENF	STCD	Confirmation discrepancy				-
INST	SETT	PENF	PENF	YCOL	Collateral shortage	✓	✓	✓	IBW
INST	TPRC	MOPN			Modification pending		✓		IBD
INST	TPRC	REJT	REJT	NARR	Other (refer to narrative reason)	✓	✓	✓	IBD
INST	TPRC	REJT	REJT	NRGN	Cancellation request rejection, instruction not found	✓	✓	✓	IBD

Status and Reason codes

CBF and LuxCSD codes

This table lists the possible combinations of Status and Reason qualifiers and codes that may be seen (✓) in CBF and LuxCSD reports and advices (MT537, MT548).

:23G: Code	Qualifier	:25D: Status Code(s)	:24B: Reason Qualifier	Code(s)	Description	MT 537	548
CAST	CPRC	CAND	CAND	BYIY	Cancelled due to Buy In		✓
CAST	CPRC	CAND	CAND	CANI	Transaction is cancelled by yourself		✓
CAST	CPRC	CAND	CAND	CANT	Cancelled due to transformation applicable for MT548		✓
CAST	CPRC	CAND	CAND	CANZ	Cancelled Split Partial Settlement		✓
CAST	CPRC	CAND	CAND	CORP	Cancelled due To Corporate Action		✓
CAST	CPRC	CAND	CAND	CSUB	Cancelled by Agent		✓
CAST	CPRC	CAND	CAND	CXLR	(Only for CBF) End of Life, if an instruction exceeds the recycling period		✓
CAST	CPRC	CAND	CAND	EXPI	Expired (based on CXLR "End of Life" sent by T2S)		✓
CAST	CPRC	CAND	CAND	NARR	No Reason		✓
CAST	CPRC	CAND	CAND	SCEX	Securities no longer eligible		✓
CAST	CPRC	DEND	DEND	DCAN	Denied since already cancelled		✓
CAST	CPRC	DEND	DEND	DSET	Denied since already settled		✓
CAST	CPRC	DEND	DEND	NARR	Other see Narrative		✓
CAST	CPRC	REJT	REJT	NARR	Other see Narrative		✓
INST	IPRC	CAND	CAND	BYIY	Cancelled due to Buy In		✓
INST	IPRC	CAND	CAND	CANI	Cancelled by yourselves	✓	✓
INST	IPRC	CAND	CAND	CANS	Cancelled by system	✓	✓
INST	IPRC	CAND	CAND	CANT	Cancelled due to transformation		✓
INST	IPRC	CAND	CAND	CANZ	Cancelled Split Partial Settlement		✓
INST	IPRC	CAND	CAND	CORP	Cancelled due to Corporate Action		✓
INST	IPRC	CAND	CAND	CSUB	Cancelled by agent applicable for MT548		✓
INST	IPRC	CAND	CAND	CTHP	Cancelled by a third party	✓	✓
INST	IPRC	CAND	CAND	CXLR	(Only for CBF) End of Life, if an instruction exceeds the recycling period		✓
INST	IPRC	CAND	CAND	EXPI	Expired (based on CXLR "End of Life" sent by T2S)		✓
INST	IPRC	CAND	CAND	NARR	No Reason	✓	✓
INST	IPRC	CAND	CAND	SCEX	Securities no longer eligible		✓
INST	IPRC	CANP	CANP	CDAC	Conditional Delivery is still pending awaiting the cancellation from at least another party.	✓	✓
INST	IPRC	CANP	CANP	CONF	Awaiting confirmation of cancellation from the counterparty	✓	✓
INST	IPRC	CANP	CANP	NARR	Other see Narrative	✓	✓
INST	IPRC	CGEN	CGEN	COLL	Transaction has been generated for collateral management purposes	✓	✓
INST	IPRC	CGEN	CGEN	NARR	Other see Narrative	✓	✓
INST	IPRC	CGEN	CGEN	RODE	Transaction has been generated to return a delivery previously instructed.	✓	✓
INST	IPRC	CGEN	CGEN	SPLI	Transaction has been generated to enable settlement following a shortage of position.	✓	✓
INST	IPRC	CGEN	CGEN	THRD	Transaction has been generated by a third party, for example, a central counterparty.	✓	✓
INST	IPRC	CGEN	CGEN	TRAN	Transaction has been generated due to transformation following a corporate action.	✓	✓
INST	IPRC	CPRC			Awaiting your cancellation request	✓	✓
INST	IPRC	PACK			Instruction accepted for further processing	✓	
INST	IPRC	REJT	REJT	CASH	Unrecognised or invalid cash account		✓
INST	IPRC	REJT	REJT	DDAT	Unrecognised or invalid settlement date		✓
INST	IPRC	REJT	REJT	DEPT	Unrecognised or invalid depository		✓

:23G:		:25D: Status		:24B: Reason			MT	
Code	Qualifier	Code(s)	Qualifier	Code(s)	Description		537	548
INST	IPRC	REJT	REJT	DMON	Unrecognised or invalid settlement amount			✓
INST	IPRC	REJT	REJT	DQUA	Unrecognised or invalid settlement quantity			✓
INST	IPRC	REJT	REJT	DSEC	Unrecognised or invalid financial instrument identification			✓
INST	IPRC	REJT	REJT	DTRD	Unrecognised or invalid trade date or requested trade date or future trade date			✓
INST	IPRC	REJT	REJT	ICAG	Unrecognised or invalid participant of delivering or receiving depository.			✓
INST	IPRC	REJT	REJT	ICUS	Unrecognised or invalid client of delivering or receiving party 1.			✓
INST	IPRC	REJT	REJT	INVB	Instruction aims to use an invalid balance.			✓
INST	IPRC	REJT	REJT	INVL	Unrecognised or invalid link.			✓
INST	IPRC	REJT	REJT	INVN	Unrecognised or invalid lot number.			✓
INST	IPRC	REJT	REJT	MINO	Quantity instructed is lower than the eligible amount			✓
INST	IPRC	REJT	REJT	MUNO	Quantity instructed is not an eligible multiple			✓
INST	IPRC	REJT	REJT	NARR	Other see Narrative			✓
INST	IPRC	REJT	REJT	NARR	No Reason			✓
INST	IPRC	REJT	REJT	NCRR	Unrecognised or invalid settlement amount currency			✓
INST	IPRC	REJT	REJT	REFE	Instruction has a reference identical to another previously received instruction.			✓
INST	IPRC	REJT	REJT	SAFE	Unrecognised or invalid safekeeping account			✓
INST	IPRC	REJT	REJT	SETR	Unrecognised or invalid settlement transaction type			✓
INST	IPRC	REJT	REJT	VALR	Account servicer validation rule rejection.			✓
INST	MTCH	MACH			Matched		✓	✓
INST	MTCH	NMAT			Not matched		✓	✓
INST	SETT	PEND	PEND	BLOC	Account blocked		✓	✓
INST	SETT	PEND	PEND	CDLR	Instruction on hold/frozen /preadvice mode awaiting release			✓
INST	SETT	PEND	PEND	CLAC	Insufficient securities in counterparty account		✓	✓
INST	SETT	PEND	PEND	CMON	Insufficient money in counterparty account		✓	✓
INST	SETT	PEND	PEND	CSDH	Central securities depository sets the instruction in a hold/frozen/preadvice mode.		✓	✓
INST	SETT	PEND	PEND	CVAL	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.		✓	✓
INST	SETT	PEND	PEND	FUTU	Awaiting settlement date. No settlement problems to be reported.		✓	✓
INST	SETT	PEND	PEND	INBC	Not all the instructions part of a pool have been received.		✓	✓
INST	SETT	PEND	PEND	LACK	Lack of securities		✓	✓
INST	SETT	PEND	PEND	LINK	Pending linked instruction		✓	✓
INST	SETT	PEND	PEND	MONY	Insufficient money		✓	✓
INST	SETT	PEND	PEND	NARR	Other see Narrative		✓	✓
INST	SETT	PEND	PEND	PART	Trade settles in partials		✓	✓
INST	SETT	PEND	PEND	PRCY	Counterparty's instruction is a preadvice, that is, for matching only.		✓	✓
INST	SETT	PEND	PEND	PREA	Your instruction is a preadvice, that is, for matching only.		✓	✓
INST	SETT	PEND	PEND	PREL	Transaction has been partially released.		✓	✓
INST	SETT	PEND	PEND	PRSY	Transaction was put on hold/frozen by the system.		✓	✓
INST	SETT	PEND	PEND	SBLO	Financial instruments are blocked due to a corporate action event, realignment, etc.		✓	✓
INST	SETT	PENF	PENF	BLOC	Account blocked		✓	✓
INST	SETT	PENF	PENF	CDLR	Instruction on hold/frozen /preadvice mode awaiting release			✓
INST	SETT	PENF	PENF	CLAC	Insufficient securities in counterparty account		✓	✓

Status and Reason codes

:23G:		:25D: Status	:24B: Reason			MT	
Code	Qualifier	Code(s)	Qualifier	Code(s)	Description	537	548
INST	SETT	PENF	PENF	CMON	Insufficient money in counterparty account	✓	✓
INST	SETT	PENF	PENF	CSDH	Central securities depository sets the instruction in a hold/frozen/preadvice mode	✓	✓
INST	SETT	PENF	PENF	CVAL	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform	✓	✓
INST	SETT	PENF	PENF	CYCL	Awaiting settlement date. No settlement problems to be reported.	✓	✓
INST	SETT	PENF	PENF	INBC	Not all the instructions part of a pool have been received.	✓	✓
INST	SETT	PENF	PENF	LACK	Lack of securities	✓	✓
INST	SETT	PENF	PENF	LATE	Instruction was received after market deadline.	✓	✓
INST	SETT	PENF	PENF	LINK	Pending linked instruction	✓	✓
INST	SETT	PENF	PENF	MONY	Insufficient money	✓	✓
INST	SETT	PENF	PENF	NARR	Other see Narrative	✓	✓
INST	SETT	PENF	PENF	PART	Trade settles in partials	✓	✓
INST	SETT	PENF	PENF	PRCY	Counterparty's instruction is a preadvice, that is, for matching only.	✓	✓
INST	SETT	PENF	PENF	PREA	Your instruction is a preadvice, that is, for matching only.	✓	✓
INST	SETT	PENF	PENF	PREL	Transaction has been partially released.	✓	✓
INST	SETT	PENF	PENF	PRSY	Transaction was put on hold/frozen by the system.	✓	✓
INST	SETT	PENF	PENF	SBLO	Financial instruments are blocked due to a corporate action event, realignment, etc.	✓	✓
INST	TPRC	DEND	DEND	DCAN	Cancellation request was denied since the instruction has already been cancelled.		✓
INST	TPRC	DEND	DEND	DSET	Cancellation request was denied because the instruction was already settled.		✓
INST	TPRC	DEND	DEND	NARR	Other see Narrative		✓
INST	TPRC	MODC			Modification completed		✓
INST	TPRC	REJT	REJT	INVM	Unrecognised or invalid modification request.		✓
INST	TPRC	REJT	REJT	NARR	Other see Narrative		✓
INST	TPRC	REJT	REJT	NRGN	Instruction could not be found		✓

Appendix B: Prioritise, cancel, confirm, amend

Priority settlement

Clients can determine the sequence in which instructions are processed by the allocation of instruction numbers. Generally, on any given settlement date, the instruction with the lowest instruction number is settled first. The order can be changed by giving an instruction a "priority" coding when it is first sent to Clearstream Banking.

It is possible to add priority to pending instructions, but this will depend on the instruction type and on the stage the instruction is at in its life cycle[1].

To give a new MT54x instruction a priority, enter the instruction with "0001" (High) or "0002" (Normal) in field :22F::PRIR (Priority Indicator) in sequence B, Trade Details.

To add priority to an MT54x instruction already in suspense with Normal priority, re-enter the instruction with the code word "/ADDPRTY/" in field :70E::SPRO (Settlement Instruction Processing Narrative) in sequence B, Trade Details.

The request for higher priority will be matched with your instruction in the suspense file. After matching, the replacement instruction is given higher priority for execution.

---

1. For more precise details of the circumstances in which clients can add priority to pending instructions, please refer to the section on instruction prioritisation in the Clearstream Banking Client Handbook.

Examples of setting instruction priority

A client wants to give priority to an instruction upon input.

```
:16R: GENL
:20C::SEME//123ABC
:23G: NEWM
:16S: GENL
:16R: TRADDET
:98A::SETT//20020423
:35B: ISIN XS0083913193
USD 5,625 EUROP.INVEST.BK (1-3) 98-
2005
:22F::PRIR//0002                          Normal priority
:16S: TRADDET
:16R: FIAC
:36B::SETT//FAMT/30000,
:97A::SAFE//55555
:16S: FIAC
:16R: SETDET
:22F::SETR//TRAD
:16R: SETPRTY
:95R::DEAG/CEDE/11111
:16S: SETPRTY
:16R: SETPRTY
:95P::PSET//CEDELULL
:16S: SETPRTY
:16S: SETDET
```

A client wants to add priority to an instruction that is already in Suspense at Clearstream Banking.

```
:16R: GENL
:20C::SEME//456DEF
:23G: NEWM
:16R: LINK
:20C::PREV//123ABC                        Client's :20C::SEME reference of original MT54x
:16S: LINK
:16S: GENL
:16R: TRADDET
:98A::SETT//20020423
:35B: ISIN XS0083913193
USD 5,625 EUROP.INVEST.BK (1-3) 98-
2005
:70E::SPRO///ADDPRTY/
:16S: TRADDET
:16R: FIAC
:36B::SETT//FAMT/30000,
:97A::SAFE//55555
:16S: FIAC
:16R: SETDET
:22F::SETR//TRAD
:95R::DEAG/CEDE/11111
:16S: SETPRTY
:16R: SETPRTY
:95P::PSET//CEDELULL
:16S: SETPRTY
:16S: SETDET
```

Cancellations, confirmations and amendments

Cancellations of instructions can only be requested on a bilateral basis.

Example:

Client A tries to cancel a matched instruction, but counterparty B has not sent their cancellation request:

- Client A sends their cancellation via an MT54x cancellation message.

- As counterparty B has not sent a cancellation request to Clearstream Banking, the MT548 Settlement Status and Processing Advice will also inform client A that counterparty B has not yet submitted a cancellation request as follows:

  In the instruction:

  :25D::IPRC//CANP

  :24B::CANP//CONF

  :70D::REAS//Awaiting counterparty confirmation

  In the cancellation request:

  :25D::CPRC//CANP

  :24B::CANP//CONF

- Client B is notified via MT548 of the cancellation request from counterparty A reporting the status :25D::IPRC//CPRC.

- Once counterparty B has submitted their cancellation request to Clearstream Banking, Clearstream Banking will cancel both legs of the transaction (assuming the transaction has not settled yet) and send a confirmation of the cancellation via MT548 to both counterparties showing the following statuses:

  In the instruction:

  :25D::IPRC//CAND

  :24B::CAND//CANI

  In the cancellation request:

  :25D::CPRC//CAND

  :24B::CAND//CANI

Clients who want to amend an instruction, must cancel it and send a new (amended) instruction, with a new Sender's Reference.

Some examples are presented overleaf.

Examples of confirming and cancelling instructions

A client wants to confirm an instruction for which he has received a "Cancellation/Confirmation" request.

```
:16R: GENL
:20C::SEME//456DEF
:23G: NEWM
:16R: LINK
:20C::PREV//123ABC                    Client's :20C::SEME reference of original MT54x
:16S: LINK
:16S: GENL
:16R: TRADDET
:98A::SETT//20020423
:35B: ISIN XS0083913193
USD 5,625 EUROP.INVEST.BK (1-3) 98-
2005
:70E::SPRO///CONFIRM/
:16S: TRADDET
:16R: FIAC
:36B::SETT//FAMT/30000,
:97A::SAFE//55555
:16S: FIAC
:16R: SETDET
:22F::SETR//TRAD
:16R: SETPRTY
:95R::DEAG/CEDE/11111
:16S: SETPRTY
:16R: SETPRTY
:95P::PSET//CEDELULL
:16S: SETPRTY
:16S: SETDET
```

A client wants to cancel an instruction already in Suspense at Clearstream Banking.

```
:16R: GENL
:20C::SEME//456DEF
:23G: CANC
:16R: LINK
:20C::PREV//123ABC                    Client's :20C::SEME reference of original MT54x
:16S: LINK
:16S: GENL
:16R: TRADDET
:98A::SETT//20020423
:35B: ISIN XS0083913193
USD 5,625 EUROP.INVEST.BK (1-3) 98-
2005
:16S: TRADDET
:16R: FIAC
:36B::SETT//FAMT/30000,
:97A::SAFE//55555
:16R: SETDET
:22F::SETR//TRAD
:16R: SETPRTY
:95R::DEAG/CEDE/11111
:16S: SETPRTY
:16R: SETPRTY
:95P::PSET//CEDELULL
:16S: SETPRTY
:16S: SETDET
```

Appendix C: T2S sub balance codes

T2S sub balance code reported in ClearstreamXact description

Code	Description
AWAS//AWAS	Deliverable Position
BLCA//BLCA	Blocked for Corporate Action
BLOK//BLOK	Blocked Sub-balance
COLL/**COEX**/COLL	Collateralised
COSP/**COEX**/COSP	Position blocked for Conditional Securities Delivery (reflected in legacy reporting on sub-account XXXX 995)
DRAW//DRAW	Blocked for Redemption (Drawn)
EDKK/**COEX**/EDKK	Position reserved for auto-collateralisation (DKK)
EEUR/**COEX**/EEUR	Position reserved for auto-collateralisation (EUR)
EXXX/**COEX**/EXXX	Position reserved for auto-collateralisation
RSHB/**DAKV**/RSHB	Position represents CASCADE RS "HB" and "ZMB"
RSKE/**DAKV**/RSKE	Position represents CASCADE RS "KE" positions in T2S
RSTR//RSTR	Blocked for Certification (Restricted Sub-balance; reflected in legacy reporting on sub-account XXXX 851)

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