CCMS via Swift

User Guide

CCMS via Swift User Guide

17 February 2025

Document number: 7430

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.

ISO15022 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.

The CCMS via Swift User Guide provides customers of Clearstream with an overview of the formats that must be adhered to when sending Triparty instructions and an overview of the formats of the Triparty Collateral and Exposure Statement 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 and case studies in this manual are provided for information purposes only.

For general information about the Canadian Collateral Management Service, please see the CCMS Product Guide.

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 customers.

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.

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 Customer Service Officer or contact the Connectivity Support Help Desk by telephone, fax or email, as detailed on the [Clearstream website](#).

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 customer'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 customers 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, customers 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.

Triparty Collateral messages

This chapter provides details of what customers 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).
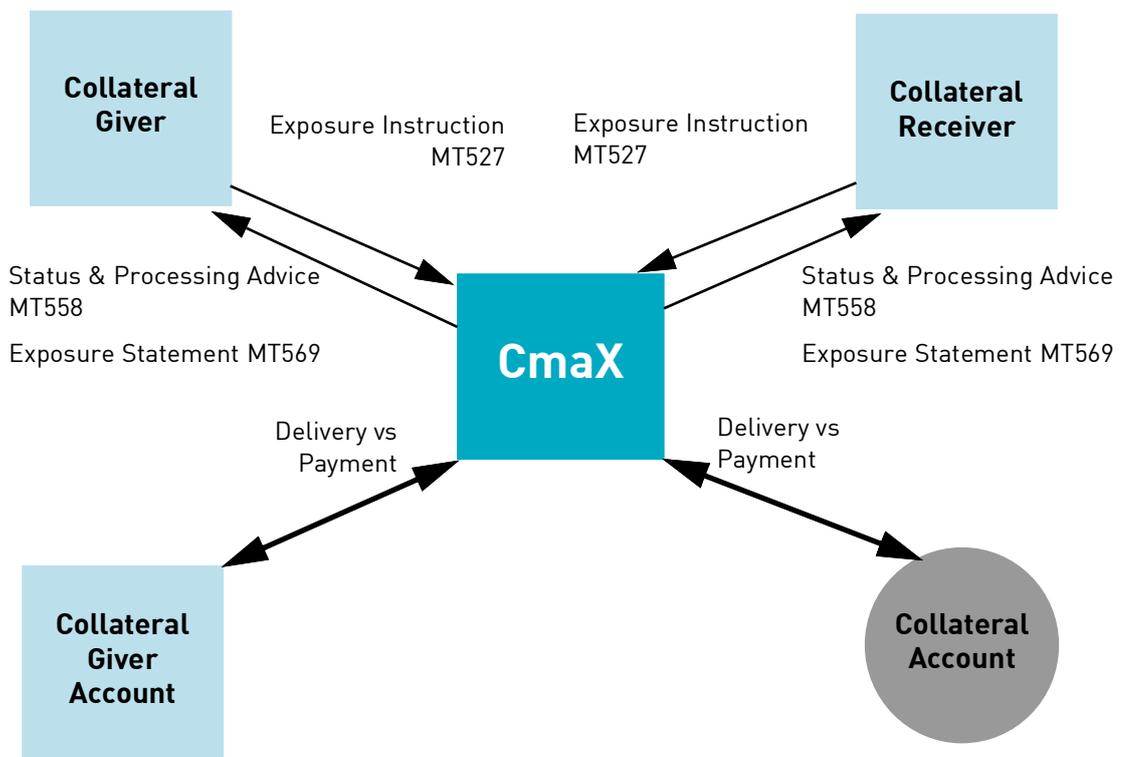
The following table lists the Clearstream Banking Triparty Collateral messages available via ISO15022 Swift.

Swift message	Corporate action message	Page
MT527	Triparty Collateral Instruction	3
MT558	Triparty Collateral Status and Processing Advice	17
MT569	Triparty Collateral and Exposure Statement	29

Triparty Collateral messages

This page has intentionally been left blank.

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:

- Opening (Collateral Receiver[2]):

  The initiation of the exposure by the Collateral Receiver.

- Opening (Collateral Giver[3]):

  The initiation of the exposure by the Collateral Giver.

- Principal Adjustment (Collateral Receiver and Collateral Giver)

  If both the Collateral Receiver and Collateral Giver agree that a Triparty Repo Service (TRS) or Triparty Collateral Management Service (TCMS) 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.

- Change repo 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.

- Closing (Collateral Receiver and Collateral Giver):

  The Collateral Receiver or Collateral Giver can send confirmation of the closing of the exposure.

Linking of messages

For a cancellation message, subsequence A2 Linkages must be used with :20C::PREV and the Swift reference (SEME) of the message to be cancelled.

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 CDS 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 CDS, to perform an automatic selection of appropriate securities for delivery to the collateral account for value date.

---

1. Use of the MT527 message requires Message User Group (MUG) registration.
2. **Collateral Receiver**: Customer receiving assets to cover its risk towards a counterparty in a Triparty Collateral Management exposure.
3. **Collateral Giver**: Customer providing assets to cover its obligations towards a counterparty in a Triparty Collateral Management exposure.

Triparty Collateral messages

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	-	5
	M	:20C:	Sender's Reference	:4!c//16x	SEME	5
	M	:20C:	Sender's Collateral Reference	:4!c//16x	SCTR	5
	O	:20C:	Receiver's Collateral Reference	:4!c//16x	RCTR	5
	M	:20C:	Client's Collateral Reference	:4!c//16x	CLCI	5
	O	:20C:	Receiver's Liquidity Reference	:4!c//16x	TRCI	6
	M	:23G:	Function of the Message	4!c[/4!c]	-	6
	M	:98a:	Execution Requested date	A::4!c//8!n	EXRQ	6
	or	:98A:	Settlement date	:4!c//8!n	SETT	6
	O	:98a:	Message Preparation Date/Time	Option A or C	PREP	6
	O	:98A:	Trade Date	:4!c//8!n	TRAD	6
	M	:22H:	Instruction Type Indicator	:4!c//4!c	CINT	7
	M	:22H:	Exposure Type Indicator	:4!c//4!c	COLA	7
	C	:22F:	Process Indicator	:4!c/[8c]/4!c	PRSS	7
	M	:22H:	Client Indicator	:4!c//4!c	REPR	7
	C	:13B:	Eligibility Set Profile Number	:4!c/[8c]/30x	ELIG	7
A1 **Mandatory Repeatable Subsequence – Collateral Parties**						
	M	:16R:	Start of Block	COLLPRTY		
	M	:95a:	Party A	Option P or R	PTYA	8
	or	:95a:	Party A's client	Option P or R	CLPA	9
	or	:95a:	Party B	Option P or R	PTYB	9
	or	:95P:	Triparty Agent	:4!c/8c/34x	TRAG	9
	M	:16S:	End of Block	COLLPRTY		
End of Subsequence A1 – Collateral Parties						
A2 **Optional Subsequence – Linkages**						
	M	:16R:	Start of Block	LINK		
	M	:20C:	Previous Reference	:4!c//16x	-	9
	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	9
	M	:19A:	Transaction Amount	:4!c//[N]3!a15d	TRAA	10
	O	:19A:	Termination Transaction Amount	:4!c//[N]3!a15d	TRTE	10
	O	:92A:	Pricing Rate	:4!c//[N]15d	PRIC	10
	M	:16S:	End of Block	DEALTRAN		
End of Sequence B – Deal Transaction Details						

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 – 527–11.

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

:28E:	Page Number/Continuation Indicator	Mandatory Sequence Non-repeatable General Information	A	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 Non-repeatable General Information	A	Qualifier SEME

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

CBL usage: This field must contain the customer's unique reference for this Swift message. The customer could begin the reference with the trade date.

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

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

CBL usage: This field must contain the customer'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 Non-repeatable General Information	A	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 Non-repeatable General Information	A	Qualifier CLCI

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

CBL usage: This field must contain the customer'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

Triparty Collateral messages

:20C:	**Receiver's Liquidity Reference**	Mandatory Sequence **A** Non-repeatable General Information		**Qualifier** TRCI

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

CBL 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 **A** Non-repeatable General Information		**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 **A** Non-repeatable General Information		**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 **A** Non-repeatable General Information		**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 **A** Non-repeatable General Information		**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 **A** Non-repeatable General Information		**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 Non-repeatable General Information	A	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:

CDTA	Set close date
INIT	Creation of a Triparty Collateral Management exposure (for opening)
PADJ	Principal Adjustment
RATA	Change in repo rate
TERM	Termination of the Triparty Collateral Management exposure (for closing)

:22H:	**Exposure Type Indicator**	Mandatory Sequence Non-repeatable General Information	A	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:

REPO	Triparty Repo Service (TRS)
SLOA	Triparty Collateral Management Service (TCMS)

:22F:	**Process Indicator**	Mandatory Sequence Non-repeatable General Information	A	Qualifier PRSS

Format: :4!c/[8c]/4!c **Conditional**

CBL usage: This field must be used with :22H:COLA/REPO if the exposure processing for opening/closing/principal adjustment must be deferred. It must contain the following codeword:

CEDE/LATE   Opening/closing/principal adjustment processing deferred

:22H:	**Client Indicator**	Mandatory Sequence Non-repeatable General Information	A	Qualifier REPR

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

CBL usage: This field must be used to indicate whether the customer 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

: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

Triparty Collateral messages

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 Repeatable Collateral Parties	A1	Qualifier PTYA

Format: `: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.

CBL usage: If 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 R is used, it must contain the Participant Short Code of the sender of the message.

Option P:

```
:16R:COLLPRTY
:95P::PTYA//BICPTYA
:16S:COLLPRTY
```

Option R:

```
:16R:COLLPRTY
:95R::PTYA/CEDE/PSCPTYA
:16S:COLLPRTY
```

:95a:	Party A's Client	Mandatory Sequence Repeatable Collateral Parties	A1	Qualifier CLPA

Format: `:95P::4!c//4!a2!a2!c[3!c]   :95R::4!c/8c/34x`
Conditional

CBL usage: If 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 R is used, it must contain the Participant Short Code of the trading party, on whose behalf, Party A has sent the message.

Option P:

```
:16R:COLLPRTY
:95P::CLPA//BICCLPA
:16S:COLLPRTY
```

Option R:

```
:16R:COLLPRTY
:95R::CLPA/CEDE/PSCCLPA
:16S:COLLPRTY
```

:95a:	Party B	Mandatory Sequence Repeatable Collateral Parties	A1	Qualifier see description

Format: `:95P::4!c//4!a2!a2!c[3!c]` `:95R::4!c/8c/34x`
Mandatory

CBL usage: If option P is used, this field must contain the BIC address of the trade counterparty.

If option R is used, it must contain the Participant Short Code of the trade counterparty.

Option P:

```
:16R:COLLPRTY
:95P::PTYB//BICPTYB
:16S:COLLPRTY
```

Option R:

```
:16R:COLLPRTY
:95R::PTYB/CEDE/PSCPTYB
:16S:COLLPRTY
```

:95P:	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 account number at CDS.

Linkages - optional, non-repeatable - LINK

The Linkage section is only included for cancellation messages. For new messages, no Linkage section is included.

:20C:	Previous Reference	Conditional Subsequence Non-repeatable Linkages	A2	Qualifier PREV

Format: `:20C::4!c//16x` **Mandatory**

CBL usage: This field must contain the reference from field `:20C::SEME` of the MT527 message to be cancelled.

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//8!n` `: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".

Triparty Collateral messages

:19A:	Transaction Amount		Mandatory Sequence B Non-repeatable Deal Transaction Details	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, the ISO currency is the currency to be used for the exposure and collateral valuations.
>
> For Principal Adjustments, this field must contain the new exposure amount and not the amount by which it is increased or decreased.

:19A:	Termination Transaction Amount		Mandatory Sequence B Non-repeatable Deal Transaction Details	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 exposures.

:92A:	Pricing Rate		Mandatory Sequence B Non-repeatable Deal Transaction Details	Qualifier PRIC

Format: `:4!c//[N]15d`   **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 set close date instructions, this field is optional.

Summary of MT527 messages per Triparty Collateral Management Service

Triparty Repo Service (TRS)

Example

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
:16R: COLLPRTY
:95P::PTYA//BICCODE1
:16S: COLLPRTY
:16R: COLLPRTY
:95P::PTYB//BICCODE2
:16S: COLLPRTY
:16R: COLLPRTY
:95R::TRAG/CEDE/ABCD/00GA012
:16S: COLLPRTY
:16S: GENL
:16R: DEALTRAN
:98A::TERM//20060217
:19A::TRAA//CAD100000000,
:92A::PRIC//1,86
:16S: DEALTRAN
```

For an opening (Collateral Giver) instruction: Deferred opening processing

```
: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
:22F::PRSS/CEDE/LATE
:22H::REPR//PROV
:16R: COLLPRTY
:95P::PTYA//BICCODE1
:16S: COLLPRTY
:16R: COLLPRTY
:95P::PTYB//BICCODE2
:16S: COLLPRTY
:16R: COLLPRTY
:95R::TRAG/CEDE/ABCD/00GA012
:16S: COLLPRTY
:16S: GENL
:16R: DEALTRAN
:98A::TERM//20060217
:19A::TRAA//CAD100000000,
:92A::PRIC//1,86
:16S: DEALTRAN
```

Triparty Collateral messages

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`
Set close date	`:22H::CINT//CDTA`
Closing	`:22H::CINT//TERM`
Change rate	`:22H::CINT//RATA`

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	Set close date	Closing	Change rate
`:16R:`	GENL	M	M	M	M	M	M
`:28E:`	`5n/4!c`	M	M	M	M	M	M
`:20C:`	`:SEME//`	M	M	M	M	M	M
`:20C:`	`:SCTR//`	M	M	M	M	M	M
`:20C:`	`:RCTR//`	O	O	O	O	O	O
`:20C:`	`:CLCI//`	M	M	M	M	M	M
`:20C:`	`:TRCI//`	O	O	O	O	O	O
`:23G:`	NEWM or CANC	M	M	M	M	M	M
`:98A:`	`:EXRQ//`	M	M	M	M	M	M
`:98A:`	`:TRAD//`	O	O	O	O	O	O
`:22H:`	`:CINT//`	M INIT	M INIT	M PADJ	M CDTA	M TERM	M RATA
`:22H:`	`:COLA//`	M	M	M	M	M	M
`:22F:`	`:PRSS//`	C	C	n/a	n/a	n/a	n/a
`:22H:`	`:REPR//`	M RECE	M PROV	M PROV or RECE	M PROV or RECE	M PROV or RECE	M PROV or RECE
`:22F:`	`:FSSA//`						
`:13B:`	`:ELIG//`	C	C	C	C	C	C
`:16R:`	COLLPRTY	M	M	M	M	M	M
`:95P:`	`:PTYA//`	M	M	M	M	M	M
`:16S:`	COLLPRTY	M	M	M	M	M	M
`:16R:`	COLLPRTY	C	C	C	C	C	C
`:95P:`	`:CLPA//` [b]	C	C	C	C	C	C
`:16S:`	COLLPRTY	C	C	C	C	C	C
`:16R:`	COLLPRTY	M	M	M	M	M	M
`:95P:`	`:PTYB//`	M	M	M	M	M	M
`:16S:`	COLLPRTY	M	M	M	M	M	M
`:16R:`	COLLPRTY	M	M	M	M	M	M
`:95R:`	`:TRAG//`	M	M	M	M	M	M
`:16S:`	COLLPRTY	M	M	M	M	M	M
`:16R:`	LINK	C	C	C	C	n/a	C
`:20C:`	`:PREV//`	C	C	C	C	n/a	C
`:16S:`	LINK	C	C	C	C	n/a	C
`:16S:`	GENL	M	M	M	M	M	M

Field	Content	Opening (CT) [a]	Opening (CP) [a]	Principal Adjust-ment	Set close date	Closing	Change rate
:16R:	DEALTRAN	M	M	M	M	M	M
:98A:	:TERM//yyyymmdd or	M	M	M	M	M	M
:98B:	:TERM//OPEN						
:19A:	:TRAA//	M	M	M	M	M	M
:19A:	:TRTE//	O	O	O	O	O	O
:92A:	:PRIC//	M	M	O	M	M	M
:16S:	DEALTRAN	M	M	M	M	M	M

a. CT = Collateral Receiver; CP = Collateral Giver.
b. Used to indicate trading party's BIC when the message is sent by a third party.

Triparty Collateral messages

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
:16R: COLLPRTY
:95P::PTYA//BICCODE1
:16S: COLLPRTY
:16R: COLLPRTY
:95P::PTYB//BICCODE2
:16S: COLLPRTY
:16R: COLLPRTY
:95R::TRAG/CEDE/ABCD/00GA013
:16S: COLLPRTY
:16S: GENL
:16R: DEALTRAN
:98A::TERM//20060315
:19A::TRAA//CAD100000000,
: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`
Set close date	`:22H::CINT//CDTA`
Closing	`:22H::CINT//TERM`

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	Set close date	Closing
:16R:	GENL	M	M	M	M	M
:28E:	5n/4!c	M	M	M	M	M
:20C:	:SEME//	M	M	M	M	M
:20C:	:SCTR//	M	M	M	M	M
:20C:	:RCTR//	O	O	O	O	O
:20C:	:CLCI//	M	M	M	M	M
:20C:	:TRCI//	O	O	O	O	O
:23G:	NEWM or CANC	M	M	M	M	M
:98A:	:EXRQ//	M	M	M	M	M
:98A:	:TRAD//	M	M	O	M	M
:22H:	:CINT//	M INIT	M INIT	M PADJ	M CDTA	M TERM
:22H:	:COLA//	M	M	M	M	M
:22H:	:REPR//	M RECE	M PROV	M PROV or RECE	M PROV or RECE	M PROV or RECE
:13B:	:ELIG//	C	C	C	C	C
:16R:	COLLPRTY	M	M	M	M	M
:95P:	:PTYA//	M	M	M	M	M
:16S:	COLLPRTY	M	M	M	M	M
:16R:	COLLPRTY	C	C	C	C	C
:95P:	:CLPA// [c]	C	C	C	C	C
:16S:	COLLPRTY	C	C	C	C	C
:16R:	COLLPRTY	M	M	M	M	M
:95P:	:PTYB//	M	M	M	M	M
:16S:	COLLPRTY	M	M	M	M	M
:16R:	COLLPRTY	M	M	M	M	M
:95R:	:TRAG//	M	M	M	M	M
:16S:	COLLPRTY	M	M	M	M	M
:16R:	LINK	C	C	C	C	n/a
:20C:	:PREV//	C	C	C	C	n/a
:16S:	LINK	C	C	C	C	n/a
:16S:	GENL	M	M	M	M	M
:16R:	DEALTRAN	M	M	M	M	M
:98A:	:TERM//yyyymmdd or :98B: :TERM//OPEN	M	M	M	M	M
:19A:	:TRAA//	M	M	M	M	M
:19A:	:TRTE//	O	O	O	O	O
:16S:	DEALTRAN	M	M	M	M	M

a. CT = Collateral Receiver; CP = Collateral Giver.

Triparty Collateral messages

This page has intentionally been left blank.

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	–	20
		:20C:	Reference	:4!c//16x	–	20
		:23G:	Function of the Message	:4!c[/4!c]	–	21
		:98a:	Execution Requested Date	Option A or C	EXRQ	21
	or	:98A:	Settlement date	:4!c//8!n	SETT	21
		:98a:	Preparation Date	Option A or C	PREP	21
		:98A:	Trade Date	:4!c//8!n	TRAD	21
		:22H:	Collateral Instruction Type Indicator	:4!c//4!c	CINT	21
		:22H:	Exposure Type Indicator	:4!c//4!c	COLA	22
		:22H:	Process Indicator	:4!c/[8c]/4!c	PRSS	22
		:22H:	Collateral Receiver/Provider Indicator	:4!c//4!c	REPR	22
		:13B:	Eligibility Set Profile Number	:4!c/[8c]/30x	ELIG	22
A1 Mandatory Repeatable Subsequence - Collateral Parties						
		:16R:	Start of Block	COLLPRTY		
		:95a:	Party	Option P, Q or R	–	23
		: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	–	24
		:16S:	End of Block	STAT		
A2a Optional Repeatable Subsequence - Reason (NOT REPORTED)						
End of Subsequence A2 - Status						
		:19A:	Required Margin Amount	:4!c//[N]3!a15d	RMAG	24
		:19A:	Collaterised Amount	:4!c//[N]3!a15d	ALAM	24
		:19A:	Settled Amount	:4!c//[N]3!a15d	ESTT	24
		:19A:	Remaining Collaterised Amount	:4!c//[N]3!a15d	RALA	24
		:19A:	Remaining Settlement Amount	:4!c//[N]3!a15d	RSTT	24
		:70E:	Collateral Instruction Narrative	:4!c//10*35x	CINS	24
		:70D:	Reason Narrative	:4!c//6*35x	REAS	25
A3 Optional Repeatable Subsequence - Linkages						
		:16R:	Start of Block	LINK		
		:20C:	Related Message Reference	:4!c//16x	RELA	25
		: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	25
		:19A:	Deal Transaction Details	:4!c//[N]3!a15d	DEAL	25
		:19A:	Transaction Amount	:4!c//[N]3!a15d	TRAA	25
		:19A:	Termination Transaction Amount	:4!c//[N]3!a15d	TRTE	25
		:92a:	Pricing Rate	Option A or C	PRIC	25
		:22F:	Method of Interest Computation	:4!c//[8c]4!c	MICO	26
		:16S:	End of Block	DEALTRAN		
End of Sequence B - Deal Transaction Details						
C Optional Repeatable Sequence - Securities Movements (NOT REPORTED)						
D Optional Repeatable Sequence (NOT REPORTED)						
E Optional Sequence - Additional Information						
		:16R:	Start of Block	ADDINFO		
		:95a:	Party	Option P, Q or R	–	26
		: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 usage: This field contains the customer'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 usage: This field contains the customer'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 an 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.

: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.

Triparty Collateral messages

: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: When present, this field contains the deferred processing indicator for opening/closing/principal adjustment as received on the MT527.

: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 customer 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.

A1 - Collateral Parties - mandatory, repeatable - COLLPRTY

:95a:	Party	Mandatory Subsequence A1 Repeatable Collateral Parties	Qualifier See description

Format: `:95P::4!c//4!a2!a2!c[3!c]`   `:95Q::4!c//4*35x :95R::4!c/8c/34x`

Qualifiers:
CLPA	Party A's client
PTYA	Instruction party sending the collateral instruction
PTYB	Party A's counterparty
TRAG	Triparty account at CDS

CBL usage: This field contains the collateral parties as received on the MT527.

```
:16R:COLLPRTY
:95P::PTYA//BICPTYA
:16S:COLLPRTY

:16R:COLLPRTY
:95P::CLPA//BICCLPA
:16S:COLLPRTY

:16R:COLLPRTY
:95P::PTYB//BICPTYB
:16S:COLLPRTY

:16R:COLLPRTY
:95P::TRAG/CEDE/ABCD/00GA012
:16S:COLLPRTY
```

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"

| :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		Qualifier
		Non-Repeatable			REAS
		General Information			
		(resumed after A1)			

Format: :4!c//6*35x

CBL Usage: This field contains additional information on the status of the instruction or cancellation request.

A3 - Linkages - optional, repeatable - LINK

:20C:	Related Message Reference	Optional Subsequence	A3		Qualifier
		Repeatable			RELA
		Linkages			

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	B		Qualifier
		Non-repeatable			TERM
		Deal Transaction Details			

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	B		Qualifier
		Non-repeatable			DEAL
		Deal Transaction Details			

Format: :4!c//[N]3!a15d

CBL usage: Provides the principal amount of the matched trade, if the principal matching tolerance is used.

:19A:	Transaction Amount	Mandatory Sequence	B		Qualifier
		Non-repeatable			TRAA
		Deal Transaction Details			

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	B		Qualifier
		Non-repeatable			TRTE
		Deal Transaction Details			

Format: :4!c//[N]3!a15d

CBL usage: .When present, this field contains the termination amount as received on the MT527.

:92a:	Pricing Rate	Mandatory Sequence	B		Qualifier
		Non-repeatable			PRIC
		Deal Transaction Details			

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.

Triparty Collateral messages

:22F:	Method of Interest Computation	Mandatory Sequence B Non-repeatable Deal Transaction Details	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.

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.

MT558 - Triparty Collateral Status and Processing Advice

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
:16R: COLLPRTY
:95P::PTYA//BICCODE1
:16S: COLLPRTY
:16R: COLLPRTY
:95P::PTYB//BICCODE2
:16S: COLLPRTY
:16R: COLLPRTY
:95R::TRAG/CEDE/ABCD/00GA012
:16S: COLLPRTY
:16R: STAT
:25D::IPRC//REJT
:16S: STAT
:16R: LINK
:20C::RELA//2002121099999001
:16S: LINK
:16S: GENL
:16R: DEALTRAN
:98B::TERM//OPEN
:19A::TRAA//CAD1000000,
:16S: DEALTRAN
```

Triparty Collateral messages

MT558 Status codes

Validation process(es)	MT558 fields
Cancellation request does not match with previously received collateral instruction.	**Sequence A2:** :25D::CPRC//REJT :70D::REAS//…
Cancellation cannot applied due to the status of the collateral instruction.	**Sequence A2:** :25D::CPRC//DEND :70D::REAS//…
Content validation or duplicate check of collateral instructions fails.	**Sequence A2:** :25D::IPRC//REJT :70D::REAS//[ERROR MESSAGE]
Collateral instruction cannot be matched (Change Rate/Set Closing Date)	**Sequence A2:** 25D::MTCH/NMAT
Collateral taker instruction is matched but there are collateral issues with the collateral provider instruction.	**Sequence A2:** :25D::MTCH//MACH
Collateral instruction has been released for processing.	**Sequence A2:** :25D::IPRC//TREA
Collateral instruction has been cancelled as requested.	**Sequence A2:** :25D::CPRC//CAND
Collateral instruction has been fully allocated. Only available on opening and principal adjustment instructions received via MT527.	**Sequence A2:** :25D::ALOC//AOLF
Collateral instruction has been partially allocated. Only available on opening and principal adjustment instructions received via MT527.	**Sequence A2:** :25D::ALOC//AOLP
Allocated collateral has been partially settled. Available on opening, top-ups, substitution, withdrawals and principal adjustment instructions received via MT527.	**Sequence A2:** :25D::SETT//PAIN
Allocated collateral has been fully settled. Available on opening and principal adjustment instructions received via MT527.	**Sequence A2:** :25D::SETT//SETT
Allocated collateral has not yet settled. Available on opening and principal adjustment instructions received via MT527.	**Sequence A2:** :25D::SETT//USET

MT558 Reason Narratives

Senders & Parties validation	MT558 fields
Party A's address is mandatory	A-95a::PTYA
You are not authorised to instruct on behalf of party A	A-95a::PTYA
Unable to identify Client's Party A	A-95P::CLPA
Unable to identify Party A	A-95P::PTYA
Unable to identify Party B	A-95P::PTYB
No POA found with Swift address ($A1$)	A-95P::PTYA
No POA found with Short Code ($A1$)	A-95R::PTYA
Neither the BIC address nor the participant short code is recognised in Client's Party A	A-95a::CLPA
Unable to identify a participant from Party A	A-95R::PTYA
Party B's client is not allowed	A-95R::PTYB
Collateral account validation	**MT558 fields**
Collateral account is unknown	A-95R::TRAG
Specified account is not a collateral account	A-95R::TRAG
Collateral account is inactive	A-95R::TRAG
Service Type validation	**MT558 fields**
Service type is not supported	A-22H::COLA
Service type ($A1$) is not supported for $A2$	A-22H::COLA
Service type ($A1$) is not supported for instruction ($A2$)	
Contract identification	**MT558 fields**
Direction indicator is a mandatory field	A-22H::REPR
At least counterparty or collateral account details must be specified	A-95a::PTYB A-95R::TRAG
Unrecognised contract between Party A ($A1$) and Party B ($A2$)	A-22H::REPR A-22H::COLA A-95a::PTYA A-95a::PTYB
Collateral account or eligibility basket is required to identify the contract	A-95R::TRAG A-13B::ELIG
Unrecognised contract between Party A ($A1$) and collateral account ($A2$)	A-22H::REPR A-22H::COLA A-95a::PTYA A-95R::TRAG
Eligibility basket or counterparty is required to identify the contract	A-13B::ELIG A-95a::PTYB
Unrecognised contract between Party A ($A1$), collateral account ($A2$) and eligibility basket ($A3$)	A-22H::REPR A-22H::COLA A-95a::PTYA A-95R::TRAG A-13B::ELIG
Collateral account is required to identify the contract	A-95R::TRAG
Unrecognised contract between Party A ($A1$), Party B ($A2$) and collateral account ($A3$)	A-22H::REPR A-95* A-95R::TRAG

Triparty Collateral messages

Eligibility basket is required to identify the contract	A-13B::ELIG
Unrecognised contract between Party A ($A1$), Party B ($A2$), collateral account ($A3$) and eligibility basket ($A4$)	A-22H::REPR A-22H::COLA A-95a::PTYA A-95R::TRAG A-13B::ELIG
Counterparty is required to identify the contract	A-95a::PTYB
Unrecognised contract between Party A ($A1$), Party B ($A2$), collateral account ($A3$) and eligibility basket ($A4$)	A-22H::REPR A-22H::COLA A-95* A-95R::TRAG A-13B::ELIG
Multiple contracts found for Party A ($A1$), Party B ($A2$), collateral account ($A3$) and eligibility basket ($A4$)	A-22H::REPR A-22H::COLA A-95* A-13B::ELIG
This type of instruction is not allowed on the specified contract	A-22H::REPR A-22H::COLA A-95* A-13B::ELIG
Opening of a new exposure is not allowed on this contract	A-22H::* A-95* A-13B::ELIG
Contract is in Migration	
Service Type validation	**MT558 fields**
You are not allowed to instruct on the specified contract ($A1$/$A2$)	A-22H::* A-95* 13B::ELIG
You are not allowed to instruct as Collateral Provider on the contract ($A1$)/($A2$)	A-22H::* A-95* A-13B::ELIG
You are not allowed to instruct as Collateral Taker on the contract ($A1$)/($A2$)	A-22H::* A-95* A-13B::ELIG
Date & Deadlines checks	**MT558 fields**
Closing Date ($A1$) is a currency holiday ($A2$)	B-98a::TERM
Closing Date ($A1$) must not be the same as Opening Date ($A2$)	A-98a::EXRQ A-98a::SETT B-98a::TERM
Same day trade received after deadline	A-98a::EXRQ A-98a::SETT
Value date should be same day for the specified contract	A-98a
Message Indicator validation	**MT558 fields**
Sender Reference is mandatory	A-20C::SEME
Instruction Reference is mandatory	A-20C::CLCI
Exposure Reference is mandatory	A-20C::SCTR
Exposure Reference is not allowed in opening instructions	A-20C::RCTR

Customer Exposure Reference is mandatory in opening instructions	A-20C::SCTR
Exposure Reference is mandatory	A-20C::SCTR A-20C::RCTR
Customer and Triparty Agent Exposure references mismatch	A-20C::SCTR A-20C::RCTR
Replacement qualifier is not supported	A-23G::REPL
Sub-function of message is not supported	A-23G
Message indicator ($A1$) is not supported	A-22a
Cancellation Checks	**MT558 fields**
No message reference found matching cancellation message	A-20C::PREV
More than one exposure instruction found matching cancellation message	A-20C::PREV
Cancellation matches instruction ID $A1$ and cannot be killed	A-20C::PREV
Instruction type validation	**MT558 fields**
Instruction type ($A1$) is not supported	A-22H::CINT
Instruction Type CADJ not valid without security movements	A-22H::CINT C-*
Instruction type ($A1$) is not allowed on specified contract	A-22H::* A-95* A-13B::ELIG
Change rate not applicable to service type: ($A1$)	A-22H::* A-95* A-13B::ELIG
The change of currency is not allowed in a principal adjustment	A-19A::TRAA
Transaction amount is mandatory and cannot be zero for a principal adjustment	A-19A::TRAA
Closing of an existing exposure is not allowed on this contract	B-98a::TERM
Closing date is missing or closing date has not been changed	B-98a::TERM
Pricing Rate is missing or pricing rate has not been changed	B-92a::PRIC
Closing date and pricing rate cannot be changed at the same time	
Either Closing date or Pricing rate must be amended. No change identified	
You are not authorised to instruct collateral adjustment ($A1$) as collateral receiver	A-22H::CINT A-22H::REPR
Allocation method checks	**MT558 fields**
Instruction type is not valid as there are no allocated pieces and the contract is manual	A-22H::CINT A-22F::AUTA C-*

Triparty Collateral messages

Automatic flag (AUTA/CEDE/AORN) is not allowed with specified instruction type ($A1$)	A-22H::CINT A-22F::AUTA
Rate validation	**MT558 fields**
Repo Rate is a mandatory field for service type: REPO	A-22H::COLA B-92A 92C::PRIC
Variable Rate do not apply to service type other than REPO	A-22H::COLA B-92C::PRIC
Spread Rate is not applicable to Fixed Rate REPO	A-22H::COLA B-92A::PRIC B-92A::RSPR
Reference Rate Not Supported	A-22H::COLA B-92C::PRIC
Incorrect exposure currency for selected Reference rate	B-19A::TRAA B-92C::PRIC
Change from fixed rate to variable rate not allowed	B-92A::PRIC B-92C::PRIC
Change from variable rate to fixed rate not allowed	B-92A::PRIC B-92C::PRIC
Change of reference rate is not allowed	B-92C::PRIC
Spread rate is missing	B-92A:RSPR
Safekeeping account validation	**MT558 fields**
Invalid safekeeping account ($A1$)	A-97A::SAFE
Inactive safekeeping account ($A1$)	A-97A::SAFE
Safekeeping account not allowed as collateral account	A-97A::SAFE
Safekeeping account is mandatory	A-97A::SAFE C-97A::SAFE
Safekeeping account is mandatory when allocated collateral pieces are provided	A-97A::SAFE C-*
Safekeeping account is mandatory for withdrawal instructions	A-97A::SAFE C-*
Safekeeping account is not allowed as collateral source account	A-22H A-95P A-97A
Cash allocation is not allowed from collateral account ($A1$)	A-22H A-95P A-97A
Related Message checks	**MT558 fields**
Contract not identical to the one specified in the related message ($A1$)	A-20C::RELA A-22H::REPR A-95* A-13B::ELIG
Safekeeping account not identical to the one in related message ($A1$)	A-20C::RELA A-97A::SAFE
Quantity AND/OR ISIN do not match with original request	A-20C::RELA C-*
The specified collateral piece has already been authorised	A-20C::RELA C-*

The specified collateral piece has already been rejected	A-20C::RELA C-*
The target matching instruction not found for instruction ($A1$)	
Reference checks	**MT558 fields**
Message reference already exists	A-20C::SEME
Exposure already exists with Collateral Giver reference ($A2$)	A-20C::SCTR
Exposure already exists with Collateral Receiver reference ($A2$)	A-20C::SCTR
More than one Exposure Reference found matching the details sent	A-20C::SCTR
No Customer Exposure Reference found matching the details sent	A-20C::SCTR
No Triparty Agent Exposure found matching the details sent	A-20C::RCTR
Customer and Triparty Agent Exposure references mismatch	A-20C::SCTR A-20C::RCTR
This request is not yet authorised on specified contract	A-22H::* A-95* A-13B::ELIG
Collateral Giver Instruction reference ($A1$) on exposure ($A2$) already exists	A-20C::SCTR A-20C::CLCI A-22H::CINT
Collateral Receiver Instruction reference ($A1$) on exposure ($A2$) already exists	A-20C::SCTR A-20C::CLCI A-22H::CINT
The triparty exposure reference ($A1$) is not valid	A-20C::RCTR
Final Transaction Amount validation	**MT558 fields**
No final transaction amount allowed as open-ended transaction	B-98A::TERM B-19A::TRTE
Sequence C checks	**MT558 fields**
No security and/or cash movements expected	A-22H::* A-95* A-16B::ELIG C-*
Security withdrawals not allowed in opening instructions	A-22H::CINT C-22H::INOU
Code AMOR not supported in field C-36B	C-36B::QSEC
Sequence D checks	**MT558 fields**
Sequence D is not supported	D-*
Cash as collateral is not permitted on: TRS or TSLS1 Openings or TRS Allocations with undelivered principal	D-*
ISIN conversion	**MT558 fields**
At least one instrument is not recognised	
Date checks	**MT558 fields**

Triparty Collateral messages

Value date ($A1$) is in the past	A-98a::EXRQ A-98a::SETT
Value date ($A1$) is not a business date	A-98a::EXRQ A-98a::SETT
Opening date is in the past	A-98a::EXRQ A-98a::SETT
Value date ($A1$) is before the Opening date ($A2$)	A-98a::EXRQ A-98a::SETT
Value date ($A1$) is later than Closing date ($A2$)	A-98a::EXRQ A-98a::SETT
Value date ($A1$) is the same as Closing date ($A2$)	A-98a::EXRQ A-98a::SETT
Closing date in the past	B-98A::TERM
Closing date is not a business date	A-98a::TERM
Closing date ($A1$) is before Opening date ($A2$)	A-98a::EXRQ A-98a::SETT B-98A::TERM
Closing date ($A1$) is after or equal to redemption date ($A2$) of security ($A3$)	A-98a::EXRQ A-98a::SETT B-98A::TERM
Deadlines checks	**MT558 fields**
Deadline is exceeded for Value date ($A1$). Earliest deadline is ($A2$)	
Deadline is exceeded for new Closing date ($A1$).Earliest deadline is ($A2$)	B-98A::TERM
Deadline is exceeded for Interim Interest Payment date ($A1$).Earliest deadline is ($A2$)	
Deadline is exceeded for a same day instruction having one Non Bank participant	
Deadline is exceeded for a same day instruction	
Deadline is exceeded for a same day instruction on a Repo contract	
Deadline is exceeded	
Instruction must be same day value dated	
Duplicates checks	**MT558 fields**
The instruction is a duplicate of instruction with id : $A1$	
Check for requests on closing	**MT558 fields**
Instructing on a closing exposure is not permitted	A-20C::SCTR
Instructing on a closed exposure is not permitted	A-20C::SCTR
Instructing on a in-flight exposure when the closing date has already started is not permitted	A-20C::SCTR
Collateral Eligibility checks	**MT558 fields**
Currency $A1$ of security excluded by Triparty Agent	
Currency $A1$ is excluded from contract	
Collateral issues	
Principal Amount checks	**MT558 fields**

Transaction amount is mandatory and cannot be zero for opening

Collateral insufficiency checks	MT558 fields
Collateral insufficiency	
Exposure collateral shortage	

Concentration limits checks	MT558 fields
Concentration issues	

Settlement feedback	MT558 fields
Settlement issues	

Instruction status reported	MT558 fields
Instruction killed	
Instruction type [$A1$] not authorised	

Cash & Currency rules	MT558 fields
Currency is not available	
No cash amount for repo: cannot create new repo	
Opening date ($A1$) is not in currency calendar ($A1$)	
Opening date is a mandatory field for new exposures	A-98a::EXRQ
Previous reference is mandatory for cancellation message	A-20C::PREV
Rejecting counterparty instruction is not allowed	
The specified contract does not allow openings with automatic allocation	A-22*
Unable to find value date	A-98a::EXRQ A-98a::SETT
The execution and settlement dates must not be both provided	A-98a::EXRQ A-98a::SETT

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 customer acts as both a collateral receiver and giver.

Customers have the option to receive the statement with or without the details on the 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 collateral.

All amounts provided in the statement are expressed in the customer'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	–	8–569–32
	:13A:	Number Identification: Statement Number	:4!c//3!c	STAT	8–569–32
	:20C:	Sender's Reference	:4!c//16x	SEME	8–569–32
	:23G:	Function of the Message	4!c[/4!c]	–	8–569–32
	:98a:	Preparation Date/Time	Option A or C	PREP	8–569–32
	:22H:	Collateral Receive/Provide Indicator	:4!c//4!c	REPR	8–569–33
	:22F:	Statement Frequency Indicator	:4!c/[8c]/4!c	SFRE	8–569–33
	:22F:	Statement Basis Indicator	:4!c/[8c]/4!c	STBA	8–569–33
A1 Optional Repeatable Subsequence – Collateral Parties					
	:16R:	Start of Block	COLLPRTY		
	:95R:	Party A	:4!c/8c/34x	PTYA	8–569–33
	: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	8–569–33
	:19A:	Margin Amount	:4!c//[N]3!a15d	MARG	8–569–34
	:19A:	Total Collateral Required	:4!c//[N]3!a15d	TCOR	8–569–34
	:19A:	Total Exposure Amount	:4!c//[N]3!a15d	TEXA	8–569–34
	:92A:	Margin	:4!c//[N]15d	MARG	8–569–34
	:98A:	Valuation Date/Time	:4!c//8!n	VALN	8–569–34
	:16S:	End of Block	SUMM		
End of Sequence B - Overall Summary					
C Mandatory Repeatable Sequence – Summary by Exposure Type					
	:16R:	Start of Block	SUME		
	:22F:	Exposure Type Indicator	:4!c/[8c]/4!c	COLA	8–569–35
	:19A:	Value of Collateral Held	:4!c//[N]3!a15d	COVA	8–569–35
	:19A:	Margin Amount	:4!c//[N]3!a15d	MARG	8–569–35
	:19A:	Total Collateral Required	:4!c//[N]3!a15d	TCOR	8–569–35
	:19A:	Total Exposure Amount	:4!c//[N]3!a15d	TEXA	8–569–35
	:19A:	Total Value of Own Collateral	:4!c//[N]3!a15d	TVOC	8–569–35
	:19A:	Total Value of Reused Collateral	:4!c//[N]3!a15d	TVRC	8–569–36
	:92A:	Margin	:4!c//[N]15d	MARG	8–569–36
C1 Optional Repeatable Subsequence –Summary by Counterparty					
	:16R:	Start of Block	SUMC		
	:13B:	Eligibility Set Profile Number	:4!c/[8c]/30x	ELIG	8–569–36
	:95R:	Party B	:4!c/8c/34x	PTYB	8–569–36
	:95R:	Triparty Agent	:4!c/8c/34x	TRAG	8–569–36
	:19A:	Value of Collateral Held	:4!c//[N]3!a15d	COVA	8–569–36
	:19A:	Margin Amount	:4!c//[N]3!a15d	MARG	8–569–37
	:19A:	Total Collateral Required	:4!c//[N]3!a15d	TCOR	8–569–37
	:19A:	Total Exposure Amount	:4!c//[N]3!a15d	TEXA	8–569–37
	:19A:	Total Value of Own Collateral	:4!c//[N]3!a15d	TVOC	8–569–37
	:19A:	Total Value of Reused Collateral	:4!c//[N]3!a15d	TVRC	8–569–37
	:92A:	Margin	:4!c//[N]15d	MARG	8–569–37

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	8–569–38
	:20U:	Common Collateral Transaction Reference	:4!c//52x	COMM	8–569–38
	:20C:	Triparty-Agent's/Service-Provider's Collateral Transaction Reference	:4!c//16x	TCTR	8–569–38
	:98A:	Execution Requested Date/Time	:4!c//8!n	EXRQ	8–569–38
	:98A:	Closing Date/Time	:4!c//8!n	TERM	8–569–38
	:19A:	Value of Collateral Held	:4!c//[N]3!a15d	COVA	8–569–38
	:19A:	Margin Amount	:4!c//[N]3!a15d	MARG	8–569–39
	:19A:	Undelivered Principal Amount	:4!c//[N]3!a15d	TCFA	8–569–39
	:19A:	Total Collateral Required	:4!c//[N]3!a15d	TCOR	8–569–39
	:19A:	Total Exposure Amount	:4!c//[N]3!a15d	TEXA	8–569–39
	:92A:	Margin	:4!c//[N]15d	MARG	8–569–39
	:92A:	Pricing Rate	:4!c//[N]15d	PRIC	8–569–40
	:25D:	Transaction Execution Status	:4!c/[8c]/4!c	TREX	8–569–40
C1a1 Optional Repeatable Subsequence - Valuation Details					
	:16R:	Start of Block	VALDET		
	:17B:	Flag	:4!c//1!a	–	8–569–40
	:98A:	Settlement Date/Time	:4!c//8!n	SETT	8–569–40
	:19A:	Accrued Interest Amount	:4!c//[N]3!a15d	ACRU	8–569–40
	:19A:	Market Value Amount Post Valuation Factor	:4!c//[N]3!a15d	MKTP	8–569–40
	:19A:	Actual Market Value Post Valuation Factor	:4!c//[N]3!a15d	MVPF	8–569–41
	:92B:	Exchange Rate	:4!c//3!a/3!a/15d	EXCH	8–569–41
	:92A:	Valuation Factor	:4!c//[N]15d	VAFC	8–569–41
C1a1a Optional Repeatable Subsequence - Securities Details					
	:16R:	Start of Block	SECDET		
	:35B:	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]		8–569–41
	:36B:	Quantity of the Financial Instrument	:4!c//4!c/15d	SECV	8–569–41
	:97A:	Safekeeping Account	Option A or B	SAFE	8–569–41
	:11A:	Currency of Denomination	:4!c//3!a	DENO	8–569–42
	:90a:	Price	Option A or B	MRKT	8–569–42
	:94B:	Source of Price	:4!c[8c]/4!c[/30x]	PRIC	8–569–42
	:94B:	Source of Rating	:4!c[8c]/4!c[/30x]	RATS	8–569–42
	:70C:	Rating Narrative	:4!c//4*35x	RATS	8–569–42
	: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

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]

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.

:22H:	Collateral Receive/Provide Indicator	Mandatory Sequence Non-repeatable General Information	A	Qualifier REPR

Format: :4!c//4!c

Field purpose: This field indicates if the exposures reported in the statement were executed by customer acting as a collateral giver or collateral receiver as follows:

PROV	Customer acting as collateral giver
RECE	Customer acting as collateral receiver

:22F:	Statement Frequency Indicator	Mandatory Sequence Non-repeatable General Information	A	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 Non-repeatable General Information	A	Qualifier STBA

Format: :4!c/[8c]/4!c

Usage: This field contains the indicator EOSP to indicate that the statement reports exposures that have been initiated.

A1 - Collateral Parties - optional, repeatable - COLLPRTY

:95R:	Party A	Optional Subsequence Repeatable Collateral Parties	A1	Qualifier PTYA

Format: :4!c/8c/34x

Usage: This field contains the customer's CmaX participant short code with Data Source Scheme "CEDE".

B - Overall Summary - mandatory, non-repeatable - SUMM

:19A:	Value of Collateral Held	Mandatory Sequence Non-repeatable Overall Summary	B	Qualifier COVA

Format: :4!c//[N]3!a15d

Usage: This field contains the sum of the collateral value expressed in the reporting currency of all the assets allocated to all the transactions reported.

Triparty Collateral messages

:19A:	Margin Amount	Mandatory Sequence Non-repeatable Overall Summary	B	Qualifier MARG

Format: :4!c//[N]3!a15d

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 Non-repeatable Overall Summary	B	Qualifier TCOR

Format: :4!c//[N]3!a15d

Usage: This field contains the sum of the collateral required of all transactions reported expressed in the reporting currency.

:19A:	Total Exposure Amount	Mandatory Sequence Non-repeatable Overall Summary	B	Qualifier TEXA

Format: :4!c//[N]3!a15d

Usage: This field contains the sum of the exposure amount of all transactions reported expressed in the reporting currency.

:92A:	Margin	Mandatory Sequence Non-repeatable Overall Summary	B	Qualifier MARG

Format: :4!c//[N]15d

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 Non-repeatable Overall Summary	B	Qualifier VALN

Format: :4!c//8!n

Usage: This field contains the date the report is generated.

C - Summary by Exposure Type - mandatory, repeatable - SUME

:22F:	**Exposure Type Indicator**	**Mandatory Sequence** C **Repeatable** **Summary by Exposure Type**	**Qualifier** COLA

Format: `:4!c/[8c]/4!c`

Usage: This field contains the exposure type indicator as follows:

REPO   For TRS
SLOA   For TCMS

:19A:	**Value of Collateral Held**	**Mandatory Sequence** C **Repeatable** **Summary by Exposure Type**	**Qualifier** COVA

Format: `:4!c//[N]3!a15d`

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** C **Repeatable** **Summary by Exposure Type**	**Qualifier** MARG

Format: `:4!c//[N]3!a15d`

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** C **Repeatable** **Summary by Exposure Type**	**Qualifier** TCOR

Format: `:4!c//[N]3!a15d`

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.

:19A:	**Total Exposure Amount**	**Mandatory Sequence** C **Repeatable** **Summary by Exposure Type**	**Qualifier** TEXA

Format: `:4!c//[N]3!a15d`

Usage: This field contains the sum of the exposure Amount of all the exposures in the given service type expressed in the reporting currency.

:19A:	**Total Value of Own Collateral**	**Mandatory Sequence** C **Repeatable** **Summary by Exposure Type**	**Qualifier** TVOC

Format: `:4!c//[N]3!a15d`

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.

Triparty Collateral messages

:19A:	Total Value of Reused Collateral	Mandatory Sequence Repeatable Summary by Exposure Type	C	Qualifier TVRC

Format: :4!c//[N]3!a15d

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

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

Usage: This field contains the basket number with Data Source Scheme "CEDE" when available.

:95R:	Party B	Optional Subsequence Repeatable Summary by Counterparty	C1	Qualifier PTYB

Format: :4!c/8c/34x

Usage: This field contains the CmaX participant short code of customer's counterparty with Data Source Scheme CEDE.

:95R:	Triparty Agent	Optional Subsequence Repeatable Summary by Counterparty	C1	Qualifier TRAG

Format: :4!c/8c/34x

Usage: This field contains the Triparty account number at CDS 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

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`

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`

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.

:19A:	**Total Exposure Amount**	**Optional Subsequence** **Repeatable** **Summary by Counterparty**	**C1**	**Qualifier** TEXA

Format: `:4!c//[N]3!a15d`

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.

:19A:	**Total Value of Own Collateral**	**Optional Subsequence** **Repeatable** **Summary by Counterparty**	**C1**	**Qualifier** TVOC

Format: `:4!c//[N]3!a15d`

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.

:19A:	**Total Value of Reused Collateral**	**Optional Subsequence** **Repeatable** **Summary by Counterparty**	**C1**	**Qualifier** TVRC

Format: `:4!c//[N]3!a15d`

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`

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.

Triparty Collateral messages

C1a- Transaction Details - mandatory, repeatable - TRANSDET

:20C:	Client's Collateral Transaction Reference	Mandatory Subsequence Repeatable Transaction Details	C1a	Qualifier CLTR

Format: `:4!c//16x`

Usage: This field contains the customer'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**

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`

Usage: This field contains the collateral management transaction reference.

:98A:	Execution Requested Date/Time	Mandatory Subsequence Repeatable Transaction Details	C1a	Qualifier EXRQ

Format: `:4!c//8!n`

Usage: This field contains the opening date of the collateral management transaction.

:98A:	Closing Date/Time	Mandatory Subsequence Repeatable Transaction Details	C1a	Qualifier TERM

Format: `:4!c//8!n`

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

:19A:	Value of Collateral Held	Mandatory Subsequence Repeatable Transaction Details	C1a	Qualifier COVA

Format: `:4!c//[N]3!a15d`

Usage: This field contains the collateral value of the assets expressed in the customer's reporting currency.

:19A:	Margin Amount	Mandatory Subsequence C1a Repeatable Transaction Details	Qualifier MARG

Format: :4!c//[N]3!a15d

Usage: This field contains the collateral balance expressed in the customer's reporting currency.

:19A:	Undelivered Principal Amount	Mandatory Subsequence C1a Repeatable Transaction Details	Qualifier TCFA

Format: :4!c//[N]3!a15d

Usage: This field contains the value of the undelivered principal amount of the exposure expressed in the exposure`s currency.

:19A:	Total Collateral Required	Mandatory Subsequence C1a Repeatable Transaction Details	Qualifier TCOR

Format: :4!c//[N]3!a15d

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.

This amount is expressed in the customer's reporting currency.

:19A:	Total Exposure Amount	Mandatory Subsequence C1a Repeatable Transaction Details	Qualifier TEXA

Format: :4!c//[N]3!a15d

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.

:92A:	Margin	Mandatory Subsequence C1a Repeatable Transaction Details	Qualifier MARG

Format: :4!c//[N]15d

Usage: This field contains the actual margin of the transaction.

Triparty Collateral messages

:92A:	**Pricing Rate**	**Mandatory Subsequence** **C1a** **Repeatable** **Transaction Details**	**Qualifier** PRIC

Format: :4!c//[N]15d

Usage: This field contains the rate of the transaction with qualifier PRIC as follows.

TRS   Repo rate agreed between both customers on the cash borrowed/lent

TCMS   "0,00"

:25D:	**Transaction Execution Status**	**Mandatory Subsequence** **C1a** **Repeatable** **Transaction Details**	**Qualifier** TREX

Format: :4!c/[8c]/4!c

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 collateral security.

:17B:	**Flag**	**Optional Subsequence** **C1a1** **Repeatable** **Valuation Details**	**Qualifier** -

Format: :4!c//1!a

Usage: This field indicates that the piece is a collateral security

- COLL//Y
- SECU//Y

:98A:	**Settlement Date/Time**	**Optional Subsequence** **C1a1** **Repeatable** **Valuation Details**	**Qualifier** SETT

Format: :4!c//8!n

Usage: This field contains the settlement date of the last movement of collateral securities.

:19A:	**Accrued Interest Amount**	**Optional Subsequence** **C1a1** **Repeatable** **Valuation Details**	**Qualifier** ACRU

Format: :4!c//[N]3!a15d

Usage: This field contains the interest amount accrued on the financial instrument.

:19A:	**Market Value Amount Post Valuation Factor**	**Optional Subsequence** **C1a1** **Repeatable** **Valuation Details**	**Qualifier** MKTP

Format: :4!c//[N]3!a15d

Usage: This field contains the marginal value converted to the exposure currency.

:19A:	Actual Market Value Post Valuation Factor	Optional Subsequence Repeatable Valuation Details	C1a1	Qualifier MVPF

Format: `:4!c//[N]3!a15d`

Usage: This field contains the marginal value of the collateral securities expressed in the quotation currency of the security.

:92B:	Exchange Rate	Optional Subsequence Repeatable Valuation Details	C1a1	Qualifier EXCH

Format: `:4!c//3!a/3!a/15d`

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`

Usage: This field contains the margin of the collateral security agreed between the customers in the contract.

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]`

Usage: This field contains the ISIN, Common Code and security description of the collateral security.

:36B:	Quantity of the Financial Instrument	Optional Subsequence Repeatable Securities Details	C1a1a	Qualifier SECV

Format: `:4!c//4!c/15d`

Usage: This field contains the quantity of the collateral security with quantity type code FAMT for debt and UNIT for equities.

:97A:	Safekeeping Account	Optional Subsequence Repeatable Securities Details	C1a1a	Qualifier SAFE

Format: `:4!c//35x`

Usage: This field contains the collateral giver's source account. Only reported on statement sent to collateral giver.

Triparty Collateral messages

:11A:	Currency of Denomination	Optional Subsequence Repeatable Securities Details	C1a1a	Qualifier DENO

Format: `:4!c//3!a`

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`

Usage: This field contains the market price of the collateral security. Option A is used for debt instrument and option B for equities.

:94B:	Source of Price	Optional Subsequence Repeatable Securities Details	C1a1a	Qualifier PRIC

Format: `:4!c/[8c]/4!c[/30x]`

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]`

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`

Usage: This field contains the Clearstream composite rating of the collateral security.

For the list of composite ratings, see ""CBL Composite Rating"".

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/ABCD
:16S: COLLPRTY
:16S: GENL
:16R: SUMM                                          Overall summary
:19A::COVA//CAD429798951,84
:19A::MARG//CAD9737098,13
:19A::TCOR//CAD420061853,71
:19A::TEXA//CAD419785989,81
:92A::MARG//2,62
:98A::VALN//20081117
:16S: SUMM
:16R: SUME                                          Summary by Service Type. This example shows
:22F::COLA/REPO                                     TRS.
:19A::COVA//CAD210246654,88
:19A::MARG//CAD5562722,72
:19A::TCOR//CAD204683932,16
:19A::TEXA//CAD204535564,97
:92A::MARG//2,72
:16R: SUMC                                          Summary by contract for the above service type
:13B::ELIG/CEDE/BASKET1
:95R::PTYB/CEDE/DEFG
:95R::TRAG/CEDE/ABCD/OOGA012
:19A::COVA//CAD185334002,65
:19A::MARG//CAD5650070,49
:19A::TCOR//CAD179683932,16
:19A::TEXA//CAD179535564,97
:92a::MARG//3,14
:16R: TRANSDET                                      TRS Transaction 1 details
:20C::CLTR//ABC123DE
:20C::TCTR//43545
:98A::EXRQ//20081117
:98A::TERM//20081121
:19A::COVA//CAD80121456,33
:19A::MARG//CAD553635,27
:19A::TCOR//CAD79567821,06
:19A::TEXA//CAD100000000,
: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//CAD2027999,7
:19A::MKTP//CA54396116,21
:19A::MVPF//CAD54396116,21
:92A::VAFC//3,
:16R: SECDET                                        Securities details for collateral piece 1
:35B: ISIN CA0198085051
/CA/019808505
CA 8 AAA EXP. CRED. CORP. 04-2014
:36B::SECV//FAMT/54000000,
:11A::DENO//CAD
:90A::MRKT//PRCT/100
:94B::RATS/CEDE/CEDE/CLEARSTREAM COMPOSITE RATING
:70C::RATS//AA+
:16S: SECDET
:16S: VALDET
```

Triparty Collateral messages

```
: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
```

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/ABCD
:16S: COLLPRTY
:16S: GENL
```

`:16R: SUMM`
`:19A::COVA//CAD429798951,84`
`:19A::MARG//CAD9737098,13`
`:19A::TCOR//CAD420061853,71`
`:19A::TEXA//CAD419785989,81`
`:92A::MARG//2,62`
`:98A::VALN//20081117`
`:16S: SUMM`
	Overall summary

`:16R: SUME`
`:22F::COLA/REPO`
`:19A::COVA//CAD210246654,88`
`:19A::MARG//CAD5562722,72`
`:19A::TCOR//CAD204683932,16`
`:19A::TEXA//CAD204535564,97`
`:92A::MARG//2,72`
	Summary by Service Type. This example shows TRS.

`:16R: SUMC`
`:13B::ELIG/CEDE/BASKET1`
`:95R::PTYB/CEDE/DEFG`
`:95R::TRAG/CEDE/ABCD/OOGA012`
`:19A::COVA//CAD185334002,65`
`:19A::MARG//CAD5650070,49`
`:19A::TCOR//CAD179683932,16`
`:19A::TEXA//CAD179535564,97`
`:92a::MARG//3,14`
	Summary by contract for the above service type

`:16R: TRANSDET`
`:20C::CLTR//ABC123DE`
`:20C::TCTR//43545`
`:98A::EXRQ//20081117`
`:98A::TERM//20081121`
`:19A::COVA//CAD80121456,33`
`:19A::MARG//CAD553635,27`
`:19A::TCOR//CAD79567821,06`
`:19A::TEXA//CAD100000000,`
`:92A::MARG//0,69`
`:92A::PRIC//3,65`
`:25D::TREX//INTD`
	TRS Transaction 1 details

`:16S: TRANSDET`	End of TRS Transaction 1
`:16R: TRANSDET...` `:16S: TRANSDET`	TRS Transaction 2 End of TRS Transaction 2
`:16R: TRANSDET...` `:16S: TRANSDET`	TRS transaction n End of TRS Transaction n
`:16S: SUMC`	End of TRS transactions with BANKB
`:16R: SUMC...` `:16S: SUMC`	TRS transactions with BANKn End of TRS transactions with BANKn
`:16S: SUME`	End of TRS exposure details
`:16R: SUME...` `:16S: SUME`	Start of TCMS exposure details End of TCMS exposure details
`:16R: SUME...` `:16S: SUME`	Start of xxxx exposure details End of xxxx exposure details

Triparty Collateral messages

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