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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 Europe AG (CEU) 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, CEU and LuxCSD.
CBL usage:	Applicable to CBL and 6-series accounts.
CBL/CEU usage:	Applicable to CBL, 6-series accounts and all CEU accounts.
CBL/LuxCSD usage:	Applicable to CBL, 6-series accounts and all LuxCSD accounts.
CEU/LuxCSD usage:	Applicable to CEU and LuxCSD acccounts.
CEU usage:	Applicable to CEU 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 MT210, 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"

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.

Contents

Foreword **1**
- OneClearstream 1
- How this Guide is organised 2
- Field format notation 2
- Contact details 2

General introduction **5**
- Sending instructions to Clearstream Banking 6
- Validation of instructions 7
- Transaction Reference Numbers 7
- MT n9x 9

1. Common Group messages **9**
- MT292 - Cancellation Request 11
- MT295 - Queries 13

2. Cash instructions **23**
- MT210 - Notice to receive (type 10) 25
- MT299 - Free-format message (type 9E) 29
- MT380 - Foreign Exchange Order 31

3. Cash statements and reports **35**
- MT900/910 - Confirmation of Debit/Credit 37
- MT900/910 - Confirmation of Debit Report 38
- MT900/910 - Confirmation of Credit Report 40
- MT940 - Money Suspense report 43
- MT940 - Money Suspense for Value Today report 49
- MT940 - T2S Dedicated Cash Account Statement 57
- MT942 - Interim Money Suspense report 65
- MT950 - Cash Balance report 71
- MT950 - Money Statement report 75

4. Clearing and settlement instructions **83**
- MT530 - Transaction Processing Command 85
- MT530 - Transaction Processing Command for Buy-in execution notification 89
- MT540 - Receive free instructions (types 4F, 6F) 93
- MT541 - Receive against payment (types 41, 61) 109
- MT542 - Deliver free (types 5F, 81, 8D) 129
- MT542 - Transfer securities free (type 31) 145
- MT543 - Deliver against payment (types 51, 8A, 8M) 155

Contents

5. Clearing and settlement reports 177
MT508 - Intra-Position Advice 181
MT544 - Receive free confirmation 185
MT545 - Receive against payment confirmation 199
MT546 - Deliver free confirmation 217
MT547 - Deliver against payment confirmation 231
MT548 - Settlement Status and Processing Advice 247
MT578 - Settlement Allegement Report 265

6. Securities statements 277
MT535 - Statement of Holdings report 279
MT536 - Statement of Transactions report 295
MT537 - Statement of Pending Transactions report 315
MT537 - Statement of Cash Penalties report 345
MT538 - Statement of Intra-Position Advices report 367
MT586 - Statement of Settlement Allegements report 373

7. Custody instructions and reports 387
MT564 - Corporate Action Notification 393
MT564 - Income Pre-Advice Report (IPAR) 447
MT564 - Claim and Reversal Advice (CRA) 491
MT564 - Meeting Event Notification 537
MT565 - Corporate Action Instruction 549
MT566 - Corporate Action Confirmation 561
MT567 - Corporate Action Status and Processing Advice 593
MT568 - Corporate Action Narrative 603

8. Triparty Collateral messages 611
MT527 - Triparty Collateral Instruction 613
MT558 - Triparty Collateral Status and Processing Advice 643
MT569 - Triparty Collateral and Exposure Statement 661

9. Fees and interest reports 681
MT290 - Notification of Fees 683
MT290 - Notification of Lending Income 687
MT290 - Notification of Borrowing Fees 689
MT935 - Notification of Interest 691

Appendix A: Status and Reason codes 697

Appendix B: Prioritise, cancel, confirm, amend 707

Appendix C: T2S sub balance codes 711

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 MT210 and 299 (referred to collectively as MT2xx). 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 MT2xx, 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".

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.

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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
MT292	Cancellation request	11
MT295	Queries	13

This page has intentionally been left blank.

MT292 - Cancellation Request

An MT292 is a Common Group message that can be used to cancel an MT210. The Common Group consists of messages that are common to all message categories.

Note: An authenticated MT299 free-format message can also be sent to cancel an 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 MT292 is rejected via MT295. Free formatted and non STP cancellations will be processed on a "best efforts" basis.

Requirements for automatic process of MT292

The cancellation request must be in the same category as the original message (tag 11S) an MT292 can only reject an 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. The mandatory fields for the MT21 are 20,30,21,32B.

The following table lists the fields for an MT292 Cancellation Request:

M/O[a]	Tag	Field Name	Content/Options	Page
M	:20:	Transaction Reference Number	16x	12
M	:21:	Related Reference	16x	12
M	:11a:	MT and Date of Original Message	Option S only	12
O	:79:	Narrative	4!c//44x	12
CM		A copy of (at least) the mandatory fields of the original message		

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

MT292 - Field specifications for a Cancellation request

MT292 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

MT295 - Queries

The MT295 is a Common Group message that can be used to reject an MT210.

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, (that is, the debit/credit has not yet occurred).

A rejected instruction will not be further processed by Clearstream 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.

The following table lists the fields for an MTn95 query:

M/O[a]	Tag	Field Name	Content/Options	Page
M	:20:	Transaction Reference Number	16x	14
M	:21:	Related Reference	16x	14
M	:75:	Queries	6*35x	14
O	:77A:	Narrative	20*35x	14
O	:11a:	MT and Date of Original Message	Option R or S	15
C	:79:	Narrative	35*50x	15
C		A copy of (at least) the mandatory fields of the original message		

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

MT295 - Field specifications for rejection messages

MT295 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.

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 "MT295 reason codes" on page 1–295–19.

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 "MT295 reason codes" on page 1–295–19.

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.

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 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 "MT295 reason codes" on page 1–295–19. 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. 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

MT295 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 MT2xx messages (that is, 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 MT2xx to send cash instructions and MT380 FX instructions to Clearstream Banking, please refer to the details of Clearstream Banking instructions and MT2xx and MT380 messages.

The following table shows the relationship between the Swift MT2xx and MT380 messages and Clearstream Banking instructions.

Swift message	Type	Clearstream Banking instructions	Page
MT210 Notice to receive	10	Pre-advice of entry of funds into Clearstream Banking	25
MT299 Free-format message	9E	Foreign exchange	29
MT380 Foreign exchange order	9E	Foreign exchange	31

MT292 can be used to cancel an MT210. For complete information, please refer to "MT292 - Cancellation Request" on page 11.

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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/O[a]	Tag	Field name	Content/options	Page
Sequence A (non-repeatable)				
M	:20:	Transaction Reference Number	16x	25
CM	:25:	Account Identification	35x	26
M	:30:	Value Date	6!n	26
Sequence B (repeatable)				
M	:21:	Related Reference	16x	26
M	:32B:	Currency Code, Amount	3!a15d	26
O	:50a:	Ordering Customer	4*35x or Option C or F	27
O	:52a:	Ordering Institution	Option A or D	27
CM	:56a:	Intermediary	Option A or D	27

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
```

: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`

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:

M[a]	Tag	Field name	Content/options	Page
M	:20:	Transaction Reference Number	16x	29
CM	:21:	Related Reference	16x	29
M	:79:	Narrative	35*50x	29

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 account number
- the trade date
- the value date
- the amount and currency to be converted
- the conversion currency

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	32
	M	:20C:	FX Order Reference	:4!c//16x	FXOR	32
	M	:23G:	Function of the Message	4!c[/4!c]	NEWM	32
	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	32
	M	:98C:	Date/Time	:4!c//8!n6!n	ORDR	32
	M	:98A:	Date	:4!c//8!n	RVAL	32
	M	:19B:	Order Amount	:4!c//3!a15d	ORDR	33
	M	:11A:	Counter Currency	:4!c//3!a	CNTR	33
	B1	**Mandatory Subsequence - FX Order Party**				
	M	:16R:	Start of Block	ORDRPRTY		
	M	:97A:	Safekeeping Account	:4!c//35x	SAFE	33
	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					

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 **Non-repeatable** **General Information**	**Qualifier** SEME

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 **Non-repeatable** **General Information**	**Qualifier** FXOR

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 **Non-repeatable** **General Information**	**Qualifier** -

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 **Non-repeatable** **FX Order**	**Qualifier** BUSE

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 **Non-repeatable** **FX Order**	**Qualifier** ORDR

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

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

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

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

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

:19B: Order Amount

Mandatory Sequence	B
Non-repeatable	
FX Order	

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	B
Non-repeatable	
FX Order	

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	B1
Non-repeatable	
Order Party	

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.

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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	37
MT940	Money Suspense Report	43
MT940	Money Suspense for Value Today Report	49
MT940	T2S Dedicated Cash Account Statement	57
MT942	Interim Money Suspense Report	65
MT950	Cash Balances	71
MT950	Money Statement	75

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.

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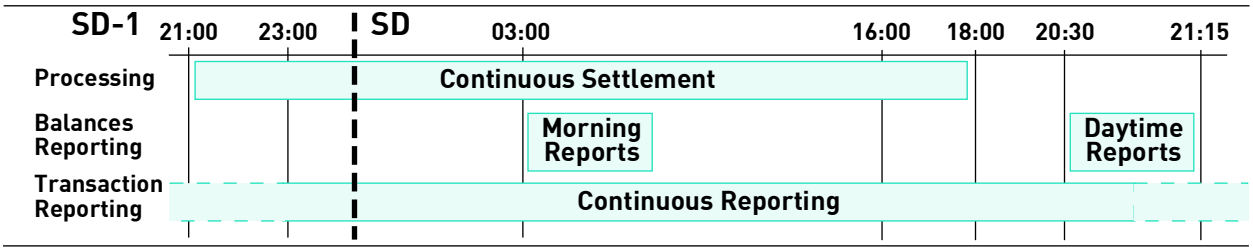
MT900/910 - Confirmation of Debit/Credit

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.

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	38
:21:	Related Reference	16x	38
:25:	Account Identification	35x	38
:32A:	Value Date, Currency Code, Amount	6!n3!a15d	39
:52a:	Ordering Institution	Option A or D	39
:72:	Sender to Receiver Information	6*35x	39

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
```

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	40
:21:	Related Reference	16x	40
:25:	Account Identification	35x	41
:32A:	Value Date, Currency Code, Amount	6!n3!a15d	41
:52a:	Ordering Institution	Option A or D	41
:72:	Sender to Receiver Information	6*35x	42

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".

: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.

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	45
	:25:	Account Identification	35x	45
	:28C:	Statement Number and Sequence Number	5n[/5n]	45
	:60a:	Opening Balance	Option F or M	45
B	**Optional Repeatable Sequence**			
	:61:	Statement Line	6!n[4!n]2a[1!a]15d1!a3!c16x[//16x][/34x]	46
	:86:	Information to Account Owner	6*65x	47
C	**Mandatory Sequence**			
	:62a:	Closing Balance	Option F or M	47
	:64:	Anticipated Net Balance	1!a6!n3!a15d	48
D	**Optional Repeatable Sequence[a]**			
	:65:	Forward Available Balance	1!a6!n3!a15d	48

a. Repeatable up to 5 times.

MT940 - Field specifications

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

A - mandatory, non-repeatable

:20: Transaction Reference Number

Mandatory Sequence A
Non-repeatable

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 A
Non-repeatable

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 A
Non-repeatable

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 A
Non-repeatable

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.

B - optional, repeatable

:61: Statement Line	Optional Sequence B Repeatable

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	B
Repeatable	

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	C
Non-repeatable	

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.

:64: Anticipated Net Balance

Mandatory Sequence	C
Non-repeatable	

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	D
Repeatable	

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.

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	51
	:25:	Account Identification	35x	51
	:28C:	Statement Number and Sequence Number	5n[/5n]	51
	:60a:	Opening Balance	Option F or M	51
B	**Optional Repeatable Sequence**			
	:61:	Statement Line	6!n[4!n]2a[1!a]15d1!a3!c16x[//16x][/34x]	52
	:86:	Information to Account Owner	6*65x	53
C	**Mandatory Sequence**			
	:62a:	Closing Balance	Option F or M	53
	:64:	Anticipated Net Balance	1!a6!n3!a15d	54
D	**Optional Sequence**			
	:65:	Forward Available Balance	1!a6!n3!a15d	54

MT940 - Field specifications

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

A - mandatory, non-repeatable

:20: Transaction Reference Number

Mandatory Sequence A
Non-repeatable

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 A
Non-repeatable

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 A
Non-repeatable

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 A
Non-repeatable

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.

B - optional, repeatable

:61: Statement Line	Optional Sequence B Repeatable

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	B
Repeatable	

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	C
Non-repeatable	

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.

:64: Anticipated Net Balance

Mandatory Sequence C
Non-repeatable

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

:65: Forward Available Balance

Optional Sequence D
Repeatable

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
```

Not including transactions in Suspense

```
:20: 0424I2230MSVT/01
:25: 12345-SEK
:28C:00010/00001
:60F:D050818SEK628,15
:62F:D050818SEK628,15
```

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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.

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	59
	:21:	Related Reference	16x	59
	:25:	Account Identification	35x	59
	:28C:	Statement Number and Sequence Number	5n[/5n]	59
	:60a:	Opening Balance	Option F or M	59
B	**Optional Repeatable Sequence**			
	:61:	Statement Line	6!n[4!n]2a[1!a]15d1!a3!c16x[//16x][/34x]	60
	:86:	Information to Account Owner	6*65x	60
C	**Mandatory Sequence**			
	:62a:	Closing Balance	Option F or M	61

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.

B - optional, repeatable

:61: Statement Line

Optional Sequence B
Repeatable

Format: `6!n[4!n]2a[1!a]15d1!a3!c16x[//16x]`
`[34x]`

CBL/CEU 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 B
Repeatable

Format: `6*65x`

CBL/CEU 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 C Non-repeatable

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.

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	66
	:25:	Account Identification	35x	66
	:28C:	Statement Number and Sequence Number	5n/5n	66
	:34F:	Floor Limit Indicator	3!a[1!a]15d	66
	:13D:	Date/Time Indicator	10!n	66
B	**Optional Repeatable Sequence**			
	:61:	Statement Line	6!n[4!n]2a[1!a]15d1!a3!c16x[//16x][/34x]	67
	:86:	Information to Account Owner	6*65x	68

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 A
Non-repeatable

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 A
Non-repeatable

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 A
Non-repeatable

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 A
Non-repeatable

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 A
Non-repeatable

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	B
Repeatable	

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.

- 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	**B**
Repeatable	

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
```

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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	72
	:25:	Account Identification	35x	72
	:28C:	Statement Number and Sequence Number	5n[/5n]	72
	:60a:	Opening Balance	Option F or M	72
B	**Optional Sequence (NOT REPORTED)**			
C	**Mandatory Sequence**			
	:62a:	Closing Balance	Option F or M	73

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 A
Non-repeatable

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 A
Non-repeatable

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 A
Non-repeatable

Format: `5n/5n`

CBL usage: This field contains the value "00000/00001".

:60a: Opening Balance

Mandatory Sequence A
Non-repeatable

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 C Non-repeatable

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
```

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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	76
	:25:	Account Identification	35x	76
	:28C:	Statement Number and Sequence Number	5n/5n	76
	:60a:	Opening Balance	Option F or M	77
B	**Optional Repeatable Sequence**			
	:61:	Statement Line	6!n[4!n]2a[1!a]15d1!a3!c16x[//16x][/34x]	77
C	**Mandatory Sequence**			
	:62a:	Closing Balance	Option F or M	81

MT950 - Field specifications (Money Statement report)

MT950 contains data fields for the Money Statement Report as described below.

A - mandatory, non-repeatable

:20: Transaction Reference Number

Mandatory Sequence A
Non-repeatable

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 A
Non-repeatable

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 A
Non-repeatable

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 A
Non-repeatable

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 B
Repeatable

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.
- Subfield 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.

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.

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 C Non-repeatable

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
```

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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			85
MT530 Transaction Processing Command for buy-in execution modification			89
MT540 Receive free	**4F**	Receipt of securities from Clearstream Banking or Euroclear	93
	6F	Receipt of securities from outside Clearstream Banking and Euroclear	
MT541 Receive against payment	**41**	Receipt of securities	109
	61	Receipt of securities from outside Clearstream Banking and Euroclear	
MT542 Deliver free	**31**	Transfer of securities between client accounts	145
	5F	Delivery of securities from Clearstream Banking or Euroclear	129
	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	155
	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	86
	M	:23G:	Function of the Message	4!c[/4!c]	NEWM	86
	O	:95P:	Account Owner	:4!c//4!a2!a2!c[3!c]	ACOW	86
	M	:97a:	Safekeeping Account	Option A or B	SAFE	86
	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	86
	M	:22F:	Action Indicator	:4!c/[8c]/4!c	-	87
B1 Optional Repeatable Subsequence - Linkages						
	M	:16R:	Start of Block	LINK		
	O	:13B:	Linked Message	:4!c/[8c]/30x	LINK	87
	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]	-	88
	O	:36B:	Quantity of Financial Instrument	:4!c//4!c/15d	SETT	88
	M	:16S:	End of Block	ADDINFO		
End of Sequence C - Additional Information						

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**

CEU 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	B	Qualifier
Repeatable		See description
Request Details		

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, CEU 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).

CEU 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	B1	Qualifier
Repeatable		LINK
Linkages		

Format: :4!c/[8c]/30x **Optional**

CEU usage: This field contains the BIC of the party owning the reference.

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	90
	M	:23G:	Function of the Message	4!c[/4!c]	NEWM	90
	O	:95P:	Account Owner	:4!c//4!a2!a2!c[3!c]	ACOW	90
	M	:97a:	Safekeeping Account	Option A or B	SAFE	90
	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	90
	M	:22F:	Indicator	:4!c/[8c]/4!c	-	91
	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]	-	91
	CM	:36B:	Quantity of Financial Instrument	:4!c//4!c/15d	SETT	92
	O	:90A:	Buy-in Price	Option A or B	BYIY	92
	O	:19A:	Cash compensation amount	:4!c//[N]3!a15d	BCAM	92
	O	:98A:	Buy-in effective Date	:4!c//8!n	EFFD	92
	M	:16S:	End of Block	ADDINFO		
	End of Sequence C - Additional Information					

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**

CEU 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: 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

Usage for buy-in deferral:

BDEF//DEFN	buy-in is not deferred
BDEF//DEFY	buy-in is deferred

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
```

:36B: Quantity of Financial Instrument to be Settled

Optional Sequence	C
Repeatable	
Additional Information	

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	C
Repeatable	
Additional Information	

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	C
Repeatable	
Additional Information	

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	C
Repeatable	
Additional Information	

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	95
		M	:23G:	Function of the Message	4!c[/4!c]	-	95
		O	:99B:	Current Settlement Instruction Number	:4!c//3!n	SETT	95
		O	:99B:	Total of Linked Settlement Instructions	:4!c//3!n	TOSE	95
	A1 Optional Repeatable Subsequence - Linkages						
		M	:16R:	Start of Block	LINK		
		O	:22F:	Linkage Type Indicator	:4!c/[8c]/4!c	LINK	96
		O	:13B:	Linked Message	:4!c/[8c]/30x	LINK	96
		O	:20C:	Common Trade Reference	:4!c//16x	COMM	96
	(1)	M	:20C:	Pool Reference	:4!c//16x	POOL	97
	(2)	M	:20C:	Previous Reference	:4!c//16x	PREV	97
		O	:20A:	Deal Reference	Option C or U	TRRF	97
		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	97
		O	:94B:	Place of Trade	:4!c/[8c]/4!c[/30x]	TRAD	97
		M	:98a:	Settlement Date/Time	Option A, B or C	SETT	98
		O	:94L:	Place of Clearing	:4!c//18!c2!n	CLEA	97
		O	:94L:	Place of Trade	:4!c//18!c2!n	TRAD	98
		M	:98a:	Trade Date/Time	Option A, B or C	TRAD	98
		O	:90a:	Deal Price	Option A or B	DEAL	99
		M	:35B:	Identification of Financial Instrument	[ISIN1!e12!c][4*35x]	–	100
	B1 Optional Subsequence - Financial Instrument Attributes						
		M	:16R:	Start of Block		FIA	
		O	:70E:	Financial Instrument Attribute Narrative	:4!c//10*35x	FIAN	100
		M	:16S:	End of Block		FIA	

Sequence		M/O	Tag	Field name	Content/Options	Qualifier	Page
	End of Subsequence B1 - Financial Instrument Attributes						
		O	:22F:	Priority Indicator	:4!c/[8c]/4!c	PRIR	100
		O	:22F:	Processing Indicator	:4!c/[8c]/4!c	PROC	100
		O	:22F:	Trade Transaction Condition Indicator	:4!c/[8c]/4!c	TTCO	101
		O	:25D:	Matching Status	:4!c/[8c]/4!c	MTCH	101
		O	:70E:	Settlement Instruction Processing Narrative	:4!c//10*35x	SPRO	102
		O	:70E:	Financial Instrument Attribute Narrative	:4!c//10*35x	FIA	
		M	:16S:	End of Block		FIA	
	End of Sequence B - Trade Details						
		M	:16S:	End of Block	TRADDET		
C	**Mandatory Sequence - Financial Instrument/Account**						
		M	:16R:	Start of Block	FIAC		
		M	:36B:	Quantity of Financial Instrument	:4!c//4!c/15d	SETT	103
		O	:97a:	Cash Account	Option A or E	CASH	103
		M	:97A:	Safekeeping Account	:97A::4!c//35x	SAFE	103
		C	:94a:	Place of Safekeeping	Option B or F	SAFE	103
		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	103
		O	:22F:	Registration Indicator	:4!c/[8c]/4!c	REGT	104
		O	:22F:	Securities Real Time Gross Settlement Override Indicator	:4!c/[8c]/4!c	RTGS	104
		M	:22F:	Type of Settlement Transaction	:4!c/[8c]/4!c	SETR	104
		O	:22F:	Stamp Duty Exemption Indicator	:4!c/[8c]/4!c	STAM	105
		O	:22F:	Settlement Transaction Condition	:4!c/[8c]/4!c	STCO	105
		O	:22F:	Party Capacity Indicator	:4!c/[8c]/4!c	TRCA	105
	E1 Mandatory Repeatable Subsequence - Settlement Parties						
		M	:16R:	Start of Block	SETPRTY		
	(1)	M	:95a:	Place of Settlement	Option C, P or Q	PSET	106
	(2)	M	:95a:	Delivering Agent	Option P, Q or R	DEAG	106
		O	:97D:	Blockchain Address or Wallet	:4!c/[8c]/140x	BCAW	106
		O	:97a:	Safekeeping Account	Option A or B	SAFE	107
	(3)	O	:95a:	Seller	Option P, Q or R	SELL	107
		O	:97a:	Safekeeping Account	Option A or B	SAFE	107
		O	:70E:	Declaration Details	:4!c//10*35x	DECL	107
		O	:70D:	Registration Details	:4!c//6*35x	REGI	108
		O	:70C:	Party Contact Narrative	:4!c//4*35x	PACO	108
		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 - 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.

CEU 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.

CEU/LuxCSD usage: This field must be used for instruction linkage with a pool :20C::POOL reference. 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.

CEU/LuxCSD Usage: The following indicators are accepted by CEU and LuxCSD, if :20C::POOL is present, only WITH can be used:

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.

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**

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
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.

CEU/LuxCSD usage: To be used for instructions linked with a pool, if present field :99B::TOSE must be present.

: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.

CEU/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	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 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	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
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 4-84).

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
```

B1 - Financial Instrument Attributes optional, non-repeatable - FIA

:70E: Financial Instrument Attribute Narrative

Optional Subsequence	B1
Non-repeatable	
Financial Instrument Attributes	

Qualifier FIAN

Format: `:4!c//10*35x` **Optional**

Field purpose: Provides additional information about the financial instrument in narrative form.

CBL usage: This field is used for the Swiss market (direct link with SIX SIS) for T2S transactions).

Examples:
```
:70E::FIAN///POSTYP/TS
```

: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.

CEU usage: This field must contain one of the following values:

0003	High Priority
0004	Normal Priority

If this field is not present, CEU 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.

CEU 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 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.

CEU 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.

CEU usage: Option A must be used with your eight-digit CEU 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 4-84). 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:

BYIY	Field must contain BYIY for a transaction that relates to a buy-in following a delivery transaction failure.
CLAI	Field must contain CLAI for transactions resulting from a market or reverse market claim.This code indicates that the instruction is generated by Clearstream on behalf of the client.
INTT	Field must contain INTT For a cash movement resulting from a change in traded interest pursuant to a coupon rather than adjustment.
SWIF	Field must contain SWIF for the redemption leg of an investment fund switch settlement instruction.
SWIT	Field must contain SWIT for the subscription leg of an investment fund switch settlement instruction.

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.

: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.
GATE	to indicate that a gating event participation must be held until the event starting time
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.

CEU/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 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	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: Delivering Agent

Mandatory Subsequence	E1
Repeatable	
Settlement Parties	(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.

CEU usage: If option R is used, this field must contain your counterparty's CEU 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).

: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.

CEU 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.

CEU usage: CEU uses this free text field to exchange information specific to CASCADE for which Swift does not provide any fields of its own.

CEU 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.

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	112
	M	:23G:	Function of the Message	4!c[/4!c]	-	112
	O	:99B:	Current Settlement Instruction Number	:4!c//3!n	SETT	112
	O	:99B:	Total of Linked Settlement Instructions	:4!c//3!n	TOSE	113
A1 Optional Repeatable Subsequence - Linkages						
	M	:16R:	Start of Block	LINK		
	O	:22F:	Linkage Type Indicator	:4!c/[8c]/4!c	LINK	113
	O	:13B:	Linked Message	:4!c/[8c]/30x	LINK	113
	O	:20C:	Common Trade Reference	:4!c//16x	COMM	113
(1)	M	:20C:	Pool Reference	:4!c//16x	POOL	114
(2)	M	:20C:	Previous Reference	:4!c//16x	PREV	114
	O	:20A:	Deal Reference	Option C or U	TRRF	114
	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	114
	O	:94B:	Place of Trade	:4!c/[8c]/4!c[/30x]	TRAD	114
	O	:94L:	Place of Clearing	:4!c//18!c2!n	CLEA	114
	O	:94L:	Place of Trade	:4!c//18!c2!n	TRAD	115
	M	:98a:	Settlement Date/Time	Option A, B or C	SETT	115
	M	:98a:	Trade Date/Time	Option A, B or C	TRAD	115
	O	:90a:	Deal Price	Option A or B	DEAL	116
	M	:35B:	Identification of Financial Instrument	[ISIN1!e12!c][4*35x]	–	117
B1 Optional Subsequence - Financial Instrument Attributes (NOT PROCESSED)						

Sequence	M/O	Tag	Field name	Content/Options	Qualifier	Page
	O	:22F:	Priority Indicator	:4!c/[8c]/4!c	PRIR	117
	O	:22F:	Processing Indicator	:4!c/[8c]/4!c	PROC	117
	O	:22F:	Trade Transaction Condition Indicator	:4!c/[8c]/4!c	TTCO	118
	O	:11A:	Currency to Sell	:4!c//3!a	FXIS	118
	O	:25D:	Matching Status	:4!c/[8c]/4!c	MTCH	118
	O	:70E:	Settlement Instruction Processing Narrative	:4!c//10*35x	SPRO	119
	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	119
	O	:97a:	Cash Account	Option A or E	CASH	120
	M	:97A:	Safekeeping Account	:97A::4!c//35x	SAFE	120
	C	:94a:	Place of Safekeeping	Option B or F	SAFE	120
	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	120
	O	:20C:	Second Leg Reference	:4!c//16x	SECO	120
	O	:92A:	Repurchase Rate	:4!c//[N]15d	REPO	121
	O	:19A:	Termination Transaction Amount	:4!c//[N]3!a15d	TRTE	121
	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	121
	O	:22F:	Securities Real Time Gross Settlement Override Indicator	:4!c/[8c]/4!c	RTGS	121
	M	:22F:	Type of Settlement Transaction	:4!c/[8c]/4!c	SETR	122
	O	:22F:	Stamp Duty Exemption Indicator	:4!c/[8c]/4!c	STAM	122
	O	:22F:	Settlement Transaction Condition	:4!c/[8c]/4!c	STCO	123
	O	:22F:	Party Capacity Indicator	:4!c/[8c]/4!c	TRCA	123
E1 Mandatory Repeatable Subsequence - Settlement Parties						
	M	:16R:	Start of Block	SETPRTY		
(1)	M	:95a:	Place of Settlement	Option C, P or Q	PSET	124
(2)	M	:95a:	Delivering Agent	Option P, Q or R	DEAG	124
	O	:97D:	Blockchain Address or Wallet	:4!c/[8c]/140x	BCAW	124
	O	:97a:	Safekeeping Account	Option A or B	SAFE	125
(3)	O	:95a:	Seller	Option P, Q or R	SELL	125
	O	:97a:	Safekeeping Account	Option A or B	SAFE	125
	O	:70E:	Declaration Details	:4!c//10*35x	DECL	126
	O	:70D:	Registration Details	:4!c//6*35x	REGI	126
	O	:70C:	Party Contact Narrative	:4!c//4*35x	PACO	126
	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	126
	O	:19A:	Accrued Interest Amount	:4!c//[N]3!a15d	ACRU	126
	O	:19A:	Trade Amount	:4!c//[N]3!a15d	DEAL	127
	O	:19A:	Research Fee	:4!c//[N]3!a15d	RSCH	127
	M	:19A:	Settlement Amount	:4!c//[N]3!a15d	SETT	127
	O	:19A:	Special Concessions Amount	:4!c//[N]3!a15d	SPCN	127
	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)						

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.

CEU 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.

CEU/LuxCSD usage: This field must be used for instruction linkage with a pool :20C::POOL reference. 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.

CEU/LuxCSD Usage: The following indicators are accepted by CEU and LuxCSD, if :20C::POOL is present, only WITH can be used:

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.

CEU 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.

: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.

CEU/LuxCSD usage: To be used for instructions linked with a pool, if present field :99B::TOSE must be present.

: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.

CEU/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	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
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 4-84).

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.

CEU usage: This field must contain one of the following values:

0003	High Priority
0004	Normal Priority

If this field is not present, CEU 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.

: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.

CEU 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.

: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.

CEU 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.

CEU usage: Option A must be used with your eight-digit CEU 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 4-84). 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.

: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:

BYIY	Field must contain BYIY for a transaction that relates to a buy-in following a delivery transaction failure.
CLAI	Field must contain CLAI for transactions resulting from a market or reverse market claim.This code indicates that the instruction is generated by Clearstream on behalf of the client.
INTT	Field must contain INTT For a cash movement resulting from a change in traded interest pursuant to a coupon rather than adjustment.
SWIF	Field must contain SWIF for the redemption leg of an investment fund switch settlement instruction.
SWIT	Field must contain SWIT for the subscription leg of an investment fund switch settlement instruction.
TRAD	Settlement of a trade **Note:** Re-instructions for transformations with cash proceeds payments via PFoD (Payment Free Of Delivery): :22F::SETR/Qualifier of the original underlying transaction.

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:

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.
GATE	to indicate that a gating event participation must be held until the event starting time
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.

CEU/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 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	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: Delivering Agent

Mandatory Subsequence	E1
Repeatable	
Settlement Parties	(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.

CEU usage: If option R is used, this field must contain your counterparty's CEU 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).

: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.

CEU 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.

CEU usage: CEU uses this free text field to exchange information specific to CASCADE for which Swift does not provide any fields of its own.

CEU 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.

E3 - Amounts - mandatory, repeatable - AMT

:17B: Research Fee Flag

Mandatory Subsequence	E3
Repeatable	
Amounts	

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	E3
Repeatable	
Amounts	

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	E3
Repeatable	
Amounts	

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	E3
Repeatable	
Amounts	

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	E3
Repeatable	
Amounts	

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	E3
Repeatable	
Amounts	

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	131
		M	:23G:	Function of the Message	4!c[/4!c]	-	131
		O	:99B:	Current Settlement Instruction Number	:4!c//3!n	SETT	131
		O	:99B:	Total of Linked Settlement Instructions	:4!c//3!n	TOSE	131
	A1 Optional Repeatable Subsequence - Linkages						
		M	:16R:	Start of Block	LINK		
		O	:22F:	Linkage Type Indicator	:4!c/[8c]/4!c	LINK	132
		O	:13B:	Linked Message	:4!c/[8c]/30x	LINK	132
		O	:20C:	Common Trade Reference	:4!c//16x	COMM	132
	(1)	M	:20C:	Pool Reference	:4!c//16x	POOL	132
	(2)	M	:20C:	Previous Reference	:4!c//16x	PREV	132
		O	:20A:	Deal Reference	Option C or U	TRRF	133
		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	133
		O	:94B:	Place of Trade	:4!c/[8c]/4!c[/30x]	TRAD	133
		O	:94L:	Place of Clearing	:4!c//18!c2!n	CLEA	133
		O	:94L:	Place of Trade	:4!c//18!c2!n	TRAD	133
		M	:98a:	Settlement Date/Time	Option A, B or C	SETT	134
		M	:98a:	Trade Date/Time	Option A, B or C	TRAD	134
		O	:90a:	Deal Price	Option A or B	DEAL	134
		M	:35B:	Identification of Financial Instrument	[ISIN1!e12!c] [4*35x]	–	135
	B1 Optional Subsequence - Financial Instrument Attributes (NOT PROCESSED)						
		O	:22F:	Priority Indicator	:4!c/[8c]/4!c	PRIR	135
		O	:22F:	Processing Indicator	:4!c/[8c]/4!c	PROC	135
		O	:22F:	Trade Transaction Condition Indicator	:4!c/[8c]/4!c	TTCO	136

Sequence		M/O	Tag	Field name	Content/Options	Qualifier	Page
		O	:25D:	Matching Status	:4!c/[8c]/4!c	MTCH	136
		O	:70E:	Settlement Instruction Processing Narrative	:4!c//10*35x	SPRO	136
		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	137
		O	:70D:	Denomination Choice	:4!c//6*35x	DENC	137
		O	:97a:	Cash Account	Option A or E	CASH	137
		M	:97A:	Safekeeping Account	:97A::4!c//35x	SAFE	138
		C	:94a:	Place of Safekeeping	Option B or F	SAFE	138
		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	138
		O	:22F:	Registration Indicator	:4!c/[8c]/4!c	REGT	138
		O	:22F:	Securities Real Time Gross Settlement Override Indicator	:4!c/[8c]/4!c	RTGS	138
		M	:22F:	Type of Settlement Transaction	:4!c/[8c]/4!c	SETR	139
		O	:22F:	Stamp Duty Exemption Indicator	:4!c/[8c]/4!c	STAM	139
		O	:22F:	Settlement Transaction Condition	:4!c/[8c]/4!c	STCO	140
		O	:22F:	Party Capacity Indicator	:4!c/[8c]/4!c	TRCA	140
	E1 Mandatory Repeatable Subsequence - Settlement Parties						
		M	:16R:	Start of Block	SETPRTY		
	(1)	M	:95a:	Place of Settlement	Option C, P or Q	PSET	141
	(2)	M	:95a:	Receiving Agent	Option P, Q or R	REAG	141
		O	:97D:	Blockchain Address or Wallet	:4!c/[8c]/140x	BCAW	141
		O	:97a:	Safekeeping Account	Option A or B	SAFE	142
	(3)	O	:95a:	Buyer	Option P, Q or R	BUYR	142
		O	:97a:	Safekeeping Account	Option A or B	SAFE	142
		O	:70E:	Declaration Details	:4!c//10*35x	DECL	143
		O	:70D:	Registration Details	:4!c//6*35x	REGI	143
		O	:70C:	Party Contact Narrative	:4!c//4*35x	PACO	143
		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.

CEU 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.

CEU/LuxCSD usage: This field must be used for instruction linkage with a pool :20C::POOL reference. 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.

CEU/LuxCSD Usage: The following indicators are accepted by CEU and LuxCSD, if :20C::POOL is present, only WITH can be used:

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.

CEU 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
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.

: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.

CEU/LuxCSD usage: To be used for instructions linked with a pool, if present field :99B::TOSE must be present.

: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.

CEU/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.

: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 4-84).

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".

CEU usage: This field must contain one of the following values:

0003	High Priority
0004	Normal Priority

If this field is not present, CEU 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.

: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.

CEU 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
(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.
- /ADDYBOR/ To add or change the auto-borrowing status of a previously sent instruction to include the instruction in the financing/borrowing process.
- /ADDNBOR/ To add or change the auto-borrowing status of a previously sent instruction to exclude the instruction from the financing/borrowing process.
- /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.

CEU 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.

CEU usage: Option A must be used with your eight-digit CEU 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 4-84). 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.

: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.
GATE	to indicate that a gating event participation must be held until the event starting time
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.

CEU/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	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.

CEU usage: If option R is used, this field must contain your counterparty's CEU 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).

:97a: Safekeeping Account

Mandatory Subsequence	E1
Repeatable	
Settlement Parties	(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.

CEU usage: This field can be used if field :95P::REAG is present.

:95a: Buyer

Mandatory Subsequence	E1
Repeatable	
Settlement Parties	(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	E1
Repeatable	
Settlement Parties	(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.

CEU usage: CEU uses this free text field to exchange information specific to CASCADE for which Swift does not provide any fields of its own.

CEU 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	147
	M	:23G:	Function of the Message	4!c[/4!c]	-	147
A1 Optional Repeatable Subsequence - Linkages						
	M	:16R:	Start of Block	LINK		
	O	:20C:	Common Trade Reference	:4!c//16x	COMM	147
	M	:20C:	Previous Reference	:4!c//16x	PREV	147
	O	:20A:	Deal Reference	Option C or U	TRRF	147
	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	148
	O	:94B:	Place of Trade	:4!c/[8c]/4!c[/30x]	TRAD	148
	M	:94L:	Place of Clearing	:4!c//18!c2!n	CLEA	148
	M	:94L:	Place of Trade	:4!c//18!c2!n	TRAD	148
	M	:98a:	Settlement Date/Time	Option A, B or C	SETT	148
	M	:98a:	Trade Date/Time	Option A, B or C	TRAD	148
	O	:90a:	Deal Price	Option A or B	DEAL	149
	M	:35B:	Identification of Financial Instrument	[ISIN1!e12!c][4*35x]	–	149
B1 Optional Subsequence - Financial Instrument Attributes						
	M	:16R:	Start of Block	FIA		
	O	:70E:	Financial Instrument Attribute Narrative	:4!c//10*35x	FIAN	150

	Sequence		M/O	Tag	Field name	Content/Options	Qualifier	Page
			M	:16S:	End of Block	FIA		
	End of Subsequence B1 - Financial Instrument Attributes							
			O	:22F:	Priority Indicator	:4!c/[8c]/4!c	PRIR	149
			O	:22F:	Processing Indicator	:4!c/[8c]/4!c	PROC	150
			O	:22F:	Trade Transaction Condition Indicator	:4!c/[8c]/4!c	TTCO	150
			O	:70E:	Settlement Instruction Processing Narrative	:4!c//10*35x	SPRO	151
			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	152
			M	:97A:	Safekeeping Account	:97A::4!c//35x	SAFE	152
			C	:94a:	Place of Safekeeping	Option B or F	SAFE	152
			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	152
			M	:22F:	Type of Settlement Transaction	:4!c/[8c]/4!c	SETR	152
			M	:22F:	Settlement Transaction Condition	:4!c/[8c]/4!c	STCO	153
			O	:22F:	Party Capacity Indicator	:4!c/[8c]/4!c	TRCA	153
	E1	**Mandatory Repeatable Subsequence - Settlement Parties**						
			M	:16R:	Start of Block	SETPRTY		
		(1)	M	:95a:	Place of Settlement	Option P only	PSET	153
		(2)	M	:95a:	Receiving Agent	Option P, Q or R	REAG	154
			O	:97D:	Blockchain Address or Wallet	:4!c/[8c]/140x	BCAW	154
			O	:97a:	Safekeeping Account	Option A or B	SAFE	154
			O	:70C:	Party Contact Narrative	:4!c//4*35x	PACO	154
			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.

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]
[4*35x]
```
Mandatory

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 4-84).

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`

B1 - Financial Instrument Attributes optional, non-repeatable - FIA

:70E: Financial Instrument Attribute Narrative

Optional Subsequence B1
Non-repeatable
Financial Instrument Attributes

Qualifier FIAN

Format: `:4!c//10*35x` **Optional**

Field purpose: Provides additional information about the financial instrument in narrative form.

CBL usage: This field is used for the Swiss market (direct link with SIX SIS) for T2S transactions).

Example: `:70E::FIAN///POSTYP/TS`

: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.
/ADDYBOR/	To add or change the auto-borrowing status of a previously sent instruction to include the instruction in the financing/borrowing process.
/ADDNBOR/	To add or change the auto-borrowing status of a previously sent instruction to exclude the instruction from the financing/borrowing process.
/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/
```

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 4-84). 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.

CEU/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.

: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: 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
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).

:97a: Safekeeping Account

Mandatory Subsequence	E1
Repeatable	
Settlement Parties	(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. 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
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.

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	158
		M	:23G:	Function of the Message	4!c[/4!c]	-	158
		O	:99B:	Current Settlement Instruction Number	:4!c//3!n	SETT	158
		O	:99B:	Total of Linked Settlement Instructions	:4!c//3!n	TOSE	159
	A1 Optional Repeatable Subsequence - Linkages						
		M	:16R:	Start of Block	LINK		
		O	:22F:	Linkage Type Indicator	:4!c/[8c]/4!c	LINK	159
		O	:13B:	Linked Message	:4!c/[8c]/30x	LINK	159
		O	:20C:	Common Trade Reference	:4!c//16x	COMM	159
	(1)	M	:20C:	Pool Reference	:4!c//16x	POOL	160
	(2)	M	:20C:	Previous Reference	:4!c//16x	PREV	160
		O	:20A:	Deal Reference	Option C or U	TRRF	160
		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	160
		O	:94B:	Place of Trade	:4!c/[8c]/4!c[/30x]	TRAD	160
		M	:98a:	Settlement Date/Time	Option A, B or C	SETT	161
		O	:94L:	Place of Clearing	:4!c//18!c2!n	CLEA	161
		O	:94L:	Place of Trade	:4!c//18!c2!n	TRAD	161
		M	:98a:	Trade Date/Time	Option A, B or C	TRAD	161
		O	:90a:	Deal Price	Option A or B	DEAL	162

Sequence	M/O	Tag	Field name	Content/Options	Qualifier	Page
	M	:35B:	Identification of Financial Instrument	[ISIN1!e12!c] [4*35x]	–	163
B1 Optional Subsequence - Financial Instrument Attributes (NOT PROCESSED)						
	O	:22F:	Priority Indicator	:4!c/[8c]/4!c	PRIR	163
	O	:22F:	Processing Indicator	:4!c/[8c]/4!c	PROC	163
	O	:22F:	Trade Transaction Condition Indicator	:4!c/[8c]/4!c	TTCO	164
	O	:11A:	Currency to Buy	:4!c//3!a	FXIB	164
	O	:25D:	Matching Status	:4!c/[8c]/4!c	MTCH	164
	O	:70E:	Settlement Instruction Processing Narrative	:4!c//10*35x	SPRO	165
	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	166
	O	:70D:	Denomination Choice	:4!c//6*35x	DENC	166
	O	:97a:	Cash Account	:97A::4!c//35x	CASH	166
	M	:97A:	Safekeeping Account	:97A::4!c//35x	SAFE	166
	C	:94a:	Place of Safekeeping	Option B or F	SAFE	167
	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	168
	O	:20C:	Second Leg Reference	:4!c//16x	SECO	168
	O	:92A:	Repurchase Rate	:4!c//[N]15d	REPO	168
	O	:19A:	Termination Transaction Amount	:4!c//[N]3!a15d	TRTE	169
	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	169
	O	:22F:	Securities Real Time Gross Settlement Override Indicator	:4!c/[8c]/4!c	RTGS	169
	M	:22F:	Type of Settlement Transaction	:4!c/[8c]/4!c	SETR	170
	O	:22F:	Stamp Duty Exemption Indicator	:4!c/[8c]/4!c	STAM	170
	O	:22F:	Settlement Transaction Condition	:4!c/[8c]/4!c	STCO	171
	O	:22F:	Party Capacity Indicator	:4!c/[8c]/4!c	TRCA	171
E1 Mandatory Repeatable Subsequence - Settlement Parties						
	M	:16R:	Start of Block	SETPRTY		
(1)	M	:95a:	Place of Settlement	Option C, P or Q	PSET	172
(2)	M	:95a:	Receiving Agent	Option P, Q or R	REAG	172
	O	:97D:	Blockchain Address or Wallet	:4!c/[8c]/140x	BCAW	172
	O	:97a:	Safekeeping Account	Option A or B	SAFE	173
(3)	O	:95a:	Buyer	Option P, Q or R	BUYR	173
	O	:97a:	Safekeeping Account	Option A or B	SAFE	173
	O	:70E:	Declaration Details	:4!c//10*35x	DECL	174
	O	:70D:	Registration Details	:4!c//6*35x	REGI	174
	O	:70C:	Party Contact Narrative	:4!c//4*35x	PACO	174
	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	174
	O	:19A:	Accrued Interest Amount	:4!c//[N]3!a15d	ACRU	174
	O	:19A:	Trade Amount	:4!c//[N]3!a15d	DEAL	175
	O	:19A:	Research Fee	:4!c//[N]3!a15d	RSCH	175
	M	:19A:	Settlement Amount	:4!c//[N]3!a15d	SETT	175
	O	:19A:	Special Concessions Amount	:4!c//[N]3!a15d	SPCN	175
	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)						

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
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.

CEU 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.

CEU/LuxCSD usage: This field must be used for instruction linkage with a pool :20C::POOL reference. 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.

CEU/LuxCSD Usage: The following indicators are accepted by CEU and LuxCSD, if :20C::POOL is present, only WITH can be used:

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.

CEU 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 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.

: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.

CEU/LuxCSD usage: To be used for instructions linked with a pool, if present field :99B::TOSE must be present.

: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.

CEU/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.

: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 4-84).

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".

CEU usage: This field must contain one of the following values:

0003	High Priority
0004	Normal Priority

If this field is not present, CEU 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.

CEU 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 (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.
/ADDYBOR/	To add or change the auto-borrowing status of a previously sent instruction to include the instruction in the financing/borrowing process.
/ADDNBOR/	To add or change the auto-borrowing status of a previously sent instruction to exclude the instruction from the financing/borrowing process.
/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.

CEU 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.

CEU usage: Option A must be used with your eight-digit CEU 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 4-84). 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 Non-repeatable Repo Details	Qualifier 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 Non-repeatable Repo Details	Qualifier 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 Non-repeatable Repo Details	Qualifier 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 Non-repeatable Repo Details	Qualifier 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 Non-repeatable Repo Details	Qualifier REPO

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

CBL usage: For French domestic repo transactions, this field must contain the fixed rate.

:92A: Repurchase Spread Rate

Optional Sequence	D	Qualifier
Non-repeatable		RSPR
Repo Details		

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	Qualifier
Non-repeatable		CADE
Repo Details		

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	Qualifier
Non-repeatable		TERM
Two Leg Transaction Details		

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	Qualifier
Non-repeatable		SECO
Two Leg Transaction Details		

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	Qualifier
Non-repeatable		REPO
Two Leg Transaction Details		

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 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:

BYIY	Field must contain BYIY for a transaction that relates to a buy-in following a delivery transaction failure.
CLAI	Field must contain CLAI for transactions resulting from a market or reverse market claim.This code indicates that the instruction is generated by Clearstream on behalf of the client.
INTT	Field must contain INTT For a cash movement resulting from a change in traded interest pursuant to a coupon rather than adjustment.
SWIF	Field must contain SWIF for the redemption leg of an investment fund switch settlement instruction.
SWIT	Field must contain SWIT for the subscription leg of an investment fund switch settlement instruction.
TRAD	Settlement of a trade **Note:** Re-instructions for transformations with cash proceeds payments via PFoD (Payment Free Of Delivery): :22F::SETR/Qualifier of the original underlying transaction.

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.

: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.
GATE	to indicate that a gating event participation must be held until the event starting time
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.

CEU/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	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.

CEU usage: If option R is used, this field must contain your counterparty's CEU 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).

:97a: Safekeeping Account

Mandatory Subsequence	E1
Repeatable	
Settlement Parties	(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.

CEU usage: This field can be used if field :95P::REAG is present.

:95a: Buyer

Mandatory Subsequence	E1
Repeatable	
Settlement Parties	(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	E1
Repeatable	
Settlement Parties	(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.

CEU usage: CEU uses this free text field to exchange information specific to CASCADE for which Swift does not provide any fields of its own.

CEU 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.

E3 - Amounts - mandatory, repeatable - AMT

:17B: Research Fee Flag

Mandatory Subsequence	E3
Repeatable	
Amounts	

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	E3
Repeatable	
Amounts	

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	E3
Repeatable	
Amounts	

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	E3
Repeatable	
Amounts	

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	E3
Repeatable	
Amounts	

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	E3
Repeatable	
Amounts	

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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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 2–23.

No transactions to report

If there are no settlement confirmations to report, no MT54x message is provided.

1. MT544, MT545, MT546, MT547.

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.

CEU 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 CEU 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.

1. Allegements with an earlier settlement date are reported in the processing following its receipt.

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
MT508 Intra-Position Advice		181
MT544 Receive free confirmation	Receipt of securities, without pre-advice Transfer of securities between client accounts Receipt of securities Receipt of securities from outside Clearstream Banking and Euroclear	185
MT545 Receive against payment confirmation	Receipt of securities Receipt of securities from outside Clearstream Banking and Euroclear	199
MT546 Deliver free confirmation	Transfer of securities between client accounts Delivery of securities Delivery of securities outside Clearstream Banking and Euroclear Delivery of securities outside Clearstream Banking and Euroclear	217
MT547 Deliver against payment confirmation	Delivery of securities Delivery of securities outside Clearstream Banking and Euroclear Delivery of securities outside Clearstream Banking and Euroclear	231
MT548 Settlement Status and Processing Advice		247
MT578 Settlement Allegement Report		265

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	182
	:23G:	Function of the Message	4!c[/4!c]	-	182
	:98a:	Preparation Date/Time	Option A or C	PREP	182
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	182
	:94a:	Place of Safekeeping	Option B, C or F	SAFE	182
	:36B:	Quantity of Financial Instrument Settled	:4!c//4!c/15d	ESTT	183
	:35B:	Identification of Financial Instrument	[ISIN1!e12!c] [4*35x]	–	183
B1 Optional Subsequence - Financial Instrument Attributes (NOT REPORTED)					
	:98a:	Settlement Date/Time	Option A or C	SETT	183
	:70E:	Settlement Instruction Processing Narrative	:4!c//10*35x	SPRO	183
	:93A:	Balance From	:4!c/[8c]/4!c	FROM	184
	:93A:	Balance To	:4!c/[8c]/4!c	TOBA	184
	:16S:	End of Block	INPOSDET		
End of Sequence B - Intra-Position Details					
C Optional Sequence - Additional Information (NOT REPORTED)					

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.

: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	187
	:23G:	Function of the Message	4!c[/4!c]	-	187
	:98a:	Preparation Date/Time	Option A or C	PREP	187
	:22F:	Partial Settlement Indicator	:4!c/[8c]/4!c	PARS	187
A1 Mandatory Repeatable Subsequence - Linkages					
	:16R:	Start of Block	LINK		
	:13a:	Linked Transaction	Option A or B	LINK	188
	:20C:	Client's Collateral Instruction Reference	:4!c//16x	CLCI	188
	:20C:	Client's Triparty Collateral Transaction Reference	:4!c//16x	CLTR	188
	:20C:	Counterparty Market Infrastructure Transaction Identification	:4!c//16x	CMIT	188
	:20C:	Collateral Reference	:4!c//16x	COLR	188
	:20C:	Common Reference	:4!c//16x	COMM	189
	:20C:	Corporate Action Reference	:4!c//16x	CORP	189
	:20C:	Market Infrastructure Transaction Identification	:4!c//16x	MITI	189
	:20C:	Processor Transaction Identification	:4!c//16x	PCTI	189
	:20C:	Pool Reference	:4!c//16x	POOL	189
	:20C:	Related Reference	:4!c//16x	RELA	189
	:20C:	Triparty-Agent's/Service-Provider's Collateral Transaction Reference	:4!c//16x	TCTR	189
	:20C:	Triparty-Agent's/Service-Provider's Collateral Instruction Reference	:4!c//16x	TRCI	190
	:20a:	Deal Reference	Option C or U	TRRF	190
	: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	190
	:94L:	Place of Clearing	:4!c//18!c2!n	CLEA	190
	:94B:	Place of Trade	:4!c/[8c]/4!c[30x]	TRAD	190
	:94L:	Place of Trade	:4!c//18!c2!n	TRAD	190
	:98a:	Effective Settlement Date/Time	Option A, B or C	ESET	191
	:98a:	Settlement Date/Time	Option A, B or C	SETT	191
	:98a:	Trade Date/Time	Option A, B, C or E	TRAD	191
	:90a:	Price	Option A or B	DEAL	191

Sequence	Tag	Field name	Content/Options	Qualifier	Page
	:35B:	Identification of Financial Instrument	[ISIN1!e12!c] [4*35x]	–	192
B1	**Optional Subsequence - Financial Instrument Attributes**				
	:16R:	Start of Block	FIA		
	:98A:	Coupon Date	:4!c//8!n	COUP	192
	:13a:	Coupon Number	Option A or B	COUP	192
	:70E:	Financial Instrument Attribute Narrative	:4!c//10*35x	FIAN	192
	:16S:	End of Block	FIA		
	End of Subsequence B1 - Financial Instrument Attributes				
	:22F:	Priority Indicator	:4!c/[8c]/4!c	PRIR	192
	:22F:	Trade Transaction Condition Indicator	:4!c/[8c]/4!c	TTCO	193
	:70E:	Settlement Instruction Processing Narrative	:4!c//10*35x	SPRO	193
	: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	193
	:36B:	Quantity of Financial Instrument Previously Settled	:4!c//4!c/15d	PSTT	193
	:36B:	Quantity of Financial Instrument Remaining to be Settled	:4!c//4!c/15d	RSTT	193
	:19A:	Previously Settled Amount	:4!c//[N]3!a15d	PSST	194
	:19A:	Remaining Settlement Amount	:4!c//[N]3!a15d	RSST	194
	:97A:	Safekeeping Account	:97A::4!c//35x	SAFE	194
	:94a:	Place of Safekeeping	Option B or F	SAFE	194
	: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	194
	:22F:	Repurchase Type Indicator	:4!c/[8c]/4!c	REPT	195
	:22F:	Securities Real Time Gross Settlement Indicator	:4!c/[8c]/4!c	RTGS	195
	:22F:	Type of Settlement Transaction	:4!c/[8c]/4!c	SETR	195
	:22F:	Settlement Transaction Condition	:4!c/[8c]/4!c	STCO	196
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	197
	:97a:	Safekeeping Account	Option A or B	SAFE	197
	:98a:	Processing Date	Option A or C	PROC	197
	:70C:	Party Contact Narrative	:4!c//4*35x	PACO	197
	: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
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.

A1 - Linkages - mandatory, repeatable - LINK

:13a: Linked Transaction

Mandatory Subsequence A1 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 CEU 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/CEU 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/CEU 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

CEU/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. (please check usage)

:20C: Common Reference

Mandatory Subsequence	A1
Repeatable	
Linkages	

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	A1
Repeatable	
Linkages	

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	A1
Repeatable	
Linkages	

Qualifier MITI

Format: :4!c//16x

Usage: This field contains the T2S instruction reference.

:20C: Processor Transaction Identification

Mandatory Subsequence	A1
Repeatable	
Linkages	

Qualifier PCTI

Format: :4!c//16x

Usage: For market claims and transformations, this field contains the SEME of the newly generated settlement instruction.

CEU/LuxCSD usage: This field contains the T2S Actor Reference as received in the original instruction. CEU uses :20C::PCTI for the T2S Actor Reference. The reference has to be used for instruction linking to address the target instruction via the T2S Actor Reference.

:20C: Pool Reference

Mandatory Subsequence	A1
Repeatable	
Linkages	

Qualifier POOL

Format: :4!c//16x

Usage: This field contains the client's Pool reference number.

:20C: Related Reference

Mandatory Subsequence	A1
Repeatable	
Linkages	

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	A1
Repeatable	
Linkages	

Qualifier TCTR

Format: :4!c//16x

CBL/CEU usage: This field contains the collateral management transaction reference.

:20C: Triparty-Agent's/Service-Provider's Collateral Instruction Reference

Mandatory Subsequence	A1
Repeatable	
Linkages	

Qualifier TRCI

Format: :4!c//16x

CBL/CEU usage: This field contains the Clearstream's reference of the Triparty Collateral Management instruction.

:20a: Deal Reference

Mandatory Subsequence	A1
Repeatable	
Linkages	

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	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 original MT540.

: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: :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	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: 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.

: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.

CEU/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.

:70E: Financial Instrument Attribute Narrative

Optional Subsequence B1 Non-repeatable Financial Instrument Attributes	Qualifier FIAN

Format: `:4!c//10*35x` **Optional**

Field purpose: Provides additional information about the financial instrument in narrative form.

CBL usage: This field is used for the Swiss market (direct link with SIX SIS) for T2S transactions).

Example: `:70E::FIAN///POSTYP/TS`

: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

CEU/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 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	Qualifier
Non-repeatable		REPT
Repo Details		

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	Qualifier
Non-repeatable		RTGS
Settlement Details		

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	Qualifier
Non-repeatable		SETR
Settlement Details		

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.

CEU/LuxCSD usage: This field contains the transaction type as received on the original instruction. In case of reversal bookings, CEU 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).

: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
COEX/PARC	For instructions flagged for partial settlement with cash threshold.
COEX/PARQ	For instructions flagged for partial settlement with quantity threshold.
GATE	For instruction flagged for a gating event participation that must be held until the event starting time
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
TRAN	For a transaction from a transformation.

CBL usage:

CEDE/IREL	For a domestic transaction flagged for immediate release.
DLWM	For own account transfer transactions
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
PHYS	For physical domestic transactions.

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	
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	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	E1
Repeatable	
Settlement Parties	

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	E1
Repeatable	
Settlement Parties	

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	E1
Repeatable	
Settlement Parties	

Qualifier PACO

Formats: `:4!c//4*35x`

Usage: This field contains the Party Contact Narrative as received on the original instruction.

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

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	202
	:23G:	Function of the Message	4!c[/4!c]	-	202
	:98a:	Preparation Date/Time	Option A or C	PREP	202
	:22F:	Partial Settlement Indicator	:4!c/[8c]/4!c	PARS	202
A1 Mandatory Repeatable Subsequence - Linkages					
	:16R:	Start of Block	LINK		
	:13a:	Linked Transaction	Option A or B	LINK	203
	:20C:	Client's Collateral Instruction Reference	:4!c//16x	CLCI	203
	:20C:	Client's Triparty Collateral Transaction Reference	:4!c//16x	CLTR	203
	:20C:	Counterparty Market Infrastructure Transaction Identification	:4!c//16x	CMIT	203
	:20C:	Collateral Reference	:4!c//16x	COLR	203
	:20C:	Common Reference	:4!c//16x	COMM	204
	:20C:	Corporate Action Reference	:4!c//16x	CORP	204
	:20C:	Market Infrastructure Transaction Identification	:4!c//16x	MITI	204
	:20C:	Processor Transaction Identification	:4!c//16x	PCTI	204
	:20C:	Pool Reference	:4!c//16x	POOL	204
	:20C:	Related Reference	:4!c//16x	RELA	204
	:20C:	Triparty-Agent's/Service-Provider's Collateral Transaction Reference	:4!c//16x	TCTR	204
	:20C:	Triparty-Agent's/Service-Provider's Collateral Instruction Reference	:4!c//16x	TRCI	205
	:20a:	Deal Reference	Option C or U	TRRF	205
	: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	205
	:94L:	Place of Clearing	:4!c//18!c2!n	CLEA	205
	:94B:	Place of Trade	:4!c/[8c]/4!c[30x]	TRAD	205
	:94L:	Place of Trade	:4!c//18!c2!n	TRAD	205
	:98a:	Effective Settlement Date/Time	Option A, B or C	ESET	206
	:98a:	Settlement Date/Time	Option A, B or C	SETT	206

Sequence	Tag	Field name	Content/Options	Qualifier	Page
	:98a:	Trade Date/Time	Option A, B, C or E	TRAD	206
	:90a:	Price	Option A or B	DEAL	206
	:35B:	Identification of Financial Instrument	[ISIN1!e12!c] [4*35x]	–	207
B1 Optional Subsequence - Financial Instrument Attributes					
	:16R:	Start of Block	FIA		
	:98A:	Coupon Date	:4!c//8!n	COUP	208
	:13a:	Coupon Number	Option A or B	COUP	208
	:16S:	End of Block	FIA		
End of Subsequence B1 - Financial Instrument Attributes					
	:22F:	Priority Indicator	:4!c/[8c]/4!c	PRIR	208
	:22F:	Trade Transaction Condition Indicator	:4!c/[8c]/4!c	TTCO	208
	:70E:	Settlement Instruction Processing Narrative	:4!c//10*35x	SPRO	209
	: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	210
	:36B:	Quantity of Financial Instrument Previously Settled	:4!c//4!c/15d	PSTT	210
	:36B:	Quantity of Financial Instrument Remaining to be Settled	:4!c//4!c/15d	RSTT	210
	:19A:	Previously Settled Amount	:4!c//[N]3!a15d	PSST	210
	:19A:	Remaining Settlement Amount	:4!c//[N]3!a15d	RSST	210
	:97A:	Cash Account	:4!c//35x	CASH	210
	:97A:	Safekeeping Account	:97A::4!c//35x	SAFE	210
	:94a:	Place of Safekeeping	Option B or F	SAFE	211
	: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	211
	:22F:	Repurchase Type Indicator	:4!c/[8c]/4!c	REPT	211
	:22F:	Securities Real Time Gross Settlement Indicator	:4!c/[8c]/4!c	RTGS	211
	:22F:	Type of Settlement Transaction	:4!c/[8c]/4!c	SETR	212
	:22F:	Settlement Transaction Condition	:4!c/[8c]/4!c	STCO	213
E1 Mandatory Repeatable Subsequence - Settlement Parties					
	:16R:	Start of Block	SETPRTY		
	:95a:	Parties	Option C, P, Q or R		213
	:97D:	Blockchain Address or Wallet	:4!c/[8c]/140x	BCAW	213
	:97a:	Safekeeping Account	Option A or B	SAFE	214
	:98a:	Processing Date	Option A or C	PROC	214
	:70C:	Party Contact Narrative	:4!c//4*35x	PACO	214
	: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	214
	:19A:	Trade Amount	:4!c//[N]3!a15d	DEAL	214
	:19A:	Settlement Amount	:4!c//[N]3!a15d	ESTT	214
	:19A:	Research Fee	:4!c//[N]3!a15d	RSCH	214
	:98a:	Value Date / Time	Option A or C	VALU	215
	: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)					

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	Qualifier
Non-repeatable		SEME
General Information		

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		PREP
General Information		

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		PARS
General Information		

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.

A1 - Linkages - mandatory, repeatable - LINK

:13a: Linked Transaction	Mandatory Subsequence A1 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 CEU 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/CEU 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/CEU 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

CEU/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	A1
Repeatable	
Linkages	

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	A1
Repeatable	
Linkages	

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	A1
Repeatable	
Linkages	

Qualifier MITI

Format: :4!c//16x

Usage: This field contains the T2S instruction reference.

:20C: Processor Transaction Identification

Mandatory Subsequence	A1
Repeatable	
Linkages	

Qualifier PCTI

Format: :4!c//16x

Usage: For market claims and transformations, this field contains the SEME of the newly generated settlement instruction.

CEU/LuxCSD usage: This field contains the T2S Actor Reference as received in the original instruction. CEU uses :20C::PCTI for the T2S Actor Reference. The reference has to be used for instruction linking to address the target instruction via the T2S Actor Reference.

:20C: Pool Reference

Mandatory Subsequence	A1
Repeatable	
Linkages	

Qualifier POOL

Format: :4!c//16x

Usage: This field contains the client's Pool reference number.

:20C: Related Reference

Mandatory Subsequence	A1
Repeatable	
Linkages	

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	A1
Repeatable	
Linkages	

Qualifier TCTR

Format: :4!c//16x

CBL/CEU usage: This field contains the collateral management transaction reference.

:20C: Triparty-Agent's/Service-Provider's Collateral Instruction Reference

Mandatory Subsequence	A1
Repeatable	
Linkages	

Qualifier TRCI

Format: :4!c//16x

CBL/CEU usage: This field contains the Clearstream's reference of the Triparty Collateral Management instruction.

:20a: Deal Reference

Mandatory Subsequence	A1
Repeatable	
Linkages	

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	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 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

Mandatory Sequence	B
Non-repeatable	
Trade 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 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	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: 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.

CEU/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`

CEU/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.

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	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 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 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 **Note:** Re-instructions for transformations with cash proceeds payments via PFoD (Payment Free Of Delivery): :22F::SETR/Qualifier of the original underlying transaction
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.

CEU/LuxCSD usage: This field contains the transaction type as received on the original instruction. In case of reversal bookings, CEU clients will receive DAKV/REVL.

: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
GATE	For instruction flagged for a gating event participation that must be held until the event starting time
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/PARC	For instructions flagged for partial settlement with cash threshold.
COEX/PARQ	For instructions flagged for partial settlement with quantity threshold.
TRAN	For a transaction from a transformation.

CBL/LuxCSD usage:

CEDE/FXRT	For an FX Release transfer for South Korea.
CEDE/IREL	For a domestic transaction flagged for immediate release.
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.
PHYS	For physical domestic transactions.

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	
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	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 **E1**
Repeatable
Settlement Parties

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 **E1**
Repeatable
Settlement Parties

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 **E1**
Repeatable
Settlement Parties

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 **E3**
Repeatable
Amounts

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 **E3**
Repeatable
Amounts

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 **E3**
Repeatable
Amounts

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 **E3**
Repeatable
Amounts

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 E3 Repeatable Amounts	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

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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	219
	:23G:	Function of the Message	4!c[/4!c]	-	219
	:98a:	Preparation Date/Time	Option A or C	PREP	219
	:22F:	Partial Settlement Indicator	:4!c/[8c]/4!c	PARS	219
A1 Mandatory Repeatable Subsequence - Linkages					
	:16R:	Start of Block	LINK		
	:13a:	Linked Transaction	Option A or B	LINK	220
	:20C:	Client's Collateral Instruction Reference	:4!c//16x	CLCI	220
	:20C:	Client's Triparty Collateral Transaction Reference	:4!c//16x	CLTR	220
	:20C:	Counterparty Market Infrastructure Transaction Identification	:4!c//16x	CMIT	220
	:20C:	Collateral Reference	:4!c//16x	COLR	220
	:20C:	Common Reference	:4!c//16x	COMM	221
	:20C:	Corporate Action Reference	:4!c//16x	CORP	221
	:20C:	Market Infrastructure Transaction Identification	:4!c//16x	MITI	221
	:20C:	Processor Transaction Identification	:4!c//16x	PCTI	221
	:20C:	Pool Reference	:4!c//16x	POOL	221
	:20C:	Related Reference	:4!c//16x	RELA	221
	:20C:	Triparty-Agent's/Service-Provider's Collateral Transaction Reference	:4!c//16x	TCTR	221
	:20C:	Triparty-Agent's/Service-Provider's Collateral Instruction Reference	:4!c//16x	TRCI	222
	:20a:	Deal Reference	Option C or U	TRRF	222
	: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	222
	:94L:	Place of Clearing	:4!c//18!c2!n	CLEA	222
	:94L:	Place of Trade	:4!c//18!c2!n	TRAD	222
	:94B:	Place of Trade	:4!c/[8c]/4!c[30x]	TRAD	222
	:98a:	Effective Settlement Date/Time	Option A, B or C	ESET	223
	:98a:	Settlement Date/Time	Option A, B or C	SETT	223
	:98a:	Trade Date/Time	Option A, B, C or E	TRAD	223

Sequence	Tag	Field name	Content/Options	Qualifier	Page
	:90a:	Price	Option A or B	DEAL	223
	:35B:	Identification of Financial Instrument	[ISIN1!e12!c] [4*35x]	–	224
B1 Optional Subsequence - Financial Instrument Attributes					
	:16R:	Start of Block	FIA		
	:98A:	Coupon Date	:4!c//8!n	COUP	224
	:13a:	Coupon Number	Option A or B	COUP	224
	:70E:	Financial Instrument Attribute Narrative	:4!c//10*35x	FIAN	224
	:16S:	End of Block	FIA		
End of Subsequence B1 - Financial Instrument Attributes					
	:22F:	Priority Indicator	:4!c/[8c]/4!c	PRIR	224
	:22F:	Trade Transaction Condition Indicator	:4!c/[8c]/4!c	TTCO	225
	:70E:	Settlement Instruction Processing Narrative	:4!c//10*35x	SPRO	225
	: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	225
	:36B:	Quantity of Financial Instrument Previously Settled	:4!c//4!c/15d	PSTT	225
	:36B:	Quantity of Financial Instrument Remaining to be Settled	:4!c//4!c/15d	RSTT	225
	:19A:	Previously Settled Amount	:4!c//[N]3!a15d	PSST	226
	:19A:	Remaining Settlement Amount	:4!c//[N]3!a15d	RSST	226
	:97A:	Safekeeping Account	:97A::4!c//35x	SAFE	226
	:94a:	Place of Safekeeping	Option B or F	SAFE	226
	: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	226
	:22F:	Repurchase Type Indicator	:4!c/[8c]/4!c	REPT	227
	:22F:	Securities Real Time Gross Settlement Indicator	:4!c/[8c]/4!c	RTGS	227
	:22F:	Type of Settlement Transaction	:4!c/[8c]/4!c	SETR	227
	:22F:	Settlement Transaction Condition	:4!c/[8c]/4!c	STCO	228
E1 Mandatory Repeatable Subsequence - Settlement Parties					
	:16R:	Start of Block	SETPRTY		
	:95a:	Parties	Option C, P, Q or R		229
	:97D:	Blockchain Address or Wallet	:4!c/[8c]/140x	BCAW	229
	:97a:	Safekeeping Account	Option A or B	SAFE	229
	:98a:	Processing Date	Option A or C	PROC	229
	:70C:	Party Contact Narrative	:4!c//4*35x	PACO	229
	: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	Qualifier
Non-repeatable		SEME
General Information		

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		PREP
General Information		

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		PARS
General Information		

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 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 CEU 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/CEU 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`

CEU/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	A1
Repeatable	
Linkages	

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	A1
Repeatable	
Linkages	

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	A1
Repeatable	
Linkages	

Qualifier MITI

Format: :4!c//16x

Usage: This field contains the T2S instruction reference.

:20C: Processor Transaction Identification

Mandatory Subsequence	A1
Repeatable	
Linkages	

Qualifier PCTI

Format: :4!c//16x

Usage: For market claims and transformations, this field contains the SEME of the newly generated settlement instruction.

CEU/LuxCSD usage: This field contains the T2S Actor Reference as received in the original instruction. CEU uses :20C::PCTI for the T2S Actor Reference. The reference has to be used for instruction linking to address the target instruction via the T2S Actor Reference.

:20C: Pool Reference

Mandatory Subsequence	A1
Repeatable	
Linkages	

Qualifier POOL

Format: :4!c//16x

Usage: This field contains the client's Pool reference number.

:20C: Related Reference

Mandatory Subsequence	A1
Repeatable	
Linkages	

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	A1
Repeatable	
Linkages	

Qualifier TCTR

Format: :4!c//16x

CBL/CEU usage: This field contains the collateral management transaction reference.

:20C: Triparty-Agent's/Service-Provider's Collateral Instruction Reference

Mandatory Subsequence	A1
Repeatable	
Linkages	

Qualifier TRCI

Format: :4!c//16x

CBL/CEU usage: This field contains the Clearstream's reference of the Triparty Collateral Management instruction.

:20a: Deal Reference

Mandatory Subsequence	A1
Repeatable	
Linkages	

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	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 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

Mandatory Sequence	B
Non-repeatable	
Trade 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 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	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: 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]`

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.

CEU/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.

:70E: Financial Instrument Attribute Narrative

Optional Subsequence	B1
Non-repeatable	
Financial Instrument Attributes	

Qualifier FIAN

Format: `:4!c//10*35x` **Optional**

Field purpose: Provides additional information about the financial instrument in narrative form.

CBL usage: This field is used for the Swiss market (direct link with SIX SIS) for T2S transactions).

Example: `:70E::FIAN///POSTYP/TS`

: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`

CEU/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`

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 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 **Note:** Re-instructions for transformations with cash proceeds payments via PFoD (Payment Free Of Delivery): SETR/CEDE/CORP
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

CEU/LuxCSD Usage: This field contains the transaction type as received on the original instruction. In case of reversal bookings, CEU 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).

: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
COEX/PARC	For instructions flagged for partial settlement with cash threshold.
COEX/PARQ	For instructions flagged for partial settlement with quantity threshold.
GATE	For instruction flagged for a gating event participation that must be held until the event starting time
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
TRAN	For a transaction from a transformation.

CBL usage:

CEDE/IREL	For a domestic transaction flagged for immediate release.
DLWM	For own account transfer transactions
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
PHYS	For physical domestic transactions.

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 E1
Repeatable
Settlement Parties

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 E1
Repeatable
Settlement Parties

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 E1
Repeatable
Settlement Parties

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
: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
: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
```

Client's :20C::SEME reference of original MT542

Client account

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	234
	:23G:	Function of the Message	4!c[/4!c]	-	234
	:98a:	Preparation Date/Time	Option A or C	PREP	234
	:22F:	Partial Settlement Indicator	:4!c/[8c]/4!c	PARS	234
A1 Mandatory Repeatable Subsequence - Linkages					
	:16R:	Start of Block	LINK		
	:13a:	Linked Transaction	Option A or B	LINK	235
	:20C:	Client's Collateral Instruction Reference	:4!c//16x	CLCI	235
	:20C:	Client's Triparty Collateral Transaction Reference	:4!c//16x	CLTR	235
	:20C:	Counterparty Market Infrastructure Transaction Identification	:4!c//16x	CMIT	235
	:20C:	Collateral Reference	:4!c//16x	COLR	235
	:20C:	Common Reference	:4!c//16x	COMM	236
	:20C:	Corporate Action Reference	:4!c//16x	CORP	236
	:20C:	Market Infrastructure Transaction Identification	:4!c//16x	MITI	236
	:20C:	Processor Transaction Identification	:4!c//16x	PCTI	236
	:20C:	Pool Reference	:4!c//16x	POOL	236
	:20C:	Related Reference	:4!c//16x	RELA	236
	:20C:	Triparty-Agent's/Service-Provider's Collateral Transaction Reference	:4!c//16x	TCTR	236
	:20C:	Triparty-Agent's/Service-Provider's Collateral Instruction Reference	:4!c//16x	TRCI	237
	:20a:	Deal Reference	Option C or U	TRRF	237
	: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	237
	:94L:	Place of Clearing	:4!c//18!c2!n	CLEA	237
	:94B:	Place of Trade	:4!c/[8c]/4!c[30x]	TRAD	237
	:94L:	Place of Trade	:4!c//18!c2!n	TRAD	237
	:98a:	Effective Settlement Date/Time	Option A, B or C	ESET	238
	:98a:	Settlement Date/Time	Option A, B or C	SETT	238

Sequence	Tag	Field name	Content/Options	Qualifie	Page
	:98a:	Trade Date/Time	Option A, B, C or E	TRAD	238
	:90a:	Price	Option A or B	DEAL	238
	:35B:	Identification of Financial Instrument	[ISIN1!e12!c] [4*35x]	–	239
B1 Optional Subsequence - Financial Instrument Attributes					
	:16R:	Start of Block	FIA		
	:98A:	Coupon Date	:4!c//8!n	COUP	239
	:13a:	Coupon Number	Option A or B	COUP	239
	:16S:	End of Block	FIA		
End of Subsequence B1 - Financial Instrument Attributes					
	:22F:	Priority Indicator	:4!c/[8c]/4!c	PRIR	239
	:22F:	Trade Transaction Condition Indicator	:4!c/[8c]/4!c	TTCO	239
	:70E:	Settlement Instruction Processing Narrative	:4!c//10*35x	SPRO	240
	: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	241
	:36B:	Quantity of Financial Instrument Previously Settled	:4!c//4!c/15d	PSTT	241
	:36B:	Quantity of Financial Instrument Remaining to be Settled	:4!c//4!c/15d	RSTT	241
	:19A:	Previously Settled Amount	:4!c//[N]3!a15d	PSST	241
	:19A:	Remaining Settlement Amount	:4!c//[N]3!a15d	RSST	241
	:97A:	Cash Account	:4!c//35x	CASH	241
	:97A:	Safekeeping Account	:97A::4!c//35x	SAFE	241
	:94a:	Place of Safekeeping	Option B or F	SAFE	242
	: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	242
	:22F:	Repurchase Type Indicator	:4!c/[8c]/4!c	REPT	242
	:22F:	Securities Real Time Gross Settlement Indicator	:4!c/[8c]/4!c	RTGS	242
	:22F:	Type of Settlement Transaction	:4!c/[8c]/4!c	SETR	243
	:22F:	Settlement Transaction Condition	:4!c/[8c]/4!c	STCO	244
E1 Mandatory Repeatable Subsequence - Settlement Parties					
	:16R:	Start of Block	SETPRTY		
	:95a:	Parties	Option C, P, Q or R		244
	:97D:	Blockchain Address or Wallet	:4!c/[8c]/140x	BCAW	244
	:97a:	Safekeeping Account	Option A or B	SAFE	245
	:98a:	Processing Date	Option A or C	PROC	245
	:70C:	Party Contact Narrative	:4!c//4*35x	PACO	245
	: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	245
	:19A:	Trade Amount	:4!c//[N]3!a15d	DEAL	245
	:19A:	Settlement Amount	:4!c//[N]3!a15d	ESTT	245
	:19A:	Research Fee	:4!c//[N]3!a15d	RSCH	245
	:98a:	Value Date / Time	Option A or C	VALU	246
	: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)					

MT547 - Field specifications

MT547 contains data fields for a Deliver 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 to confirm the settlement of the remaining part.

A1 - 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 CEU 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/CEU 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/CEU 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`

CEU/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. (please check usage)

:20C: Common Reference

Mandatory Subsequence	A1
Repeatable	
Linkages	

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	A1
Repeatable	
Linkages	

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	A1
Repeatable	
Linkages	

Qualifier MITI

Format: :4!c//16x

Usage: This field contains the T2S instruction reference.

:20C: Processor Transaction Identification

Mandatory Subsequence	A1
Repeatable	
Linkages	

Qualifier PCTI

Format: :4!c//16x

Usage: For market claims and transformations, this field contains the SEME of the newly generated settlement instruction.

CEU/LuxCSD usage: This field contains the T2S Actor Reference as received in the original instruction. CEU uses :20C::PCTI for the T2S Actor Reference. The reference has to be used for instruction linking to address the target instruction via the T2S Actor Reference.

:20C: Pool Reference

Mandatory Subsequence	A1
Repeatable	
Linkages	

Qualifier POOL

Format: :4!c//16x

Usage: This field contains the client's Pool reference number.

:20C: Related Reference

Mandatory Subsequence	A1
Repeatable	
Linkages	

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	A1
Repeatable	
Linkages	

Qualifier TCTR

Format: :4!c//16x

CBL/CEU usage: This field contains the CBL collateral management transaction reference.

:20C: Triparty-Agent's/Service-Provider's Collateral Instruction Reference

Mandatory Subsequence A1 Repeatable Linkages	Qualifier TRCI

Format: :4!c//16x

CBL/CEU usage: This field contains the Clearstream's reference of the Triparty Collateral Management instruction.

:20a: Deal Reference

Mandatory Subsequence A1 Repeatable Linkages	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 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 original MT543.

: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: :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 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: 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]`

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.

CEU/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`

CEU/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.

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.

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.

: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	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
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 **Note:** Re-instructions for transformations with cash proceeds payments via PFoD (Payment Free Of Delivery): :22F::SETR/Qualifier of the original underlying transaction
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.

CEU/LuxCSD usage This field contains the transaction type as received on the original instruction. In case of reversal bookings, CEU clients will receive DAKV/REVL.

: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
GATE	For instruction flagged for a gating event participation that must be held until the event starting time
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/PARC	For instructions flagged for partial settlement with cash threshold.
COEX/PARQ	For instructions flagged for partial settlement with quantity threshold.
TRAN	For a transaction from a transformation.

CBL usage:

CEDE/FXRT	For an FX Release transfer for South Korea.
CEDE/IREL	For a domestic transaction flagged for immediate release.
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.
PHYS	For physical domestic transactions.

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 E1
Repeatable
Settlement Parties

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 E1
Repeatable
Settlement Parties

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 E1
Repeatable
Settlement Parties

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 E3
Repeatable
Amounts

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 E3
Repeatable
Amounts

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 E3
Repeatable
Amounts

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 E3
Repeatable
Amounts

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 E3 Repeatable Amounts	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 :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 :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	Client's :20C::SEME reference of original MT543 Client account

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	250
	:23G:	Function of the Message	4!c[/4!c]	-	250
	:98a:	Preparation Date/Time	Option A or C	PREP	250
A1 Mandatory Repeatable Subsequence - Linkages					
	:16R:	Start of Block	LINK		
	:13a:	Linked Transaction	Option A or B	LINK	251
	:20C:	Client's Collateral Instruction Reference	:4!c//16x	CLCI	251
	:20C:	Client's Triparty Collateral Transaction Reference	:4!c//16x	CLTR	251
	:20C:	Counterparty Market Infrastructure Transaction Identification	:4!c//16x	CMIT	251
	:20C:	Common Reference	:4!c//16x	COMM	251
	:20C:	Corporate Action Reference	:4!c//16x	CORP	252
	:20C:	Market Infrastructure Transaction Identification	:4!c//16x	MITI	252
	:20C:	Processor Transaction Identification	:4!c//16x	PCTI	252
	:20C:	Pool Reference	:4!c//16x	POOL	252
	:20C:	Related Reference	:4!c//16x	RELA	252
	:20C:	Triparty-Agent's/Service-Provider's Collateral Transaction Reference	:4!c//16x	TCTR	252
	:20C:	Triparty-Agent's/Service-Provider's Collateral Instruction Reference	:4!c//16x	TRCI	252
	:20a:	Deal Reference	Option C or U	TRRF	253
	:16S:	End of Block	LINK		
End of Subsequence A1 - Linkages					

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		253
A2a Optional Repeatable Subsequence - Reason					
	:16R:	Start of Block	REAS		
	:24B:	Reason	:4!c/[8c]/4!c		253
	:70D:	Reason Narrative	:4!c//6*35x	REAS	254
	: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	255
	:94H:	Place of Clearing	:4!a2!a2!c[3!c]	CLEA	255
	:94L:	Place of Clearing	:4!c//18!c2!n	CLEA	255
	:94L:	Place of Trade	:4!c//18!c2!n	TRAD	255
	:94B:	Place of Trade	:4!c/[8c]/4!c[/30x]	TRAD	255
	:35B:	Identification of Financial Instrument	[ISIN1!e12!c] [4*35x]	–	256
	:36B:	Quantity of Financial Instrument to be Released	:4!c//4!c/15d	PREL	256
	:36B:	Quantity of Financial Instrument to be Settled	:4!c//4!c/15d	SETT	256
	:19A:	Settlement Amount	:4!c//[N]3!a15d	SETT	256
	:97a:	Safekeeping Account	Option A or B	SAFE	257
	:22F:	Beneficial Ownership Override Indicator	:4!c/[8c]/4!c	BENE	257
	:22F:	Exposure Type Indicator	:4!c/[8c]/4!c	COLA	257
	:22F:	Collateral Pool Indicator	:4!c/[8c]/4!c	COLE	257
	:22F:	Repurchase Type Indicator	:4!c/[8c]/4!c	REPT	257
	:22F:	Securities Real Time Gross Settlement Indicator	:4!c/[8c]/4!c	RTGS	258
	:22F:	Type of Settlement Transaction	:4!c/[8c]/4!c	SETR	258
	:22F:	Settlement Transaction Condition	:4!c/[8c]/4!c	STCO	259
	:22H:	Payment Indicator	:4!c//4!c	PAYM	259
	:22H:	Receive/Deliver Indicator	:4!c//4!c	REDE	259
	:98a:	Expected Settlement Date/Time		EXSE	260
	:98a:	Settlement Date/Time	Option A or B	SETT	260
	:98a:	Trade Date/Time	Option A, B or C	TRAD	260
	:98a:	Expected Value Date/Time	:4!c//8!n	EXVA	260
	:98a:	Acknowledged Status Timestamp	:4!c//8!n6!n	ASTS	260
	:98a:	Matched Status Timestamp	:4!c//8!n6!n	MTCH	260
	:70E:	Settlement Instruction Processing Narrative	:4!c//10*35x	SPRO	261

Sequence	Tag	Field name	Content/Options	Qualifier	Page
B1	**Optional Repeatable Subsequence - Settlement Parties (CEU USAGE: NOT REPORTED IF ORIGINAL INSTRUCTION IS A RESTRICTION)**				
	:16R:	Start of Block	SETPRTY		
	:95a:	Parties	Option C, P, Q or R		261
	:97a:	Safekeeping Account	Option A or B	SAFE	261
	:20C:	Processing Reference	:4!c//16x	PROC	261
	: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)**				

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 A1 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)

CEU Usage: For CEU 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/CEU 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/CEU 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

CEU/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 A1 Repeatable Linkages	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	A1
Repeatable	
Linkages	

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	A1
Repeatable	
Linkages	

Qualifier MITI

Format: :4!c//16x

CEU/LuxCSD usage only: This field contains the T2S instruction reference.

:20C: Processor Transaction Identification

Mandatory Subsequence	A1
Repeatable	
Linkages	

Qualifier PCTI

Format: :4!c//16x

Usage: For market claims and transformations, this field contains the SEME of the newly generated settlement instruction.

CEU/LuxCSD usage: This field contains the T2S Actor Reference as received in the original instruction.

:20C: Pool Reference

Mandatory Subsequence	A1
Repeatable	
Linkages	

Qualifier POOL

Format: :4!c//16x

Usage: This field contains the client's Pool reference number.

:20C: Related Reference

Mandatory Subsequence	A1
Repeatable	
Linkages	

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	A1
Repeatable	
Linkages	

Qualifier TCTR

Format: :4!c//16x

CBL/CEU usage: This field contains the collateral management transaction reference.

:20C: Triparty-Agent's/Service-Provider's Collateral Instruction Reference

Mandatory Subsequence	A1
Repeatable	
Linkages	

Qualifier TRCI

Format: :4!c//16x

CBL/CEU usage: This field contains the Clearstream's reference of the Triparty Collateral Management instruction.

:20a: Deal Reference	Mandatory Subsequence A1 Repeatable Linkages	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 A2 Repeatable Status	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 A2a Repeatable Reason	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".

:70D: Reason Narrative

Optional Subsequence	A2a
Repeatable	
Reason	

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.

CEU Usage: For CEU 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.

: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.

CEU/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.

CEU/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.

: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 **Note:** Re-instructions for transformations with cash proceeds payments via PFoD (Payment Free Of Delivery) : :22F::SETR/Qualifier of the original underlying transaction

This field contains the transaction type as received on the original instruction.

CBL 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.

CEU/LuxCSD usage: This field contains the transaction type as received on the original instruction. In case of reversal bookings, CEU clients will receive DAKV/REVL.

: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
COEX/PARQ	For instructions flagged for partial settlement with quantity threshold.
COEX/PARC	For instructions flagged for partial settlement with cash threshold.
GATE	For instructions being held until the gating event participation start time.
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
TRAN	For a transaction from a transformation.

CBL usage:

CEDE/IREL	For a domestic transaction flagged for immediate release (CBL only).
DLWM	For own account transfer transactions
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).
PHYS	For physical domestic transactions.

: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.

: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.

CEU/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.

: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

CEU 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.

Example of an MT548 Statement of Processing Advice

Settlement Status Advice

```
:16R: GENL
:20C::SEME//1234567
:23G: INST
:98C::PREP//20020422060445
:16R: LINK
:13A::LINK//541
: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
: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
```

Status timestamp

Client's :20C::SEME reference of original MT541

Client account

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
:20C::RELA//REF123
:16S: LINK
:16R: STAT
:25D::IPRC//REJT
:16R: REAS
:24B::REJT//NARR
:70D::REAS//PLACE OF SETTLEMENT UNKNOWN
: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
: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
```

Client's :20C::SEME reference of original MT540

:95P::PSET should be DTCYUS33 instead of DTCCUS33

Client account

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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	267
	:23G:	Function of the Message	4!c[/4!c]	-	267
	:98a:	Preparation Date/Time	Option A or C	PREP	267
A1 Optional Repeatable Subsequence - Linkages					
	:16R:	Start of Block	LINK		
	:13B:	Linked Message		LINK	267
	:20C:	Common Reference	:4!c//16x	COMM	267
	:20C:	Market Infrastructure Transaction Identification	:4!c//16x	MITI	268
	:20C:	Processor Transaction Identification	:4!c//16x	PCTI	268
	:20C:	Previous Reference	:4!c//16x	PREV	268
	:20C:	Related Reference	:4!c//16x	RELA	268
	:20C:	Deal Reference	:4!c//16x	TRRF	268
	: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	269
	:94L:	Place of Clearing	:4!c//18!c2!n	CLEA	269
	:94B:	Place of Trade	:4!c[8c]/4!c[30x]	TRAD	269
	:94L:	Place of Trade	:4!c//18!c2!n	TRAD	269
	:98a:	Settlement Date/Time	Option A, B or C	SETT	269
	:98a:	Trade Date/Time	Option A, B or C	TRAD	269
	:90a:	Deal Price	Option A or B	DEAL	270
	:35B:	Identification of Financial Instrument	[ISIN1!e12!c] [4*35x]	–	270
B1 Optional Subsequence - Financial Instrument Attributes					
	:16R:	Start of Block	FIA		
	:94B:	Place of Listing	:4!c/[8c]/4!c[/30x]	PLIS	271
	:16S:	End of Block	FIA		
End of Subsequence B1 - Financial Instrument Attributes					
	:22H:	Payment Indicator	:4!c//4!c	PAYM	271
	:22H:	Receive/Deliver Indicator	:4!c//4!c	REDE	271

Sequence	Tag	Field name	Content/Options	Qualifier	Page
	:22F:	Trade Transaction Condition Indicator	:4!c/[8c]/4!c	TTCO	271
	: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	271
	:97a:	Safekeeping Account	Option A or B	SAFE	272
	: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	272
	:22F:	Type of Settlement Instruction	:4!c/[8c]/4!c	SETR	272
	:22F:	Settlement Transaction Condition Indicator	:4!c/[8c]/4!c	STCO	272
E1 Mandatory Repeatable Subsequence - Settlement Parties					
	:16R:	Start of Block	SETPRTY		
	:95a:	Place of Settlement	Option P only	PSET	273
	:95a:	Delivering/Receiving Agent	Option P, Q or R	DEAG or REAG	274
	:95a:	Buyer/Seller	Option P, Q or R	BUYR or SELL	274
	:95a:	Additional Parties	Option P or Q		274
	:20C:	Processing Reference	:4!c//16x	PROC	274
	:70C:	Party Contact Narrative	:4!c//4*35x	PACO	274
	: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	275
	:19A:	Settlement Amount	:4!c//[N]3!a15d	SETT	275
	: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`

CEU usage: For CEU 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.

: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.

:20C: Market Infrastructure Transaction Identification

Optional Subsequence	A1
Repeatable	
Linkages	

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	A1
Repeatable	
Linkages	

Qualifier PCTI

Format: :4!c//16x

CEU 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	A1
Repeatable	
Linkages	

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	A1
Repeatable	
Linkages	

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	A1
Repeatable	
Linkages	

Qualifier TRRF

Format: :4!c//16x

CEU 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.

: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.

CEU 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.

:97a: Safekeeping Account

Mandatory Sequence	C
Repeatable	
Financial Instrument/Account	

Qualifier SAFE

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

CBL usage: This field contains the five-digit CBL account number.

CEU usage: This field contains the eight-digit CEU account number.

E - Settlement Details - mandatory, non-repeatable - SETDET

:22F: Securities Real Time Gross Settlement Indicator

Mandatory Sequence	E
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 Sequence	E
Non-repeatable	
Settlement 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

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

CEU/LuxCSD usage: This field contains the type of settlement instruction as received on the Allegement from T2S.

:22F: Settlement Transaction Condition Indicator

Mandatory Sequence	E
Non-repeatable	
Settlement Details	

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 successfulbuy-in.
COEX/PARQ	When the counterparty instructed allowing partial settlement with quantity threshold.
COEX/PARC	When the counterparty instructed allowing partial settlement with cash threshold.
GATE	When the counterparty instructed a gating event participation and to hold until event start time.
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.
NPAR	When the counterparty instructed not allowing partial settlement.
PART	When the counterparty instructed allowing partial settlement.

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	E1
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 CEU participant, 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	E1
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 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 CEU 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	E1
Repeatable	
Settlement Parties	

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	E1
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.

:20C: Processing Reference

Mandatory Subsequence	E1
Repeatable	
Settlement Parties	

Qualifier
PROC

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

Field purpose: This field contains the counterparty transaction reference.

CEU 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	E1
Repeatable	
Settlement Parties	

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	E3
Repeatable	
Amounts	

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	E3
Repeatable	
Amounts	

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	279
MT536	The Statement of Transactions report	295
MT537	The Statement of Pending Transactions report	315
MT537	The Statement of Cash Penalties report	345
MT538	The Statement of Intra-Position Advices report	367
MT586	The Statement of Settlement Allegements report	373

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 CEU counterparty
DVP	Delivery versus Payment to CEU counterparty
RFP	Receipt free of Payment from CEU counterparty
RVP	Receipt versus Payment from CEU 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.

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 - 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	-	283
	:13A:	Statement Number	Option A	STAT	283
	:20C:	Sender's Reference	:4!c//16x	SEME	283
	:23G:	Function of the Message	4!c[/4!c]	-	283
	:98a:	Statement Date/Time	Option A or C	STAT	284
	:22F:	Complete/Updates Indicator	:4!c/[8c]/4!c	CODE	284
	:22F:	Statement Frequency Indicator	:4!c/[8c]/4!c	SFRE	284
	:22F:	Statement Basis Indicator	:4!c/[8c]/4!c	STBA	284
	:22F:	Statement Type Indicator	:4!c/[8c]/4!c	STTY	284
A1 Optional Repeatable Subsequence - Linkages (NOT REPORTED)					
	:97A:	Safekeeping Account	Option A	SAFE	285
	:17B:	Activity Flag	:4!c//1!a	ACTI	285
	:17B:	Sub-Safekeeping Statement	:4!c//1!a	CONS	285
	: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]	-	285
B1a Optional Subsequence - Financial Instrument Attributes					
	:16R:	Start of Block	FIA		
	:98A:	Coupon Date	:4!c//8!n	COUP	286
	:98A:	Maturity Date	:4!c//8!n	MATU	286
	:92A:	Current Factor	:4!c//15d	CUFC	286
	:16S:	End of Block	FIA		
End of Subsequence B1a - Financial Instrument Attributes					
	:90a:	Price	Option A or B	INDC or MRKT	286
	:98A:	Price Quotation Date	:4!c//8!n	PRIC	286
	:93B:	Aggregate Balance	:4!c/[8c]/4!c/[N]15d	AGGR	287
	:93B:	Available Balance	:4!c/[8c]/4!c/[N]15d	AVAI	288
	:93B:	Not Available Balance	:4!c/[8c]/4!c/[N]15d	NAVL	288
B1b Optional Repeatable Subsequence - Sub-Balance					
	:16R:	Start of Block	SUBBAL		
	:93a:	Balances	Option C		289
	:93a:	Balances	Option B		289
	:94a:	Place of Safekeeping	Option B, C or F	SAFE	290
	:16S:	End of Block	SUBBAL		
End of Subsequence B1b - Sub-Balance					
	:19A:	Accrued Interest Amount	:4!c//[N]3!a15d	ACRU	290
	:19A:	Holding Value	:4!c//[N]3!a15d	HOLD	290
	:19A:	Collateral Value	:4!c//[N]3!a15d	COVA	290
	:92B:	Exchange Rate	:4!c//3!a/3!a/15d	EXCH	291
	:70C:	Sub-balance Details Narrative	:4!c//10*35x	SUBB	291
	:70E:	Holdings Narrative	:4!c//10*35x	HOLD	292
	:16S:	End of Block	FIN		
End of Subsequence B1 - Financial Instrument					
	:16S:	End of Block	SUBSAFE		
End of Sequence B - Sub-Safekeeping Account					

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	292
	:19A:	Total Eligible Collateral Value	:4!c//[N]3!a15d	TOVA	292
	: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	Qualifier
Non-repeatable		-
General Information		

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	Qualifier
Non-repeatable		STAT
General Information		

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	Qualifier
Non-repeatable		SEME
General Information		

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

Usage: This field contains the reference assigned to the statement.

:23G: Function of the Message

Mandatory Sequence	A	Qualifier
Non-repeatable		-
General Information		

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: 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 CEU/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.

CEU/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.

CEU/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.

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.

CEU/LuxCSD usage: The aggregated balance is calculated from the available and non-available balance as reported in :93:B::AVAI + NAVL.

:93B: Available Balance

Optional Subsequence B1
Repeatable
Financial Instrument
(resumed after B1a)

Qualifier
AVAI

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.

CEU/LuxCSD usage: The available balance is the sum of sub-balances AWAS+EDKK+EXXX+EEUR.

For details of the code please see Annex C.

:93B: Not Available Balance

Optional Subsequence B1
Repeatable
Financial Instrument
(resumed after B1a)

Qualifier
NAVL

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.

CEU/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 Repeatable Sub-Balances	Qualifier See 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 Repeatable Sub-Balances	Qualifier See 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.

: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.

CEU/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

CEU/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-Collaterallisation
/COSP/	Blocked for conditional delivery
/EXXX/	Earmarked for Auto-Collaterallisation (all currencies)
/EEUR/	Earmarked for Auto-Collaterallisation (EUR)
/NELG/	Not eligible
/RSHB/	Earmarked Registered Shares (ZMB/HB)
/RSKE/	Earmarked Registered Shares Kapitalmassnahme (FMB/ZMBKE)
/XEMC/	Xemac collateral

: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.

This page has intentionally been left blank.

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.

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	-	299
	:13A:	Statement Number	:4!c//3!c	STAT	299
	:20C:	Sender's Reference	:4!c//16x	SEME	299
	:23G:	Function of the Message	4!c[/4!c]	-	299
	:98a:	Preparation Date/Time	Option A or C	PREP	299
	:69a:	Statement Period	Option A or B	STAT	300
	:22F:	Complete/Updates Indicator	:4!c/[8c]/4!c	CODE	300
	:22F:	Statement Frequency Indicator	:4!c/[8c]/4!c	SFRE	300
	:22F:	Statement Basis	:4!c/[8c]/4!c	STBA	300
A1 Optional Repeatable Subsequence - Linkages (NOT REPORTED)					
	:97a:	Safekeeping Account	Option A or B	SAFE	300
	:17B:	Activity Flag	:4!c//1!a	ACTI	300
	:17B:	Sub-Safekeeping Statement	:4!c//1!a	CONS	301
	: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]		301
	:93B:	Opening Balance	:4!c/[8c]/4!c/[N]15d	FIOP or INOP	301
	:93B:	Closing Balance	:4!c/[8c]/4!c/[N]15d	FICL or INCL	302
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	302
	:20C:	Account Servicer Reference	:4!c//16x	ASRF	302
	:20C:	Client's Collateral Instruction Reference	:4!c//16x	CLCI	302
	:20C:	Client's Triparty Collateral Transaction Reference	:4!c//16x	CLTR	303
	:20C:	Counterparty Market Infrastructure Transaction Identification	:4!c//16x	CMIT	303
	:20C:	Common Reference	:4!c//16x	COMM	303
	:20C:	Corporate Action Reference	:4!c//16x	CORP	303
	:20C:	Market Infrastructure Transaction Identification	:4!c//16x	MITI	303
	:20C:	Processor Transaction Identification	:4!c//16x	PCTI	303
	:20C:	Pool Reference	:4!c//16x	POOL	303
	:20C:	Related Reference	:4!c//16x	RELA	304
	:20C:	Triparty-Agent's/Service-Provider's Collateral Transaction Reference	:4!c//16x	TCTR	304
	:20C:	Triparty-Agent's/Service-Provider's Collateral Instruction Reference	:4!c//16x	TRCI	304
	:20a:	Deal Reference	Option C or U	TRRF	304

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	304
	:94H:	Place of Clearing	:4!a2!a2!c[3!c]	CLEA	305
	:94L:	Place of Clearing	:4!c//18!c2!n	CLEA	305
	:94B:	Place of Trade	:4!c/[8c]/4!c[30x]	TRAD	305
	:94L:	Place of Trade	:4!c//18!c2!n	TRAD	305
	:36B:	Posting Quantity	:4!c//4!c/[N]15d	PSTA	305
	:99A:	Number of Days Accrued	:4!c//4!c/15d	DAAC	305
	:19A:	Posting Amount	:4!c//[N]3!a15d	PSTA	306
	:22F:	Transaction Indicator	:4!c/[8c]/4!c	TRAN	306
	:22H:	Payment Indicator	:4!c//4!c	PAYM	306
	:22H:	Receive/Deliver Indicator	:4!c//4!c	REDE	306
	:22F:	Beneficial Ownership Override Indicator	:4!c/[8c]/4!c	BENE	306
	:22F:	Corporate Action Event Indicator	:4!c/[8c]/4!c	CAEV	307
	:22F:	Repurchase Type Indicator	:4!c/[8c]/4!c	REPT	307
	:22F:	Securities Real Time Gross Settlement Indicator	:4!c/[8c]/4!c	RTGS	307
	:22F:	Type of Settlement Transaction	:4!c/[8c]/4!c	SETR	308
	:22F:	Settlement Transaction Condition	:4!c/[8c]/4!c	STCO	309
	:98a:	Effective Settlement Date/Time	Option A or C	ESET	309
	:98a:	Settlement Date/Time	Option A, B or C	SETT	309
	:98a:	Trade Date/Time	Option A, B or C	TRAD	309
	:98a:	Value Date/Time	Option A or C	VALU	310
	:98a:	Acknowledged Status Timestamp	:4!c//8!n6!n	ASTS	310
	:98a:	Matched Status Timestamp	:4!c//8!n6!n	MTCH	310
	:70E:	Transaction Details Narrative	:4!c//10*35x	TRDE	310
B1a2a Optional Repeatable Subsequence - Settlement Parties					
	:16R:	Start of Block	SETPRTY		
	:95a:	Parties	Option C, P, Q or R		311
	:97a:	Safekeeping Account	Option A or B	SAFE	311
	: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	Qualifier
Non-repeatable		-
General Information		

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	Qualifier
Non-repeatable		STAT
General Information		

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	Qualifier
Non-repeatable		SEME
General Information		

Format: :4!c//16x

Usage: This field contains the reference assigned to the statement.

:23G: Function of the Message

Mandatory Sequence	A	Qualifier
Non-repeatable		-
General Information		

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	Qualifier
Non-repeatable		PREP
General Information		

Format: :98C::4!c//8!n6!n

Usage: This field contains the date and time of the preparation of the report.

: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`

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`

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	A
Non-repeatable	
General Information	

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	A
Non-repeatable	
General Information	

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	A
Non-repeatable	
General Information	

Qualifier SAFE

Format: `:97A::4!c//35x`

Usage: This field contains the client's account number.

:17B: Activity Flag

Mandatory Sequence	A
Non-repeatable	
General Information	

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).

:17B: Sub-Safekeeping Statement	Mandatory Sequence A Non-repeatable General Information	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 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.

CEU/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 B1 Repeatable Financial Instrument	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]

CEU/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.

: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]

CEU/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 CEU 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/CEU 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
Repeatable	
Linkages	

Qualifier CLTR

Format: :4!c//16x

CBL/CEU 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

CEU/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
Repeatable	
Linkages	

Qualifier COMM

Format: :4!c//16x

Usage: This field contains the common reference as received in the original MT54x.

:20C: Corporate Action Reference

Mandatory Subsequence	B1a1
Repeatable	
Linkages	

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	B1a1
Repeatable	
Linkages	

Qualifier MITI

Format: :4!c//16x

Usage: This field contains the T2S instruction reference.

:20C: Processor Transaction Identification

Mandatory Subsequence	B1a1
Repeatable	
Linkages	

Qualifier PCTI

Format: :4!c//16x

Usage: This field contains the common reference as received in the original instruction.

CEU/LuxCSD usage: CEU uses :20C::PCTI for the T2S Actor Reference. The reference has to be used for instruction linking to address the target instruction via the T2S Actor Reference

:20C: Pool Reference

Mandatory Subsequence	B1a1
Repeatable	
Linkages	

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 B1a1 Repeatable Linkages	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 B1a1 Repeatable Linkages	Qualifier TCTR

Format: :4!c//16x

CBL/CEU usage: This field contains the collateral management transaction reference.

:20C: Triparty-Agent's/Service-Provider's Collateral Instruction Reference	Mandatory Subsequence B1a1 Repeatable Linkages	Qualifier TRCI

Format: :4!c//16x

CBL/CEU usage: This field contains the reference of the Triparty Collateral Management instruction.

:20a: Deal Reference	Mandatory Subsequence B1a1 Repeatable Linkages	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 B1a2 Non-repeatable Transaction Details	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.

CEU 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.

:94H: Place of Clearing

Optional Subsequence	B1a2
Non-repeatable	
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 MT54X.

:94L: Place of Clearing

Optional Subsequence	B1a2
Non-repeatable	
Transaction 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 Subsequence	B1a2
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	B1a2
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.

:36B: Posting Quantity

Optional Subsequence	B1a2
Non-repeatable	
Transaction Details	

Qualifier
PSTA

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

:99A: Number of Days Accrued

Optional Subsequence	B1a2
Non-repeatable	
Transaction Details	

Qualifier
DAAC

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

Usage: This field contains the number of days used for calculating the accrued interest amount.

:19A: Posting Amount

Optional Subsequence	B1a2
Non-repeatable	
Transaction Details	

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	B1a2
Non-repeatable	
Transaction Details	

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	B1a2
Non-repeatable	
Transaction Details	

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	B1a2
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: Beneficial Ownership Override Indicator

Mandatory Sequence	B1a2
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 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

:22F: Type of Settlement Transaction

Optional Subsequence	B1a2
Non-repeatable	
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
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.

CEU/LuxCSD usage: This field contains the transaction type as received on the original instruction. In case of reversal bookings, CEU 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
COEX/PARC	For instructions flagged for partial settlement with cash threshold.
COEX/PARQ	For instructions flagged for partial settlement with quantity threshold.
GATE	For instruction flagged for a gating event participation that must be held until the event starting time
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
TRAN	For a transaction from a transformation.

CBL usage:

CEDE/FXRT	For an FX Release transfer for South Korea. For a domestic transaction flagged for immediate release.
CEDE/RESA	For a Reservation transfer for South Korea.
CEDE/RESR	For a Reservation reversal transfer for South Korea.
DLWM	For own account transfer transactions
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).
PHYS	For physical domestic transactions.

: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.

: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

CEU 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 B1a2a Repeatable Settlement Parties	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 B1a2a Repeatable Settlement Parties	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.

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 6-278
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
```

This page has intentionally been left blank.

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.

CEU 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.

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 "Report content" on page 315).

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	-	320
	:13a:	Statement Number	Option A or J	STAT	320
	:20C:	Sender's Reference	:4!c//16x	SEME	320
	:23G:	Function of the Message	4!c[/4!c]	-	320
	:98a:	Statement Date/Time	Option A or C	STAT	321
	:22F:	Complete/Updates Indicator	:4!c/[8c]/4!c	CODE	321
	:22F:	Statement Frequency Indicator	:4!c/[8c]/4!c	SFRE	321
	:22H:	Statement Structure Type Indicator	:4!c//4!c	STST	321
A1 Optional Repeatable Subsequence - Linkages (NOT REPORTED)					
	:97a:	Safekeeping Account	Option A or B	SAFE	321
	:17B:	Activity Flag	:4!c//1!a	ACTI	322
	: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		322
B1 Optional Repeatable Subsequence - Reason					
	:16R:	Start of Block	REAS		
	:24B:	Reason	:4!c/[8c]/4!c		322
	:70D:	Narrative	:4!c//6*35x	REAS	323
	: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	324
	:20C:	Account Servicer Reference	:4!c//16x	ASRF	324
	:20C:	Client's Collateral Instruction Reference	:4!c//16x	CLCI	324
	:20C:	Client's Triparty Collateral Transaction Reference	:4!c//16x	CLTR	324
	:20C:	Counterparty Market Infrastructure Transaction Identification	:4!c//16x	CMIT	324
	:20C:	Common Reference	:4!c//16x	COMM	325
	:20C:	Corporate Action Reference	:4!c//16x	CORP	325
	:20C:	Market Infrastructure Transaction Identification	:4!c//16x	MITI	325
	:20C:	Processor Transaction Identification	:4!c//16x	PCTI	325
	:20C:	Pool Reference	:4!c//16x	POOL	325
	:20C:	Related Reference	:4!c//16x	RELA	325

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
	:20C:	Triparty-Agent's/Service-Provider's Collateral Transaction Reference	:4!c//16x	TCTR	325
	:20C:	Triparty-Agent's/Service-Provider's Collateral Instruction Reference	:4!c//16x	TRCI	326
	:20C:	Deal Reference Option	C or U	TRRF	326
	: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	326
	:94H:	Place of Clearing	:4!a2!a2!c[3!c]	CLEA	326
	:94L:	Place of Clearing	:4!c//18!c2!n	CLEA	326
	:94B:	Place of Trade	:4!c/[8c]/4!c[/30x]	TRAD	326
	:94L:	Place of Trade	:4!c//18!c2!n	TRAD	327
	:35B:	Identification of Financial Instrument	[ISIN1!e12!c] [4*35x]	-	327
	:36B:	Quantity of Financial Instrument to be Released	:4!c//4!c/15d	PREL	327
	:36B:	Posting Quantity	:4!c//4!c/15d	PSTA	328
	:19A:	Posting Amount	:4!c//[N]3!a15d	PSTA	328
	:22F:	Transaction Indicator	:4!c/[8c]/4!c	TRAN	328
	:22H:	Payment Indicator	:4!c//4!c	PAYM	328
	:22H:	Receive/Deliver Indicator	:4!c//4!c	REDE	329
	:22F:	Corporate Action Event Indicator	:4!c/[8c]/4!c	CAEV	329
	:22F:	Repurchase Type Indicator	:4!c/[8c]/4!c	REPT	329
	:22F:	Securities Real Time Gross Settlement Indicator	:4!c/[8c]/4!c	RTGS	330
	:22F:	Type of Settlement Transaction	:4!c/[8c]/4!c	SETR	330
	:22F:	Settlement Transaction Condition	:4!c/[8c]/4!c	STCO	331
	:98a:	Expected Settlement Date/Time	Option A or C	EXSE	331
	:98a:	Expected Value Date/Time	Option A or C	EXVA	331
	:98a:	Settlement Date/Time	Option A or C	SETT	331
	:98a:	Trade Date/Time	Option A, B or C	TRAD	332
	:98a:	Acknowledged Status Timestamp	:4!c//8!n6!n	ASTS	332
	:98a:	Matched Status Timestamp	:4!c//8!n6!n	MTCH	332
	:70E:	Transaction Details Narrative	:4!c//10*35x	TRDE	332
B2b1 Optional Repeatable Subsequence - Settlement Parties (CEU USAGE: NOT REPORTED IF ORIGINAL INSTRUCTION IS A RESTRICTION)					
	:16R:	Start of Block	SETPRTY		
	:95a:	Parties	Option C, P, Q or R		333
	:97a:	Safekeeping Account	Option A or B	SAFE	333
	: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	333
	:20C:	Account Servicer Reference	:4!c//16x	ASRF	333
	:20C:	Client's Collateral Instruction Reference	:4!c//16x	CLCI	333
	:20C:	Client's Triparty Collateral Transaction Reference	:4!c//16x	CLTR	333

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
	:20C:	Counterparty Market Infrastructure Transaction Identification	:4!c//16x	CMIT	334
	:20C:	Common Reference	:4!c//16x	COMM	334
	:20C:	Corporate Action Reference	:4!c//16x	CORP	334
	:20C:	Market Infrastructure Transaction Identification	:4!c//16x	MITI	334
	:20C:	Pool Reference	:4!c//16x	POOL	334
	:20C:	Related Reference	:4!c//16x	RELA	334
	:20C:	Triparty-Agent's/Service-Provider's Collateral Transaction Reference	:4!c//16x	TCTR	334
	:16S:	End of Block	LINK		
End of Subsequence C1 - Linkages					
C2 Optional Subsequence - Transaction Details					
	:16R:	Start of Block	TRANSDET		
	:94a:	Place of Safekeeping	Option B, C or F	SAFE	335
	:94H:	Place of Clearing	:4!a2!a2!c[3!c]	CLEA	335
	:35B:	Identification of Financial Instrument	[ISIN1!e12!c] [4*35x]	-	335
	:36B:	Quantity of Financial Instrument to be Released	:4!c//4!c/15d	PREL	335
	:36B:	Posting Quantity	:4!c//4!c/15d	PSTA	336
	:19A:	Posting Amount	:4!c//[N]3!a15d	PSTA	336
	:22F:	Transaction Indicator	:4!c/[8c]/4!c	TRAN	336
	:22H:	Payment Indicator	:4!c//4!c	PAYM	336
	:22H:	Receive/Deliver Indicator	:4!c//4!c	REDE	336
	:22F:	Beneficial Ownership Override Indicator	:4!c/[8c]/4!c	BENE	337
	:22F:	Corporate Action Event Indicator	:4!c/[8c]/4!c	CAEV	337
	:22F:	Repurchase Type Indicator	:4!c/[8c]/4!c	REPT	337
	:22F:	Securities Real Time Gross Settlement Indicator	:4!c/[8c]/4!c	RTGS	337
	:22F:	Type of Settlement Transaction	:4!c/[8c]/4!c	SETR	338
	:22F:	Settlement Transaction Condition	:4!c/[8c]/4!c	STCO	338
	:98a:	Expected Settlement Date/Time	Option A or C	EXSE	339
	:98a:	Settlement Date/Time	Option A or C	SETT	339
	:98a:	Expected Value Date/Time	Option A or C	EXVA	331
	:70E:	Transaction Details Narrative	:4!c//10*35x	TRDE	339
C2a Optional Repeatable Subsequence - Settlement Parties					
	:16R:	Start of Block	SETPRTY		
	:95a:	Parties	Option C, P, Q or R		340
	:97a:	Safekeeping Account	Option A or B	SAFE	340
	:16S:	End of Block	SETPRTY		
End of Subsequence C2a - Settlement Parties					
	: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		340
	C3a Optional Repeatable Subsequence - Reason				
	:16R:	Start of Block	REAS		
	:24B:	Reason	:4!c/[8c]/4!c		340
	:70D:	Narrative	:4!c//6*35x	REAS	341
	: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)**				

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.

: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.

For CBL the intraday statement at 23:00 contains the previous business date.

For CEU/LuxCSD the intraday statements 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
WEEK	Weekly

:22H: Statement Structure Type Indicator

Mandatory Sequence	A
Non-repeatable	
General Information	

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	A
Non-repeatable	
General Information	

Qualifier
SAFE

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

Usage: This field contains the client's account number.

:17B: Activity Flag	Mandatory Sequence A Non-repeatable General Information	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 B Repeatable Status	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 B1 Repeatable Reason	Qualifier See description

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

Qualifiers:

CAND	Cancellation reason
CANP	Pending 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 B1 Repeatable Reason	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

B2a - Linkages - mandatory, repeatable - LINK

:13a: Linked Transaction

Mandatory Subsequence B2a Linkages
Repeatable

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 CEU 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 B2a Linkages
Repeatable

Qualifier ASRF

Format: :4!c//16x

Usage: This field contains Clearstream's reference for the instruction.

:20C: Client's Collateral Instruction Reference

Mandatory Subsequence B2a Linkages
Repeatable

Qualifier CLCI

Format: :4!c//16x

CBL/CEU 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 B2a Linkages
Repeatable

Qualifier CLTR

Format: :4!c//16x

CBL/CEU usage: This field contains the client's collateral management transaction reference.

:20C: Counterparty Market Infrastructure Transaction Identification

Mandatory Subsequence B2a Linkages
Repeatable

Qualifier CMIT

Format :4!c//16x

CEU 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 B2a Repeatable Linkages	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 B2a Repeatable Linkages	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 B2a Repeatable Linkages	Qualifier MITI

Format: :4!c//16x

CEU/LuxCSD usage only: This field contains the T2S instruction reference.

:20C: Processor Transaction Identification

Mandatory Subsequence B2a Repeatable Linkages	Qualifier PCTI

Format: :4!c//16x

Usage: This field contains the common reference as received in the original instruction.

CEU/LuxCSD usage: CEU uses :20C::PCTI for the T2S Actor Reference. The reference has to be used for instruction linking to address the target instruction via the T2S Actor Reference

:20C: Pool Reference

Mandatory Subsequence B2a Repeatable Linkages	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 B2a Repeatable Linkages	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 B2a Repeatable Linkages	Qualifier TCTR

Format: :4!c//16x

CBL/CEU usage: This field contains the collateral management transaction reference.

:20C: Triparty-Agent's/Service-Provider's Collateral Instruction Reference

Mandatory Subsequence B2a Repeatable Linkages	Qualifier TRCI

Format: :4!c//16x

CBL/CEU usage: This field contains the Clearstream's reference of the Triparty Collateral Management instruction.

:20C: Deal Reference

Mandatory Subsequence B2a Repeatable Linkages	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 B2b Non-repeatable 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 CBL's domestic depository.

:94H: Place of Clearing

Optional Subsequence B2b Non-repeatable 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 MT54X.

:94L: Place of Clearing

Optional Subsequence B2b Non-repeatable Transaction 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 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.

CEU/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 **B2b**
Non-repeatable
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: Posting Quantity

Optional Subsequence **B2b**
Non-repeatable
Transaction Details

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 **B2b**
Non-repeatable
Transaction Details

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 **B2b**
Non-repeatable
Transaction Details

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 **B2b**
Non-repeatable
Transaction Details

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

:22F: Securities Real Time Gross Settlement Indicator

Optional Subsequence	B2b
Non-repeatable	
Transaction Details	

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	B2b
Non-repeatable	
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
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.

CEU/LuxCSD usage: This field contains the transaction type as received on the original instruction. In case of reversal bookings, CEU 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
COEX/PARQ	For instructions flagged for partial settlement with quantity threshold.
COEX/PARC	For instructions flagged for partial settlement with cash threshold.
GATE	For instructions being held until the gating event participation start time.
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
TRAN	For a transaction from a transformation.
CEDE/IREL	For a domestic transaction flagged for immediate release (CBL only).
DLWM	For own account transfer transactions
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).
PHYS	For physical domestic transactions.

CBL usage:

: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`

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.

CEU 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

B2b1 - Settlement Parties - optional, repeatable - SETPRTY

CEU Usage: If the original instruction is a restriction, this subsequence will not be reported

:95a:	**Parties**	**Optional Subsequence B2b1 Repeatable Settlement Parties**	**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 B2b1 Repeatable Settlement Parties**	**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 C1 Repeatable Linkages**	**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 C1 Repeatable Linkages**	**Qualifier** ASRF

Format: :4!c//16x

Usage: This field contains Clearstream's reference for the instruction.

:20C:	**Client's Collateral Instruction Reference**	**Mandatory Subsequence C1 Repeatable Linkages**	**Qualifier** CLCI

Format: :4!c//16x

CBL/CEU usage: This field contains the client's collateral management transaction reference.

:20C:	**Client's Triparty Collateral Transaction Reference**	**Mandatory Subsequence C1 Repeatable Linkages**	**Qualifier** CLTR

Format: :4!c//16x

CBL/CEU usage: This field contains the client's collateral management transaction reference.

:20C: Counterparty Market Infrastructure Transaction Identification

Mandatory Subsequence	C1
Repeatable	
Linkages	

Qualifier CMIT

Format :4!c//16x

CEU/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	C1
Repeatable	
Linkages	

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	C1
Repeatable	
Linkages	

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	C1
Repeatable	
Linkages	

Qualifier MITI

Format: :4!c//16x

CEU/LuxCSD usage only: This field contains the T2S instruction reference.

:20C: Pool Reference

Mandatory Subsequence	C1
Repeatable	
Linkages	

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	C1
Repeatable	
Linkages	

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	C1
Repeatable	
Linkages	

Qualifier TCTR

Format: :4!c//16x

CBL/CEU usage: This field contains the collateral management transaction reference.

C2 - Transaction Details - optional, non-repeatable - TRANSDET

:94a: Place of Safekeeping

Optional Subsequence C2
Non-repeatable
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 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 C2
Non-repeatable
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 MT54X.

:35B: Identification of the Financial Instrument

Optional Subsequence C2
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.

CEU/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 C2
Non-repeatable
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: Posting Quantity

Optional Subsequence	C2	Qualifier
Non-repeatable		PSTA
Transaction Details		

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	C2	Qualifier
Non-repeatable		PSTA
Transaction Details		

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	C2	Qualifier
Non-repeatable		TRAN
Transaction Details		

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	C2	Qualifier
Non-repeatable		PAYM
Transaction Details		

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	C2	Qualifier
Non-repeatable		REDE
Transaction Details		

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

:22F: Type of Settlement Transaction

Optional Subsequence	C2	Qualifier
Non-repeatable		SETR
Transaction Details		

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	Qualifier
Non-repeatable		STCO
Transaction Details		

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

CBL 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 held until the event starting time
COEX/PARQ	for instructions flagged for partial settlement with quantity threshold.
COEX/PARC	for instructions flagged for partial settlement with cash threshold.
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	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
TRAN	For a transaction from a transformation.

:98a: Expected Settlement Date/Time

Optional Subsequence	C2
Non-repeatable	
Transaction Details	

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	C2
Non-repeatable	
Settlement Transaction Details	

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	C2
Non-repeatable	
Transaction Details	

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	C2
Non-repeatable	
Transaction Details	

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.

CEU 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

C2a - Settlement Parties - optional, repeatable - SETPRTY

:95a: Parties

Optional Subsequence C2a Repeatable Settlement Parties	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 C2a Repeatable Settlement Parties	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 C3 Repeatable Status	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 C3a Repeatable Reason	Qualifier See description

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

Qualifiers:

CAND	Cancellation reason
CANP	Pending 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 C3a Repeatable Reason	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

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 6-278
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
```

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 6-278
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	-	349
	:13A:	Statement Number	:4!c//3!c	STAT	349
	:20C:	Sender's Message Reference	:4!c//16x	SEME	349
	:23G:	Function of the Message	:4!c[/4!c]	PENA	349
	:98C:	Preparation Date/Time	:4!c//8!n6!n	PREP	349
	:98A:	Statement Date	:4!c//8!n	STAT	350
	:22F:	Statement Frequency Indicator	:4!c/[8c]/4!c	SFRE	350
	:22F:	Complete/Updates Indicator	:4!c/[8c]/4!c	CODE	350
	:22H:	Statement Structure Type Indicator	:4!c//4!c	STST	350
	:97A:	Safekeeping Account	:4!c//35x	SAFE	350
	:17B:	Activity Flag	:4!c//1!a	ACTI	351
	: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	351
	:22F:	Penalty List Type Indicator	:4!c/[8c]/4!c	CODE	351
	:95P:	Account Servicer/Depository	:4!c//4!a2!a2!c[3!c]	ASDP	351
D1 Optional Repeatable Subsequence - Penalties per Currency for a Party					
	:16R:	Start of Block	PENACUR		
	:11A:	Currency of Penalties	:4!c//3!a	PECU	352
	:98A:	Penalty Detection Date	:4!c//8!n	DACO	352
	:98A:	Payment Date	:4!c//8!n	PAYD	352
	:97A:	Cash Account	:4!c//35x	CASH	352
	:20C:	Cash Penalty Reference	:4!c//16x	CPRF	352
	:95a:	Related Party	Option P or R	REPA	353
	:95P:	Counterparty's Account Servicer/Depository	:4!c//4!a2!a2!c[3!c]	CASD	353
	:95Q:	Depository of the CSD	:4!c//4*35x	DCSD	353
	:22F:	Party Capacity Indicator	:4!c/[8c]/4!c	TRCA	353
	:19A:	Global Net Amount	:4!c//[N]3!a15d	GBNT	353
D1a Optional Repeatable Subsequence - Penalties per Counterparty					
	:16R:	Start of Block	PENACOUNT		
	:95a:	Related Party	Option P or R	REPA	354
	:22F:	Party Capacity Indicator	:4!c/[8c]/4!c	TRCA	354
	:19A:	Bilateral Net Amount	:4!c//[N]3!a15d	AGNT	354

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	355
	:20C:	Previous Penalty Common Reference	:4!c//16x	PPCM	355
	:20C:	Previous Penalty Reference	:4!c//16x	PPRF	355
	:20C:	Penalty Reference	:4!c//16x	PREF	355
	:22H:	Penalty Type	:4!c//4!c	PNTP	355
	:22H:	Calculation Method	:4!c//4!c	CALM	356
	:17B:	Amount Considered For Aggregation Flag	:4!c//1!a	CMPU	356
	:17B:	Continuation Flag	Option B	CNTI	356
	:25D:	Penalty Status	:4!c/[8c]/4!c	PNST	357
	:24B:	Reason Code	:4!c/[8c]/4!c		357
	:70D:	Reason Narrative	:4!c//6*35x	REAS	358
	:19A:	Amount Computed	:4!c//[N]3!a15d	AMCO	358
	:99A:	Number Days	:4!c//[N]3!n	DAAC	358
D1a1A Optional Repeatable Subsequence - Calculation Details					
	:16R:	Start of Block	CALDET		
	:98A:	Penalty Date	:4!c//8!n	PEDA	358
	:17B:	Missing Reference Data	:4!c//1!a	MRED	359
D1a1A1 Optional Subsequence - Financial Instrument Attributes					
	:16R:	Start of Block	FIA		
	:35B:	Identification of the Financial Instrument	[ISIN1!e12!c]		359
	:12A:	Classification Type	:4!c/[8c]/30x	CLAS	359
	:17B:	Liquid	:4!c//1!a	LIQU	359
	:17B:	SME Growth Market	:4!c//1!a	SMEM	360
	:94B:	Place of Trade	:4!c/[8c]/4!c[/30x]	TRAD	360
	:92A:	Rate	:4!c//[N]15d		360
	:16S:	End of Block	FIA		
End of Subsequence D1a1A1 - Financial Instrument Attributes					
	:92A:	Penalty Discount Rate	:4!c//[N]15d	PDRA	361
	:19A:	Amount	:4!c//[N]3!a15d		361
	: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	361
	:20C:	Account Servicer Reference	:4!c//16x	ASRF	361
	:20C:	Common Reference	:4!c//16x	COMM	361
	:20C:	Corporate Action Reference	:4!c//16x	CORP	362
	:20C:	Market Infrastructure Transaction Identification	:4!c//16x	MITI	362
	:20C:	Processor Transaction Identification	:4!c//16x	PCTI	362
	:20C:	Related Reference	:4!c//16x	RELA	362
D1a1B1 Optional Subsequence - Transaction Details					
	:16R:	Start of Block	TRAN		
	:22H:	Receive/Deliver Indicator	:4!c//4!c	REDE	362
	:22H:	Payment Indicator	:4!c//4!c	PAYM	363
	:22F:	Type of Settlement Transaction Indicator	:4!c/[8c]/4!c	SETR	363
	:22F:	Transaction Indicator	:4!c/[8c]/4!c	TRAN	363
	:98C:	Acknowledged Status Timestamp	:4!c//8!n6!n	ASTS	363
	:98C:	Matched Status Timestamp	:4!c//8!n6!n	MTCH	363
	:98A:	Settlement Date	:4!c//8!n	SETT	363
	:98A:	Trade Date	:4!c//8!n	TRAD	364

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
	:97A:	Safekeeping Account	:4!c//35x	SAFE	364
	:97A:	Cash Account	:4!c//35x	CASH	364
	:95a:	Account Owner	Option P or R	ACOW	364
	:36B:	Posting Quantity	:4!c//4!c/15d	PSTA	364
	:19A:	Posting Amount	:4!c//[N]3!a15d	PSTA	364
	D1a1B1a Optional Repeatable Subsequence - Status				
	:16R:	Start of Block	STAT		
	:25D:	Settlement Status	:4!c/[8c]/4!c	SETT	365
	D1a1B1a1 Optional Repeatable Subsequence - Reason				
	:16R:	Start of Block	REAS		
	:24B:	Pending/Failing Reason	:4!c/[8c]/4!c	PENF	365
	: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	Qualifier
Non-repeatable		STAT
General Information		

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	Qualifier
Non-repeatable		CODE
General Information		

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	Qualifier
Non-repeatable		SFRE
General Information		

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	Qualifier
Non-repeatable		STST
General Information		

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	Qualifier
Non-repeatable		SAFE
General Information		

Format: :4!c//35x

CBL/LuxCSD usage: This field contains the client's five-digit (securities) account number.

CEU usage: This field contains the client's four-digit main (securities) account number.

:17B: Activity Flag

Mandatory Subsequence	A
Non-repeatable	
General Information	

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	D
Repeatable	
Penalties	

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	D
Repeatable	
Penalties	

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	D
Repeatable	
Penalties	

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	D1
Repeatable	
Penalties	

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	D1
Repeatable	
Penalties	

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	D1
Repeatable	
Penalties	

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	D1
Repeatable	
Penalties	

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	D1
Repeatable	
Penalties	

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
Repeatable
Penalties

Qualifier
REPA

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.

CEU/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
Repeatable
Penalties

Qualifier
CASD

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
Repeatable
Penalties

Qualifier
DCSD

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
Repeatable
Penalties

Qualifier
TRCA

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
Repeatable
Penalties

Qualifier
GBNT

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/CEU 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
Repeatable
Penalty Details

Qualifier
PCOM

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
Repeatable
Penalty Details

Qualifier
PPCM

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
Repeatable
Penalty Details

Qualifier
PPRF

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
Repeatable
Penalty Details

Qualifier
PREF

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
Repeatable
Penalty Details

Qualifier
PNTP

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	D1a1
Repeatable	
Penalty Details	

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	D1a1
Repeatable	
Penalty Details	

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	D1a1
Repeatable	
Penalty Details	

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	D1a1
Repeatable	
Penalty Details	

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	D1a1
Repeatable	
Penalty Details	

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	D1a1A
Repeatable	
Calculation Details	

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	Qualifier
Repeatable	MRED
Calculation Details	

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	Qualifier
Non-Repeatable	-
Financial Instrument Attributes	

Format: [ISIN1!e12!c]

Usage: This field identifies the underlying financial instrument.

:12A: Classification Type

Optional Subsequence D1a1A1	Qualifier
Non-Repeatable	CLAS
Financial Instrument Attributes	

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	Qualifier
Non-Repeatable	LIQU
Financial Instrument Attributes	

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	D1a1A1
Non-Repeatable	
Status	

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	D1a1A1
Non-Repeatable	
Status	

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	D1a1A1
Non-Repeatable	
Status	

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.

:92A: Penalty Discount Rate

Optional Subsequence	D1a1A
Non-Repeatable	
Calculation Details (resumed after D1a1A1)	

Qualifier
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".

:19A: Amount

Optional Subsequence	D1a1A
Non-Repeatable	
Calculation Details	

Qualifier
-

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

:20C: Account Owner Reference

Optional Subsequence	D1a1B
Non-Repeatable	
Related Transaction	

Qualifier
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.

:20C: Account Servicer Reference

Optional Subsequence	D1a1B
Non-Repeatable	
Related Transaction	

Qualifier
ASRF

Format: :4!c//16x

Usage: This field contains the reference assigned by Clearstream to the settlement instruction linked to the reported cash penalty.

:20C: Common Reference

Optional Subsequence	D1a1B
Non-Repeatable	
Related Transaction	

Qualifier
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 D1a1B1
Non-Repeatable
Transaction Details

Qualifier
TRAD

Format: :4!c//8!n

Usage: This field indicates the date on which the trade was executed.

:97A: Safekeeping Account

Optional Subsequence D1a1B1
Non-Repeatable
Transaction Details

Qualifier
SAFE

Format: :4!c//35x

CBL/LuxCSD usage: This field specifies the account number of the client

CEU usage: This field specifies the seven-digit sub-account number of the client.

:97A: Cash Account

Optional Subsequence D1a1B1
Non-Repeatable
Transaction Details

Qualifier
CASH

Format: :4!c//35x

CBL usage: This field specifies the account number of the client.

CEU/LuxCSD usage: This field specifies the dedicated cash account of the client.

:95a: Account Owner

Optional Subsequence D1a1B1
Non-Repeatable
Transaction Details

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.

CEU/LuxCSD usage: This field identifies the client with their relevant T2S Party BIC.

:36B: Posting Quantity

Optional Subsequence D1a1B1
Non-Repeatable
Transaction Details

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 D1a1B1
Non-Repeatable
Transaction Details

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/CEU 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.

This page has intentionally been left blank.

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

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	-	369
	:13a:	Statement Number	Option A or J	STAT	369
	:20C:	Sender's Reference	:4!c//16x	SEME	369
	:23G:	Function of the Message	4!c[/4!c]	-	369
	:98a:	Preparation Date/Time	Option A or C	PREP	369
	:69a:	Statement Period	Option A or B	STAT	370
	:22F:	Complete/Updates Indicator	:4!c/[8c]/4!c	CODE	370
	:22F:	Statement Frequency Indicator	:4!c/[8c]/4!c	SFRE	370
A1 Optional Repeatable Subsequence - Linkages (NOT REPORTED)					
	:97a:	Safekeeping Account	Option A or B	SAFE	370
	:17B:	Activity Flag	:4!c//1!a	ACTI	370
	: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]	–	370
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	371
	:93A:	Balance From	:4!c/[8c]/4!c	FROM	371
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	372
	:93A:	Balance To	:4!c/[8c]/4!c	TOBA	372
	:98a:	Settlement Date/Time	Option A or C	SETT	372
	:70E:	Settlement Instruction Processing Narrative	:4!c//10*35x	SPRO	372
	: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.

: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.

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, CEU, 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.

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	-	376
	:13a:	Statement Number	Option A or J	STAT	376
	:20C:	Sender's Reference	:4!c//16x	SEME	376
	:23G:	Function of the Message	4!c[/4!c]	-	376
	:98a:	Statement Date/Time	Option A or C	STAT	376
	:22F:	Complete/Updates Indicator	:4!c/[8c]/4!c	CODE	377
	:22F:	Statement Frequency Indicator	:4!c/[8c]/4!c	SFRE	377
A1 Optional Repeatable Subsequence - Linkages					
	:16R:	Start of Block	LINK		
	:20C:	Market Infrastructure Transaction Identification	:4!c//16x	MITI	377
	:16S:	End of Block	LINK		
End of Subsequence A1 - Linkages					
	:97a:	Safekeeping Account	Option A or B	SAFE	377
	:17B:	Activity Flag	:4!c//1!a	ACTI	377
	: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	378
	:20C:	Account Servicer Reference	:4!c//16x	ASRF	378
	:20C:	Common Reference	:4!c//16x	COMM	378
	:20C:	Processor Transaction Identification	:4!c//16x	PCTI	378
	:20C:	Related Reference	:4!c//16x	RELA	378
	:20C:	Deal Reference	:4!c//16x	TRRF	378
	:16S:	End of Block	LINK		
End of Subsequence B1 - Linkages					
	:25D:	Allegement Status	:4!c/[8c]/4!c	REMO	379
	:94H:	Place of Clearing	:4!a2!a2!c[3!c]	CLEA	379
	:94L:	Place of Clearing	:4!c//18!c2!n	CLEA	379
	:94B:	Place of Trade	:4!c/[8c]/4!c[/30x]	TRAD	379
	:94L:	Place of Trade	:4!c//18!c2!n	TRAD	379
	:98A:	Settlement Date/Time	Option A, B or C	SETT	379
	:98a:	Trade Date/Time	Option A, B or C	TRAD	380
	:90a:	Deal Price	Option A or B	DEAL	380
	:35B:	Identification of Financial Instrument	[ISIN1!e12!c] [4*35x]	-	381
B2 Optional Repetitive Subsequence B2 - Reason - NOT REPORTED					

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	381
	:16S:	End of Block	FIA		
End of Subsequence B3 - Financial Instrument Attributes					
	:22H:	Payment Indicator	:4!c//4!c	PAYM	381
	:22H:	Receive/Deliver Indicator	:4!c//4!c	REDE	381
	:22F:	Trade Transaction Condition Indicator	:4!c/[8c]/4!c	TTCO	382
B4 Mandatory Subsequence - Financial Instrument/Account					
	:16R:	Start of Block	FIAC		
	:36B:	Quantity of Financial Instrument	:4!c//4!c/15d	SETT	382
	: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	382
	:22F:	Type of Settlement Instruction	:4!c/[8c]/4!c	SETR	382
	:22F:	Settlement Transaction Condition Indicator	:4!c/[8c]/4!c	STCO	382
B6a Mandatory Repeatable Subsequence - Settlement Parties					
	:16R:	Start of Block	SETPRTY		
	:95a:	Place of Settlement	Option P only	PSET	384
	:95a:	Delivering/Receiving Agent	Option P, Q or R	DEAG or REAG	384
	:95a:	Buyer/Seller	Option P or Q		384
	:95a:	Additional Parties	Option P or Q		384
	:97a:	Safekeeping Account	Option A or B	SAFE	385
	:20C:	Processing Reference	:4!c//16x	PROC	385
	:70C:	Party Contact Narrative	:4!c//4*35x	PACO	385
	: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	385
	:19A:	Settlement Amount	:4!c//[N]3!a15d	SETT	385
	: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)					

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	Qualifier
Non-repeatable		-
General Information		

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	Qualifier
Non-repeatable		STAT
General Information		

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	Qualifier
Non-repeatable		SEME
General Information		

Format: :4!c//16x

Usage: This field contains the Clearstream reference assigned to the statement.

:23G: Function of the Message

Mandatory Sequence	A	Qualifier
Non-repeatable		-
General Information		

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	Qualifier
Non-repeatable		STAT
General Information		

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.

: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.

CEU 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.

B - Allegement Details - optional, repeatable - ALLDET

B1 - Linkages - optional, non-repeatable - LINK

:13B: Linked Message

Optional Subsequence B1
Non-repeatable
Linkages

Qualifier
LINK

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

CEU usage: This field indicates the reference owner BIC of the T2S Actor Reference using the DSS DAKV. It is used together with the reference PCTI, RELA, POOL in the linkage sequence.

:20C: Account Servicer Reference

Optional Subsequence B1
Non-repeatable
Linkages

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 B1
Non-repeatable
Linkages

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 B1
Non-repeatable
Linkages

Qualifier
PCTI

Format: :4!c//16x

CEU 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 B1
Non-repeatable
Linkages

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 B1
Non-repeatable
Linkages

Qualifier
TRRF

Format: :4!c//16x

CEU 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.

: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)"

CEU 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.

:98a: Trade Date/Time

Optional Sequence	B
Repeatable	
Allegement Details	
(resumed after B1)	

Qualifier
TRAD

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
Repeatable	
Allegement Details	
(resumed after B1)	

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.

CEU usage: This field contains the information that has been received from T2S.

:35B: Identification of Financial Instrument

Optional Sequence	B
Repeatable	
Allegement Details	
(resumed after 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.

CEU/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.

B3 - Financial Instrument Attributes - optional, non-repeatable - FIA

:94B: Place of Listing

Optional Subsequence	B3
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 B3)	

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 B3)	

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.

B4 - Financial Instrument/Account - mandatory, non-repeatable - FIAC

:36B: Quantity of Financial Instrument

Mandatory Subsequence	B4
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

B6 - Settlement Details - mandatory, non-repeatable - SETDET

:22F: Securities Real Time Gross Settlement Indicator

Mandatory Subsequence	B6
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	B6
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

CEU/LuxCSD usage: This field contains the type of settlement instruction as received on the Allegement from T2S.

:22F: Settlement Transaction Condition Indicator	Mandatory Subsequence B6 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.
COEX/PARQ	when the counterparty instructed allowing partial settlement with quantity threshold.
COEX/PARC	when the counterparty instructed allowing partial settlement with cash threshold.
GATE	for instructions being held until the gating event participation start time.
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

B6a - 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 B6a
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 CEU 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 B6a
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 CEU counterparty, this field contains the counterparty's CEU 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 B6a
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 B6a
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.

:97a: Safekeeping Account

Mandatory Subsequence	B6a
Repeatable	
Settlement Parties	

Qualifier SAFE

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.

CEU usage: This field contains the parties safekeeping account as received from T2S.

:20C: Processing Reference

Mandatory Subsequence	B6a
Repeatable	
Settlement Parties	

Qualifier PROC

Format: :4!c//16x

Field purpose: This field contains the counterparty transaction reference.

CEU 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.

:70C: Party Contact Narrative

Mandatory Subsequence	B6a
Repeatable	
Settlement Parties	

Qualifier PACO

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

Field purpose: This field can contain additional information as received from the counterparty.

B6b - Amounts - optional, repeatable - SETDET

:19A: Deal Amount

Optional Subsequence	B6b
Repeatable	
Amounts	

Qualifier DEAL

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

Field purpose: This field specifies the ISO currency code and deal amount if specified on the allegement.

:19A: Settlement Amount

Optional Subsequence	B6b
Repeatable	
Amounts	

Qualifier SETT

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	

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	393
MT564	Income Pre-Advice Report (IPAR)	447
MT564	Claim and Reversal Advice (CRA)	491
MT564	Meeting Event Notification	537
MT565	Corporate Action Instruction	549
MT566	Corporate Action Confirmation	561
MT567	Corporate Action Status and Processing Advice	593
MT568	Corporate Action Narrative	603

Note: A list of the corporate action event indicators associated with these MT56x messages is provided in "Corporate action event indicators" on page 388.

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)	MT564				MT566	MT567	Corporate Action Option Code (CAOP)
			IPAR	CRA	Notification (Systematic[a])	Notification (Exceptional)	Confirm'n	Status PACK	
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.

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
or NOACDRIP	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.

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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.

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	-	400
	:20C:	Official Corporate Action Event Reference	:4!c//16x	COAF	400
	:20C:	Corporate Action Reference	:4!c//16x	CORP	400
	:20C:	Sender's Reference	:4!c//16x	SEME	400
	:23G:	Function of the Message	4!c[/4!c]	-	401
	:22F:	Corporate Action Event Indicator	:4!c/[8c]/4!c	CAEV	401
	:22F:	Mandatory/Voluntary Indicator	:4!c/[8c]/4!c	CAMV	401
	:98a:	Message Preparation Date/Time	Option A or C	PREP	401
	:25D:	Processing Status	:4!c/[8c]/4!c	PROC	401
A1 Optional Repeatable Subsequence - Linkages					
	:16R:	Start of Block	LINK		
	:13A:	MT Number of Linked Transaction	:4!c//3!c	LINK	402
	:20C:	Previous Reference	:4!c//16x	PREV	402
	:20C:	Corporate Action Reference	:4!c//16x	CORP	402
	:22F:	Linkage Type Indicator	:4!c/[8c]/4!c	LINK	403
	:20C:	Previous Reference	:4!c//16x	PREV	403
	: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]	-	403
B1 Optional Subsequence - Financial Instrument Attributes					
	:16R:	Start of Block	FIA		
	:22F:	Method of Interest Computation	:4!c/[8c]/4!c	MICO	404
	:12a:	Option Style	B::4!c/[8c]/4!c	OPST	404
	:11A:	Currency of Denomination	:4!c//3!a	DENO	405
	:98a:	FRN Reset Date	:4!c//8!n	FRNR	405
	:98a:	Maturity Date/Time	:4!c//8!n	MATU	405
	:92a:	Next Factor	:4!c//[N]15d	NWFC	405
	:92a:	Previous Factor	:4!c//[N]15d	PRFC	405
	:92a:	Warrant Parity	:4!c//15d/15d	WAPA	405
	:36B:	Minimum Nominal Quantity	:4!c//4!c/15d	MINO	406
	: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	406
	:94a:	Place of Safekeeping	F::4!c//4!c/4!a2!a2!c[3!c]	SAFE	406
	:93a:	Affected Balance	B::4!c/[8c]/4!c/[N]15d	AFFB	407
	:93a:	Blocked Balance	Option B or C	BLOK	407
	:93a:	Borrowed Balance	Option B or C	BORR	407
	:93a:	Collateral In Balance	Option B or C	COLI	407

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
	:93a:	Collateral Out Balance	Option B or C	COLO	407
	:93a:	Eligible Balance	Option B or C	ELIG	407
	:93a:	Instructed Balance	Option B or C	INBA	407
	:93a:	On Loan Balance	Option B or C	LOAN	407
	:93a:	Pending Delivery	Option B or C	PEND	407
	:93a:	Pending Receipt	Option B or C	PENR	407
	:93a:	Settled Position	Option B or C	SETT	407
	:93a:	Unaffected Balance	B::4!c/[8c]/4!c/[N]15d	UNAF	407
	:93a:	Uninstructed Balance	Option B or C	UNBA	407
	: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	Option A, B or C	ANOU	408
	:98a:	Certification Deadline Date/Time	C::4!c//8!n6!n	CERT	408
	:98a:	Early Closing Date	A::4!c//8!n	ECDT	408
	:98a:	Election to Counterparty Market Deadline	Option A, B or C	ECPD	408
	:98a:	Election to Counterparty Response	Option A, B or C	ECRD	408
	:98a:	Effective Date	Option A, B	EFFD	409
	:98a:	Early Third Party Deadline	Option A, B or C	ETPD	409
	:98a:	Guaranteed Participation Date	Option A or B	GUPA	409
	:98a:	Index Fixing Date/Time	A::4!c//8!n	IFIX 409	
	:98a:	Maturity Date/Time	Option A, B or C	MATU	409
	:98a:	Payment Date	Option A, B or C	PAYD	409
	:98a:	Record Date	Option A, B or C	RDTE	410
	:98a:	Deadline to Register	C::4!c//8!n6!n	REGI	410
	:98a:	Deadline for Tax Breakdown Instructions	C::4!c//8!n6!n	TAXB	410
	:98a:	Third Party Deadline	C::4!c//8!n6!n	TPDT	410
	:98a:	Trading Suspended Date	Option A, B or C	TSDT	410
	:98a:	Ex Date	Option A, B or C	XDTE	410
	:69a:	Interest Period	Option A, C or E	INPE	410
	:69a:	Fiscal Year Period	Option A, C, E or J	FITY	411
	:99a:	Number of Days Accrued	A::4!c//[N]3!n	DAAC	411
	:92a:	Bid Interval Rate	Option A, F, K or P	BIDI	411
	:92a:	Interest Rate	A::4!c//[N]15d	INTR	411
	:92a:	Next Factor	A::4!c//[N]15d	NWFC	411
	:92a:	Previous Factor	A::4!c//[N]15d	PRFC	412
	:92a:	Percentage of Total Share Capital Sought	Option A, F or K	PTSC	412
	:92a:	Discount Rate	A::4!c//[N]15d	RDIS	411
	:92a:	Realised Loss	Option A or F	RLOS	412
	:92a:	Interest Shortfall	Option A or F	SHRT	412
	:90a:	First Bid Increment Price	Option A, B, E or L	FBIP	412
	:90a:	Last Bid Increment Price	Option A, B, E or L	LBIP	412
	:90a:	Maximum Price	Option A, B, E or L	MAXP	413
	:90a:	Minimum Price	Option A, B, E or L	MINP	413
	:36a:	Maximum Quantity of Securities	Option B or C	MQSO	413

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
	:36a:	New Denomination Quantity	Option B or C	NEWD	413
	:36a:	Outstanding Quantity	Option B or C	NOTA	414
	:36a:	Minimum Quantity Sought	Option B or C	QTSO	414
	:36a:	Security Called Quantity	Option B or C	SECA	414
	:36a:	Total Outstanding Quantity	Option B or C	TOSA	415
	:13a:	Coupon Number	B::4!c/[8c]/30x	COUP	415
	:13A:	Acceptance Priority Level	:4!c//3!c	ACPL	415
	:17B:	Accrued Interest Indicator	:4!c//1!a	ACIN	415
	:17B:	Certification/Breakdown Type Indicator	:4!c//1!a	CERT	415
	:17B:	Reverse Dutch Auction Flag	:4!c//1!a	DUTR	415
	:17B:	Redemption Charges Flag	:4!c//1!a	RCHG	416
	:22F:	Additional Business Process Indicator	:4!c/[8c]/4!c	ADDB	416
	:22F:	Certification Format Indicator	:4!c/[8c]/4!c	CEFI	416
	:22F:	Change Type	:4!c/[8c]/4!c	CHAN	416
	:22F:	Consent Type	:4!c/[8c]/4!c	CONS	416
	:22F:	Distribution Type	:4!c/[8c]/4!c	DITY	417
	:22F:	Dividend Type Indicator	:4!c/[8c]/4!c	DIVI	417
	:22F:	Dutch Auction Type Indicator	:4!c/[8c]/4!c	DTCH	417
	:22F:	Corporate Action Event Stage	:4!c/[8c]/4!c	ESTA	417
	:22F:	Information Type	:4!c/[8c]/4!c	INFO	418
	:22F:	Following Event Type Indicator	:4!c/[8c]/4!c	RHDI	418
	:22F:	Offer Type	:4!c/[8c]/4!c	OFFE	418
	:70a:	Event Processing Website Address	Option E or G	EPWI	418
	:70E:	Name	:4!c//10*35x	NAME	419
	:70E:	Offeror	:4!c//10*35x	OFFO	419
	:70E:	Web Address	:4!c//10*35x	WEBB	419
	: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	419
	:22F:	Corporate Action Option Code	:4!c/[8c]/4!c	CAOP	419
	:22F:	Certification Type Indicator	:4!c/[8c]/4!c	CETI	419
	:22F:	Disposition of Fractions	:4!c/[8c]/4!c	DISF	420
	:22F:	Option Features	:4!c/[8c]/4!c	OPTF	420
	:22F:	Option Status	:4!c/[8c]/4!c	OSTA	420
	:22F:	Proration Below Minimum Quantity Indicator	:4!c/[8c]/4!c	PRMN	421
	:94C:	Country of Non-domicile	:4!c//2!a	NDOM	421
	:11A:	Currency Option	:4!c//3!a	OPTN	421
	:17B:	Applied Option Flag	:4!c//1!a	APLI	421
	:17B:	Change Allowed Flag	:4!c//1!a	CHAN	422
	:17B:	Default Processing Flag	:4!c//1!a	DFLT	422
	:17B:	Standing Instructions Flag	:4!c//1!a	STIN	422
	:17B:	Withdrawal Allowed Flag	:4!c//1!a	WTHD	422
	:98a:	End of Securities Blocking Period	Option A or B	BLOK	422
	:98a:	Stock Lending Deadline Date/Time	Option A, B or C	BORD	423
	:98a:	Documentation Deadline Date/Time	Option A, B or C	DOCD	423
	:98a:	Early Response Deadline Date/Time	Option A, B or C	EARD	423
	:98a:	Expiry Date/Time	Option A, B or C	EXPI	423

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
	:98a:	Market Deadline	Option A, B or C	MKDT	423
	:98a:	Protect deadline date/time option	Option A, B, C or E	PODT	423
	:98a:	Response Deadline Date/Time	Option A, B or C	RDDT	424
	:69a:	Period of Action	Option A, C or E	PWAL	424
	:69a:	Revocability Period	Option A, C or E	REVO	424
	:69a:	Suspension Period	A::4!c//8!n/8!n	SUSP	424
	:69a:	Trading Period	Option A, C or E	TRDP	424
	:92a:	Bid Interval Rate	Option A, F, K or P	BIDI	424
	:92a:	Gross Distribution Rate	Option A, F, H, J or K	GRSS	425
	:92a:	Gross Interest Rate Used for Payment	Option A, F, H, J or K	INTP	425
	:92a:	Net Distribution Rate	Option F, H, J or K	NETT	426
	:92a:	Pro-Ration Rate	Option A or K	PROR	426
	:92a:	Withholding Tax Rate	A::4!c//[N]15d	TAXR	426
	:90a:	First Bid Increment Price	Option A, B, E or L	FBIP	426
	:90a:	Last Bid Increment Price	Option A, B, E or L	LBIP	426
	:90a:	Maximum Price	Option A, B, E or L	MAXP	427
	:90a:	Minimum Price	Option A, B, E or L	MINP	427
	:90a:	Cash Price Received per Product	Option A, B, E, K or L	OFFR	427
	:36a:	Maximum Quantity to Instruct	Option B or C	MAEX	428
	:36a:	Minimum Quantity to Instruct	Option B or C	MIEX	428
	:36a:	Minimum Multiple Quantity to Instruct	Option B or C	MILT	428
E1 Optional Repeatable Subsequence - Securities Movements					
	:16R:	Start of Block	SECMOVE		
	:22H:	Credit/Debit Indicator	:4!c//4!c	CRDB	429
	:22F:	Type of Income	:4!c/[8c]/4!c	ITYP	429
	:22F:	Other Type of Income	:4!c/[8c]/4!c	OTYP	429
	:22H:	New Securities Issuance Indicator	:4!c//4!c	NSIS	429
	:22F:	Issuer/Offeror Taxability	:4!c/[8c]/4!c	TXAP	429
	:35B:	Identification of the Financial Instrument	[ISIN1!e12!c][4*35x]	-	430
E1a Optional Subsequence - Financial Instrument Attributes					
	:16R:	Start of Block	FIA		
	:22F:	Method of Interest Computation	:4!c/[8c]/4!c	MICO	431
	:36B:	Minimum Nominal Quantity	:4!c//4!c/15d	MINO	432
	:16S:	End of Block	FIA		
End of Subsequence E1a - Financial Instrument Attributes					
	:36B:	Quantity of Financial Instrument Entitled	:4!c//4!c/15d	ENTL	432
	:94a:	Place of Safekeeping	F::4!c//4!c/4!a2!a2!c[3!c]	SAFE	432
	:22F:	Disposition of Fractions	:4!c/[8c]/4!c	DISF	432
	:69a:	Trading Period	A::4!c//8!n/8!n	TRDP	432
	:90a:	Cash in Lieu of Shares price	Option A, B or E	CINL	433
	:90a:	Indicative/Market Price	Option A or B	INDC or MRKT	433
	:90a:	Cash Price Paid per Product	Option A, B, E, K or L	PRPP	433
	:92a:	Additional for Existing Securities Rate	Option D or L	ADEX	433
	:92a:	New to Old Rate	Option D, K, L, M or N	NEWO	433
	:92a:	Financial Transaction Tax Rate	Option A or K	TRAX	434
	:98a:	Dividend Ranking Date	Option A, B or C	DIVR	434
	:98a:	Last Trading Date/Time	C:4!c//8!n6!n	LTRD	434

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
	:98a:	Payment Date	Option A, B or C	PAYD	434
	:16S:	End of Block	SECMOVE		
End of Subsequence E1 - Securities Movements					
E2 Optional Repeatable Subsequence - Cash Movements					
	:16R:	Start of Block	CASHMOVE		
	:22H:	Credit/Debit Indicator	:4!c//4!c	CRDB	435
	:22F:	Type of Income	:4!c/[8c]/4!c	ITYP	435
	:22F:	Other Type of Income	:4!c/[8c]/4!c	OTYP	435
	:22F:	Non Eligible Securities	:4!c/[8c]/4!c	NELP	435
	:22F:	Price Calculation Method Indicator	:4!c/[8c]/4!c	PRCM	435
	:22F:	Issuer/Offeror Taxability	:4!c/[8c]/4!c	TXAP	436
	:94C:	Country of Income Source	:4!c//2!a	COIN	436
	:97A:	Cash Account	:4!c//35x	CASH	436
	:19B:	Gross Amount	:4!c//3!a15d	GRSS	436
	:19B:	Net Amount	:4!c//3!a15d	NETT	436
	:98A:	Earliest Payment Date	4!c//8!n	EARL	436
	:98a:	Payment Date	Option A or B	PAYD	437
	:98a:	Value Date	A::4!c//8!n	VALU	437
	:92a:	Charges/Fees	F::4!c//3!a15d	CHAR	437
	:92a:	Early Solicitation Fee Rate	Option A, F, J, K or M	ESOF	437
	:92a:	Equalisation Rate	Option F or K	EQUL	437
	:92a:	Exchange Rate	Option A, K or M	EXCH	437
	:92a:	Gross Distribution Rate	Option A, F, H, J or K	GRSS	438
	:92a:	Gross Interest Rate Used for Payment	Option A, F or K	INTP	438
	:92a:	Net Distribution Rate	Option F, H, J or K	NETT	439
	:92a:	Applicable Rate	Option A or F	RATE	439
	:92a:	Solicitation Fee Rate	Option A, K or M	SOFE	439
	:92a:	Tax Credit Rate	Option A or K	TAXC	439
	:92a:	Withholding Tax Rate	Option A or R	TAXR	440
	:90a:	Cash Price Received per Product	Option A, B, E, F or L	OFFR	440
	:90a:	Cash Price Paid per Product	Option B or E	PRPP	440
	:16S:	End of Block	CASHMOVE		
End of Subsequence E2 - Cash Movements					
	:70E:	Additional Text	:4!c//10*35x	ADTX	440
	:70E:	Information Conditions	:4!c//10*35x	INCO	441
	: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	441
	:70E:	Basket or Index Indicator	:4!c//10*35x	BAIN	441
	:70E:	Certification/Breakdown Narrative	:4!c//10*35x	CETI	441
	:70E:	Information to be Complied With	:4!c//10*35x	COMP	441
	:70E:	Disclaimer	:4!c//10*35x	DISC	441
	:70E:	Information Conditions	:4!c//10*35x	INCO	441
	:70E:	Party Contact Narrative	:4!c//10*35x	PACO	442
	:70E:	Processing Text for Next Intermediary	:4!c//10*35x	PTNI	442
	:70E:	Taxation Conditions	:4!c//10*35x	TAXE	442
	:70E:	Narrative Version	:4!c//10*35x	TXNR	443
	:95P:	Exchange Agent	:4!c//4!a2!a2!c[3!c]	ISAG	443

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
	:95Q:	Paying Agent	:4!c//4*35x	PAYA	443
	: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

:23G: Function of the Message

Mandatory Sequence	A
Non-repeatable	
General Information	

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	A
Non-repeatable	
General Information	

Qualifier
CAEV

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

Indicators: Refer to the table "Corporate action event indicators" on page 7–388.

Example: `:22F::CAEV//RHDI`

:22F: Mandatory/Voluntary Indicator

Mandatory Sequence	A
Non-repeatable	
General Information	

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	A
Non-repeatable	
General Information	

Qualifier
PREP

Format: `:98C::4!c//8!n6!n`

Usage: Option C is used with the date and time.

:25D: Processing Status

Mandatory Sequence	A
Non-repeatable	
General Information	

Qualifier
PROC

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

Statuses:

COMP	Complete confirmed
COMU	Complete unconfirmed
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.

:20C: Corporate Action Reference

Optional Subsequence Repeatable Linkages	A1 (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 Repeatable Linkages	A1 (5)	Qualifier LINK

Format: :4!c//4!c

Indicator: WITH

:20C: Previous Reference

Optional Subsequence Repeatable Linkages	A1 (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 Non-repeatable Underlying Securities	B	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)

: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.

: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.

: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.

: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
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 at which, after the daytime processing, Clearstream Banking records holdings in the security as being an entitled position.

Option B is used with code word UKWN (Unknown) when no date is available.

: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.

:98a: Ex Date

Optional Sequence D
Non-repeatable
Corporate Action Details

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.

:69a: Interest Period

Optional Sequence D
Non-repeatable
Corporate Action Details

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.

:69a: Fiscal Year Period

Optional Sequence	D
Non-repeatable	
Corporate Action Details	

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	D
Non-repeatable	
Corporate Action Details	

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	D
Non-repeatable	
Corporate Action Details	

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	D
Non-repeatable	
Corporate Action Details	

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	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: 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: 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.

:92a: Percentage of Total Share Capital Sought

Optional Sequence	D
Non-repeatable	
Corporate Action Details	

Qualifier PTSC

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
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	D
Non-repeatable	
Corporate Action Details	

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	D
Non-repeatable	
Corporate Action Details	

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	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: Outstanding Quantity

Optional Sequence	D
Non-repeatable	
Corporate Action Details	

Qualifier
NOTA

Format: `:36B::4!c//4!c/15d` `:36C::4!c//4!c`

Field purpose: This field contains the outstanding quantity of the underlying securities after processing.

Usage: When option B is used, this field contain one of the following code words:

AMOR	Amortised value
FAMT	Face amount
UNIT	Unit number

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.

:36a: Security Called Quantity

Optional Sequence	D
Non-repeatable	
Corporate Action Details	

Qualifier
SECA

Format: `:36B::4!c//4!c/15d` `:36C::4!c//4!c`

Field purpose: This field contains the total quantity of the underlying securities called, either held or not held at the depository.

Usage: When option B is used, this field contain one of the following code words:

AMOR	Amortised value
FAMT	Face amount
UNIT	Unit number

When option C is used, this field contains the following code word:

UKWN	Quantity unknown

:36a: Total Outstanding Quantity

Optional Sequence	D
Non-repeatable	
Corporate Action Details	

Qualifier TOSA

Format: `:36B::4!c//4!c/15d` `:36C::4!c//4!c`

Field purpose: This field contains the total quantity outstanding of the underlying securities on the publication date of the notice.

Usage: When option B is used, this field contain one of the following code words:

AMOR	Amortised value
FAMT	Face amount
UNIT	Unit number

When option C is used, this field contains the following code word:

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.

: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: 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.

: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: Reverse Dutch Auction Flag

Optional Sequence	D
Non-repeatable	
Corporate Action Details	

Qualifier DUTR

Format: `:4!c//1!a`

Field purpose: This field indicates that the Dutch auction event is a reverse Dutch auction.

: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.

:22F: Additional Business Process Indicator

Optional Sequence	D
Non-repeatable	
Corporate Action Details	

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	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: Change Type

Optional Sequence	D
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: Consent Type

Optional Sequence	D
Non-repeatable	
Corporate Action Details	

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	D
Non-repeatable	
Corporate Action Details	

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	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: Dutch Auction Type Indicator

Optional Sequence	D
Non-repeatable	
Corporate Action Details	

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	D
Non-repeatable	
Corporate Action Details	

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

:22F: Information Type

Optional Sequence D
Non-repeatable
Corporate Action Details

Qualifier
INFO

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

Field Purpose: This field specifies the type of information event.

Indicator:

CONF	Conference Call

:22F: Following Event Type Indicator

Optional Sequence D
Non-repeatable
Corporate Action Details

Qualifier
RHDI

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

Field Purpose: This field contains the Following Event Type Indicator.

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:

BIDS	Reverse rights
BONU	Bonus rights
DRIP	Dividend reinvestment
DVOP	Dividend option
DVSE	Stock dividend
EXRI	Subscription rights
LIQU	Liquidate dividend/Liquidation payment
PRIO	Open offer rights
UKWN	Unknown

Example: `:22F::RHDI//EXRI`

:22F: Offer Type

Optional Sequence D
Non-repeatable
Corporate Action Details

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.

:70a: Event Processing Website Addres

Optional Sequence D
Non-repeatable
Corporate Action Details

Qualifier
EPWI

Format: `:70E::4!c//10*35x` `:70G::4!c//10*35z`

Field Purpose: This field provides the web address published for the event.

:70E: Name

Optional Sequence	D
Non-repeatable	
Corporate Action Details	

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	D
Non-repeatable	
Corporate Action Details	

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.

:22F: Option Features

Optional Sequence E
Repeatable
Corporate Action Options

Qualifier
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
FCFS	First come first served
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
Repeatable
Corporate Action Options

Qualifier
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 E Repeatable Corporate Action Options	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)
MILD	Round down. Instructions will be accepted but rounded down to the specified minimum multiple quantity to instruct.
MILU	Round up. Instructions will be accepted but rounded up to the specified minimum multiple quantity to instruct.
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 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//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 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: 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 **E**
Repeatable
Corporate Action Options

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 **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 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 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: Documentation Deadline Date/Time

Optional Sequence E Repeatable Corporate Action Options	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 E Repeatable Corporate Action Options	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 E Repeatable Corporate Action Options	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 E Repeatable Corporate Action Options	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 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 that 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.

: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.

: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.

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 E
Repeatable
Corporate Action Options

Qualifier
PROR

Format:
```
:92A::4!c//[N]15d     :92K::4!c//4!c
```

Field purpose: This field contains the percentage of securities accepted by the offeror/issuer.

Usage: If option K is used, this field will contain the following code:

JLID	Issuer Discretion

:92a: Withholding Tax Rate

Optional Sequence E
Repeatable
Corporate Action Options

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 E
Repeatable
Corporate Action Options

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	E
Repeatable	
Corporate Action Options	

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	E
Repeatable	
Corporate Action Options	

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	E
Repeatable	
Corporate Action Options	

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	E
Repeatable	
Corporate Action Options	

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 E
Repeatable
Corporate Action Options

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 E
Repeatable
Corporate Action Options

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 E
Repeatable
Corporate Action Options

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 E1	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 E1	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 E1	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

:22H: New Securities Issuance Indicator

Optional Subsequence E1	Qualifier
Repeatable	NSIS
Securities Movements	

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 E1	Qualifier
Repeatable	TXAP
Securities Movements	

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 E1 Repeatable Securities Movements	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.

: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 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".

: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 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: 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

:22F: Non Eligible Securities

Optional Subsequence E2
Repeatable
Cash Movements

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 E2
Repeatable
Cash Movements

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.

:22F: Issuer/Offeror Taxability Indicator

Optional Subsequence E2 Repeatable Cash Movements	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 E2 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 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.

:19B: Gross Amount

Optional Subsequence E2 Repeatable Cash Movements	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 E2 Repeatable Cash Movements	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 E2 Repeatable Cash Movements	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	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: Charges/Fees

Optional Subsequence	E2
Repeatable	
Cash Movements	

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	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 an offer.

:92a: Equalisation Rate

Optional Subsequence	E2
Repeatable	
Cash Movements	

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	E2
Repeatable	
Cash Movements	

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.

:92a: Gross Distribution Rate

Optional Subsequence E2
Repeatable
Cash Movements

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:

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
Repeatable
Cash Movements

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.

: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 :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 **E2**
Repeatable
Cash Movements

Qualifier
RATE

Format:
:92A::4!c//[N]15d :92F::4!c//3!a15d

Field purpose: This field contains the rate that is applicable to the event announced. If option F is used, it reports the RATE as a currency and amount.

: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: Tax Credit Rate

Optional Subsequence **E2**
Repeatable
Cash Movements

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.

: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 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, exercise/strile price.

:70E: Additional Text

Optional Sequence E
Repeatable
Corporate Action Options
(resumed after E2)

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–444.

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.

:70E: Information Conditions

Optional Sequence **F**
Non-repeatable
Additional Information

Qualifier
INCO

Format: :4!c//10*35x **Repeatable**

Usage: This field contains conditional information related to the event.

:70E: Party Contact Narrative

Optional Sequence **F**
Non-repeatable
Additional Information

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: Processing Text for Next Intermediary

Optional Sequence **F**
Non-repeatable
Additional Information

Qualifier
PTNI

Format: :4!c//10*35x **Repeatable**

Usage: This field provides additional information from the account servicer or a Service Provider solely intended for the next immediate account holder to enable or facilitate event processing between parties..

:70E: Taxation Conditions

Optional Sequence **F**
Non-repeatable
Additional Information

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 F Non-repeatable Additional Information	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 F Non-repeatable Additional Information	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 F 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.

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//0000000076019485
: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

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;

- 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 561.

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	454
	:20C:	Corporate Action Reference	:4!c//16x	CORP	454
	:20C:	Sender's Reference	:4!c//16x	SEME	454
	:23G:	Function of the Message	4!c[/4!c]	-	454
	:22F:	Corporate Action Event Indicator	:4!c/[8c]/4!c	CAEV	454
	:22F:	Mandatory/Voluntary Indicator	:4!c/[8c]/4!c	CAMV	455
	:98a:	Message Preparation Date/Time	C::4!c//8!n6!n	PREP	455
	:25D:	Processing Status	:4!c/[8c]/4!c	PROC	455
A1 Optional Repeatable Subsequence - Linkages					
	:16R:	Start of Block	LINK		
	:13A:	MT Number of Linked Transactions	:4!c//3!c	LINK	455
	:20C:	Corporate Action Reference	:4!c//16x	CORP	455
	:20C:	Previous Reference	:4!c//16x	PREV	456
	: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]	-	456
B1 Optional Subsequence - Financial Instrument Attributes					
	:16R:	Start of Block	FIA		
	:12a:	Option Style	B::4!c/[8c]/4!c	OPST	456
	:11A:	Currency of Denomination	:4!c//3!a	DENO	456
	:98a:	FRN Reset Date	:4!c//8!n	FRNR	456
	:98a:	Maturity Date/Time	:4!c//8!n	MATU	456
	:22F:	Method of Interest Computation	:4!c/[8c]/4!c	MICO	457
	:92a:	Next Factor	A::4!c//[N]15d	NWFC	457
	:92a:	Previous Factor	A::4!c//[N]15d	PRFC	458
	:92a:	Warrant Parity	D::4!c//15d/15d	WAPA	458
	:36B:	Minimum Nominal Quantity	:4!c//4!c/15d		458
	: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	458
	:94a:	Place of Safekeeping	F::4!c//4!c/4!a2!a2!c[3!c]	SAFE	458
	:93a:	Affected Balance	B::4!c/[8c]/4!c/[N]15d	AFFB	459
	:93a:	Borrowed Balance	B::4!c/[8c]/4!c/[N]15d	BORR	459
	:93a:	Collateral In Balance	Option B or C	COLI	459
	:93a:	Collateral Out Balance	Option B or C	COLO	459
	:93a:	Eligible Balance	B::4!c/[8c]/4!c/[N]15d	ELIG	459
	:93a:	On Loan Balance	B::4!c/[8c]/4!c/[N]15d	LOAN	459
	:93a:	Pending Delivery	B::4!c/[8c]/4!c/[N]15d	PEND	459
	:93a:	Pending Receipt	B::4!c/[8c]/4!c/[N]15d	PENR	459

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
	:93a:	Settled Position	B::4!c/[8c]/4!c/[N]15d	SETT	459
	:93a:	Unaffected Balance	B::4!c/[8c]/4!c/[N]15d	UNAF	459
	: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	459
	:98a:	Election to Counterparty Market Deadline	Option A, B or C	ECPD	459
	:98a:	Election to Counterparty Response	Option A, B or C	ECRD	459
	:98a:	Early Third Party Deadline	Option C	ETPD	460
	:98a:	Guaranteed Participation Date	Option A or B	GUPA	460
	:98a:	Index Fixing Date/Time	Option A	IFIX	460
	:98a:	Lottery Date	Option A or B	LOTO	460
	:98a:	Record Date	Option A, B or C	RDTE	460
	:98a:	Deadline to Register	C::4!c//8!n6!n	REGI	461
	:98a:	Deadline for Tax Breakdown Instructions	Option C	TAXB	460
	:98a:	Third Party Deadline	Option C	TPDT	460
	:98a:	Trading Suspended Date	Option A, B, C or D	TSDT	461
	:98a:	Ex Date	Option A or B	XDTE	461
	:69a:	Interest Period	Option A, C or E	INPE	461
	:99a:	Number of Days Accrued	A::4!c//[N]3!n	DAAC	461
	:92a:	Interest Rate	Option A, F or K	INTR	462
	:92a:	Next Factor	A::4!c//[N]15d	NWFC	462
	:92a:	Previous Factor	A::4!c//[N]15d	PRFC	462
	:92a:	Reinvestment Discount Rate		RDIS	462
	:92a:	Realised Loss	Option A or F	RLOS	462
	:92a:	Interest Shortfall	Option A or F	SHRT	462
	:90a:	First Bid Increment Price	Option A, B, E or L	FBIP	463
	:90a:	Last Bid Increment Price	Option A, B, E or L	LBIP	463
	:90a:	Maximum Price	Option A, B, E or L	MAXP	463
	:90a:	Minimum Price	Option A, B, E or L	MINP	463
	:36B:	New Denomination Quantity	B::4!c//4!c/15d	NEWD	463
	:36a:	Minimum Quantity Sought	Option B or C	QTSO	464
	:13a:	Coupon Number	B::4!c/[8c]/30x	COUP	464
	:17B:	Certification/Breakdown Type Indicator	:4!c//1!a	CERT	464
	:22F:	Additional Business Process	:4!c/[8c]/4!c	ADDB	464
	:22F:	Certification Format Indicator	:4!c/[8c]/4!c	CEFI	464
	:22F:	Distribution Type	:4!c/[8c]/4!c	DITY	465
	:22F:	Dividend Type Indicator	:4!c/[8c]/4!c	DIVI	465
	:22F:	Offer Type	:4!c/[8c]/4!c	OFFE	465
	:22F:	Intermediate Securities Distribution Type	:4!c/[8c]/4!c	RHDI	465
	:16S:	End of Block	CADETL		
End of Sequence D - Corporate Action Details					

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	466
	:22F:	Corporate Action Option Code	:4!c/[8c]/4!c	CAOP	466
	:22F:	Certification Type Indicator	:4!c/[8c]/4!c	CETI	466
	:22F:	Disposition of Fractions	:4!c/[8c]/4!c	DISF	466
	:22F:	Offer Type	:4!c/[8c]/4!c	OFFE	467
	:22F:	Option Features	:4!c/[8c]/4!c	OPTF	467
	:22F:	Option Status	:4!c/[8c]/4!c	OSTA	467
	:94C:	Country of Non-domicile	:4!c//2!a	NDOM	467
	:11A:	Currency Option	:4!c//3!a	OPTN	467
	:17B:	Applied Option Flag	:4!c//1!a	APLI	468
	:17B:	Change Allowed Flag	:4!c//1!	CHAN	468
	:17B:	Default Processing Flag	:4!c//1!a	DFLT	468
	:17B:	Withdrawal Allowed Flag	:4!c//1!a	WTHD	468
	:98a:	End of Securities Blocking Period	Option A or B	BLOK	468
	:98a:	Stock Lending Deadline Date/Time	Option A, B or C	BORD	469
	:98a:	Early Response Deadline Date/Time	Option C	EARD	469
	:98a:	Expiry Date/Time	Option A, B or C	EXPI	469
	:98a:	Market Deadline	Option C	MKDT	469
	:98a:	Protect deadline date/time option	Option A,B,C or E	PODT	469
	:98a:	Response Deadline Date/Time	Option C	RDDT	470
	:69a:	Period of Action	Option A, C or E	PWAL	470
	:69a:	Revocability Period	Option A, C or E	REVO	470
	:69a:	Suspension Period	A::4!c//8!n/8!n	SUSP	470
	:92a:	Bid Interval Rate	Option A, F, K or P	BIDI	470
	:92a:	Charges/Fees	A::4!c//[N]15d	CHAR	470
	:92a:	Gross Distribution Rate	Option A, F, H, J or K	GRSS	471
	:92a:	Gross Interest Rate Used for Payment	Option A, F or K	INTP	471
	:92a:	Net Distribution Rate	Option F, H, J or K	NETT	472
	:92a:	Pro-Ration Rate	:4!c//[N]15d	PROR	472
	:92a:	Applicable Rate	A::4!c//[N]15d	RATE	472
	:92a:	Withholding Tax Rate	A::4!c//[N]15d	TAXR	472
	:90a:	First Bid Increment Price	Option A, B, E or L	FBIP	473
	:90a:	Last Bid Increment Price	Option A, B, E or L	LBIP	473
	:90a:	Maximum Price	Option A, B, E or L	MAXP	473
	:90a:	Minimum Price	Option A, B, E or L	MINP	473
	:90a:	Cash Price Received per Product	Option A	OFFR	473
	:36a:	Maximum Quantity to Instruct	Option B or C	MAEX	474
	:36a:	Minimum Quantity to Instruct	Option B or C	MIEX	474
	:36a:	Minimum Multiple Quantity to Instruct	Option B or C	MILT	474
E1 Optional Repeatable Subsequence - Securities Movements					
	:16R:	Start of Block	SECMOVE		
	:22H:	Credit/Debit Indicator	:4!c//4!c	CRDB	475
	:22F:	Type of Income	:4!c/[8c]/4!c	ITYP	475
	:22F:	Other Type of Income	:4!c/[8c]/4!c	OTYP	475
	:22H:	New Securities Issuance Indicator	:4!c//4!c	NSIS	475
	:22F:	Issuer/Offeror Taxability Indicator	:4!c/[8c]/4!c	TXAP	475
	:22F:	Disposition of Fractions	:4!c//[8c]/4!c	DISF	476
	:22F:	Non Eligible Securities	:4!c//[8c]/4!c	NELP	476

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
	:35B:	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	-	476
E1a Optional Subsequence - Financial Instrument Attributes					
	:16R:	Start of Block	FIA		
	:22F:	Method of Interest Computation	:4!c/[8c]/4!c	MICO	477
	:98a:	Maturity Date/Time	Option A, B, C or D	MATU	477
	:36B:	Minimum Nominal Quantity	:4!c//4!c/15d	MINO	478
	: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	478
	:94a:	Place of Safekeeping	F::4!c//4!c/4!a2!a2!c[3!c]	SAFE	478
	:69a:	Trading Period	A::4!c//8!n/8!n	TRDP	478
	:90a:	Cash in lieu of shares price	Option A, B or E	CINL	478
	:90a:	Indicative/Market Price	Option A or B	INDC or MRKT	479
	:92a:	Additional for existing Securities Rate	Option D or L	ADEX	479
	:92a:	New to Old Rate	Option D, K, L, M or N	NEWO	479
	:92a:	Financial Transaction Tax Rate	Option A or K	TRAX	479
	:98a:	Dividend Ranking Date	Option A, B or C	DIVR	479
	:98a:	Last Trading Date/Time	C::4!c//8!n6!n	LTRD	479
	:98a:	Payment Date	A::4!c//8!n	PAYD	480
	: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	480
	:22F:	Other Type of Income	:4!c//[8c]/4!c	OTYP	480
	:22H:	Contractual Payment Indicator	:4!c//4!c	CONT	480
	:22H:	Credit/Debit Indicator	:4!c//4!c	CRDB	480
	:22F:	Issuer/Offeror Taxability Indicator	:4!c/[8c]/4!c	TXAP	481
	:94C:	Country of Income Source	:4!c//2!a	COIN	481
	:97A:	Cash Account	:4!c//35x	CASH	481
	:19B:	Accrued Interest Amount	:4!c//3!a15d	ACRU	481
	:19B:	Buy Up Amount	:4!c//3!a15d	BUYU	481
	:19B:	Entitled Amount	:4!c//3!a15d	ENTL	481
	:19B:	FATCA Tax Amount	:4!c//3!a15d	FTCA	482
	:19B:	Gross Amount	:4!c//3!a15d	GRSS	482
	:19B:	Net Cash Amount	:4!c//3!a15d	NETT	482
	:19B:	Non-Resident Alien Tax Amount	:4!c//3!a15d	NRAT	482
	:19B:	FX Conversion Resulting Amount	:4!c//3!a15d	RESU	482
	:19B:	Solicitation Fee	:4!c//3!a15d	SOFE	482
	:19B:	Withholding Tax Amount	:4!c//3!a15d	TAXR	483
	:19B:	Tax Free Amount	:4!c//3!a15d	TXFR	483
	:98a:	Earliest Payment Date	Option A or B	EARL	483
	:98a:	Payment Date	Option A or B	PAYD	483
	:98a:	Value Date	A::4!c//8!n	VALU	483
	:92a:	Early Solicitation Fee Rate	Option A, K or M	ESOF	484
	:92a:	Exchange Rate	B::4!c//3!a/3!a/15d	EXCH	484
	:92a:	Gross Distribution Rate	Option F, H, J or K	GRSS	484
	:92a:	Gross Interest Rate Used for Payment	A::4!c//[N]15d	INTP	485

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
	:92a:	Net Distribution Rate	Option F, H, J or K	NETT	485
	:92a:	Applicable Rate	A::4!c//[N]15d	RATE	485
	:92a:	Solicitation Fee Rate	Option A, K or M	SOFE	485
	:92a:	Withholding Tax Rate	Option A, K or R	TAXR	486
	:90a:	Cash Price Received per Product	Option A, B, E, F or L	OFFR	486
	:90a:	Cash Price Paid Per Product	Option B or E	PRPP	486
	:16S:	End of Block	CASHMOVE		
End of Subsequence E2 - Cash Movements					
	:70E:	Information Conditions	:4!c//10*35x	INCO	486
	: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	487
	:70E:	Information Conditions	:4!c//10*35x	INCO	487
	:70E:	Narrative Version	:4!c//10*35x	TXNR	487
	:16S:	End of Block	ADDINFO		
End of Sequence F - Additional Information					

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. 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 388.

Example: `:22F::CAEV//INTR`

:22F: Mandatory/Voluntary Indicator

Mandatory Sequence	A
Non-repeatable	
General Information	

Qualifier CAMV

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

Usage: The indicator "MAND" is always used for the IPAR.

:98a: Preparation Date/Time

Mandatory Sequence	A
Non-repeatable	
General Information	

Qualifier PREP

Format: `:98C::4!c//8!n6!n`

Usage: Option C is used with the date and time.

:25D: Processing Status

Mandatory Sequence	A
Non-repeatable	
General Information	

Qualifier PROC

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

Indicator:

COMP	Complete confirmed
COMU	Complete unconfirmed
PREC	Preliminary confirmed
PREU	Unconfirmed preliminary announcement

A1 - Linkages - optional, repeatable - LINK

:13A: Message Type of Linked Message

Optional Subsequence	A1
Repeatable	
Linkages	

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	A1
Repeatable	
Linkages	

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	A1
Repeatable	
Linkages	

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 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.

: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 **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.

: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 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
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

Optional Sequence	D
Non-repeatable	
Corporate Action Details	

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	D
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	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`

Usage: This field contains the date for which, after the daytime processing, Clearstream Banking records holdings in the security as being an entitled position.

Option B is used with code word UKWN (Unknown) when no date is available.

: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.

:98a: Ex Date

Optional Sequence	D
Non-repeatable	
Corporate Action Details	

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	D
Non-repeatable	
Corporate Action Details	

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	D
Non-repeatable	
Corporate Action Details	

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 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	D
Non-repeatable	
Corporate Action Details	

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	D
Non-repeatable	
Corporate Action Details	

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	D
Non-repeatable	
Corporate Action Details	

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	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.

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	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.

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`

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".

: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.

: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	E
Repeatable	
Corporate Action Options	

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	E
Repeatable	
Corporate Action Options	

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

: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.

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	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.

: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: Withholding Tax Rate

Optional Sequence	E
Repeatable	
Corporate Action Options	

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	E
Repeatable	
Corporate Action Options	

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	E
Repeatable	
Corporate Action Options	

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	E
Repeatable	
Corporate Action Options	

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	E
Repeatable	
Corporate Action Options	

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	E
Repeatable	
Corporate Action Options	

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 E
Repeatable
Corporate Action Options

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 E
Repeatable
Corporate Action Options

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 E
Repeatable
Corporate Action Options

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 E1 Repeatable Securities Movements	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 E1 Repeatable Securities Movements	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 E1 Repeatable Securities Movements	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 E1 Repeatable Securities Movements	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 E1 Repeatable Securities Movements	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.

:22F: Disposition of Fractions

Optional Subsequence	E1
Repeatable	
Securities Movements	

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	E1
Repeatable	
Securities Movements	

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	E1
Repeatable	
Securities Movements	

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.

: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.

: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 E2 Repeatable Cash Movements	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 E2 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 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.

Usage: Cash account and safekeeping account will be different in the case of transfer accounts.

:19B: Accrued Interest Amount

Optional Subsequence E2 Repeatable Cash Movements	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 E2 Repeatable Cash Movements	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 E2 Repeatable Cash Movements	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	E2
Repeatable	
Cash Movements	

Qualifier
FTCA

Format: :4!c//3!a15d

Field purpose: This field contains the amount of FATCA tax.

:19B: Gross Amount

Optional Subsequence	E2
Repeatable	
Cash Movements	

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	E2
Repeatable	
Cash Movements	

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	E2
Repeatable	
Cash Movements	

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	E2
Repeatable	
Cash Movements	

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	E2
Repeatable	
Cash Movements	

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.

: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

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 E2
Repeatable
Cash Movements

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 E2
Repeatable
Cash Movements

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
```

: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
```

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
: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
```

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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 CEU 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 CEU 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.

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	497
	:20C:	Corporate Action Reference	:4!c//16x	CORP	497
	:20C:	Sender's Reference	:4!c//16x	SEME	497
	:23G:	Function of the Message	4!c[/4!c]	-	497
	:22F:	Corporate Action Event Indicator	:4!c/[8c]/4!c	CAEV	498
	:22F:	Mandatory/Voluntary Indicator	:4!c/[8c]/4!c	CAMV	498
	:98a:	Message Preparation Date/Time	C::4!c//8!n6!n	PREP	498
	:25D:	Processing Status	:4!c/[8c]/4!c	PROC	498
A1 Optional Repeatable Subsequence - Linkages					
	:16R:	Start of Block	LINK		
	:13A:	MT Number of Linked Transactions	:4!c//3!c	LINK	498
	:20C:	Corporate Action Reference	:4!c//16x	CORP	498
	:20C:	Previous Reference	:4!c//16x	PREV	499
	:20C:	Related Message Reference	:4!c//16x	RELA	499
	: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	499
	:70D:	Reversal Reason	:4!c//6*35x	REVR	499
	: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]	-	500
B1 Optional Subsequence - Financial Instrument Attributes					
	:16R:	Start of Block	FIA		
	:12a:	Option Style	B::4!c/[8c]/4!c	OPST	500
	:11A:	Currency of Denomination	:4!c//3!a	DENO	500
	:98a:	FRN Reset Date	:4!c//8!n	FRNR	500
	:98a:	Maturity Date/Time	:4!c//8!n	MATU	500
	:22F:	Method of Interest Computation	:4!c/[8c]/4!c	MICO	501
	:92a:	Next Factor	A::4!c//[N]15d	NWFC	502
	:92a:	Previous Factor	A::4!c//[N]15d	PRFC	502
	:92a:	Warrant Parity	D::4!c//15d/15d	WAPA	502
	:36B:	Minimum Nominal Quantity	:4!c//4!c/15d		502
	: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	503
	:94a:	Place of Safekeeping	F::4!c//4!c/4!a2!a2!c[3!c]	SAFE	503
	:93a:	Affected Balance	B::4!c/[8c]/4!c/[N]15d	AFFB	503

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
	:93a:	Borrowed Balance	B::4!c/[8c]/4!c/[N]15d	BORR	503
	:93a:	Collateral In Balance	Option B or C	COLI	503
	:93a:	Collateral Out Balance	Option B or C	COLO	503
	:93a:	Eligible Balance	B::4!c/[8c]/4!c/[N]15d	ELIG	503
	:93a:	On Loan Balance	B::4!c/[8c]/4!c/[N]15d	LOAN	503
	:93a:	Pending Delivery	B::4!c/[8c]/4!c/[N]15d	PEND	503
	:93a:	Pending Receipt	B::4!c/[8c]/4!c/[N]15d	PENR	503
	:93a:	Settled Position	B::4!c/[8c]/4!c/[N]15d	SETT	503
	:93a:	Unaffected Balance	B::4!c/[8c]/4!c/[N]15d	UNAF	503
	: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	504
	:98a:	Election to Counterparty Market Deadline	Option A, B or C	ECPD	504
	:98a:	Election to Counterparty Response	Option A, B or C	ECRD	504
	:98a:	Early Third Party Deadline	Option C	ETPD	504
	:98a:	Guaranteed Participation Date	Option A or B	GUPA	504
	:98a:	Index Fixing Date/Time	Option A	IFIX	504
	:98a:	Lottery Date	Option A or B	LOTO	505
	:98a:	Record Date	Option A, B or C	RDTE	505
	:98a:	Deadline to Register	C::4!c//8!n6!n	REGI	505
	:98a:	Deadline for Tax Breakdown Instructions	Option C	TAXB	505
	:98a:	Third Party Deadline	Option C	TPDT	505
	:98a:	Trading Suspended Date	Option A, B, C or D	TSDT	505
	:98a:	Ex Date	Option A or B	XDTE	506
	:69a:	Interest Period	Option A, C or E	INPE	506
	:99a:	Number of Days Accrued	A::4!c//[N]3!n	DAAC	506
	:92a:	Interest Rate	Option A, F or K	INTR	506
	:92a:	Next Factor	A::4!c//[N]15d	NWFC	506
	:92a:	Previous Factor	A::4!c//[N]15d	PRFC	506
	:92a:	Reinvestment Discount Rate		RDIS	507
	:92a:	Realised Loss	Option A or F	RLOS	507
	:92a:	Interest Shortfall	Option A or F	SHRT	507
	:90a:	First Bid Increment Price	Option A, B, E or L	FBIP	507
	:90a:	Last Bid Increment Price	Option A, B, E or L	LBIP	507
	:90a:	Maximum Price	Option A, B, E or L	MAXP	507
	:90a:	Minimum Price	Option A, B, E or L	MINP	508
	:36B:	New Denomination Quantity	B::4!c//4!c/15d	NEWD	508
	:36a:	Outstanding Quantity	Option B or C	NOTA	509
	:36a:	Minimum Quantity Sought	Option B or C	QTSO	509
	:36a:	Security Called Quantity	Option B or C	SECA	509
	:36a:	Total Outstanding Quantity	Option B or C	TOSA	510
	:13a:	Coupon Number	B::4!c/[8c]/30x	COUP	510
	:17B:	Certification/Breakdown Type Indicator	:4!c//1!a	CERT	510
	:22F:	Additional Business Process	:4!c/[8c]/4!c	ADDB	511
	:22F:	Certification Format Indicator	:4!c/[8c]/4!c	CEFI	511
	:22F:	Distribution Type	:4!c/[8c]/4!c	DITY	511
	:22F:	Dividend Type Indicator	:4!c/[8c]/4!c	DIVI	512
	:22F:	Offer Type	:4!c/[8c]/4!c	OFFE	512

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
	:22F:	Following Event Type Indicator	:4!c/[8c]/4!c	RHDI	512
	: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	513
	:22F:	Corporate Action Option Code	:4!c/[8c]/4!c	CAOP	513
	:22F:	Certification Type Indicator	:4!c/[8c]/4!c	CETI	513
	:22F:	Disposition of Fractions	:4!c//[8c]/4!c	DISF	513
	:22F:	Option Features	:4!c/[8c]/4!c	OPTF	514
	:22F:	Option Status	:4!c/[8c]/4!c	OSTA	514
	:94C:	Country of Non-domicile	:4!c//2!a	NDOM	514
	:11A:	Currency Option	:4!c//3!a	OPTN	514
	:17B:	Applied Option Flag	:4!c//1!a	APLI	515
	:17B:	Change Allowed Flag	:4!c//1!	CHAN	515
	:17B:	Default Processing Flag	:4!c//1!a	DFLT	515
	:17B:	Reverse Dutch Auction Flag	:4!c//1!a	DUTR	515
	:17B:	Withdrawal Allowed Flag	:4!c//1!a	WTHD	515
	:98a:	End of Securities Blocking Period	Option A or B	BLOK	515
	:98a:	Stock Lending Deadline Date/Time	Option A, B or C	BORD	516
	:98a:	Early Response Deadline Date/Time	Option C	EARD	516
	:98a:	Expiry Date/Time	Option A, B or C	EXPI	516
	:98a:	Market Deadline	Option C	MKDT	516
	:98a:	Protect deadline date/time option	Option A, B, C or E	PODT	516
	:98a:	Response Deadline Date/Time	Option C	RDDT	517
	:69a:	Period of Action	Option A, C or E	PWAL	517
	:69a:	Revocability Period	Option A, C or E	REVO	517
	:69a:	Suspension Period	A::4!c//8!n/8!n	SUSP	517
	:92a:	Additional Tax	A::4!c//[N]15d	ATAX	517
	:92a:	Charges/Fees	A::4!c//[N]15d	CHAR	517
	:92a:	Gross Distribution Rate	Option A, F, H, J or K	GRSS	518
	:92a:	Gross Interest Rate Used for Payment	Option A, F or K	INTP	518
	:92a:	Net Distribution Rate	Option F, H, J or K	NETT	519
	:92a:	Applicable Rate	A::4!c//[N]15d	RATE	519
	:92a:	Pro-Ration Rate	Option A or K	PROR	519
	:92a:	Withholding Tax Rate	A::4!c//[N]15d	TAXR	520
	:90a:	First Bid Increment Price	Option A, B, E or L	FBIP	520
	:90a:	Last Bid Increment Price	Option A, B, E or L	LBIP	520
	:90a:	Maximum Price	Option A, B, E or L	MAXP	520
	:90a:	Minimum Price	Option A, B, E or L	MINP	520
	:90a:	Cash Price Received per Product	Option A	OFFR	521
	:36a:	Maximum Quantity to Instruct	Option B or C	MAEX	521
	:36a:	Minimum Quantity to Instruct	Option B or C	MIEX	521
	:36a:	Minimum Multiple Quantity to Instruct	Option B or C	MILT	521
E1 Optional Repeatable Subsequence - Securities Movements					
	:16R:	Start of Block	SECMOVE		
	:22H:	Credit/Debit Indicator	:4!c//4!c	CRDB	522
	:22F:	Type of Income	:4!c/[8c]/4!c	ITYP	522
	:22F:	Other Type of Income	:4!c/[8c]/4!c	OTYP	522
	:22H:	New Securities Issuance Indicator	:4!c//4!c	NSIS	522
	:22F:	Issuer/Offeror Taxability Indicator	:4!c/[8c]/4!c	TXAP	522

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
	:22F:	Disposition of Fractions	:4!c//[8c]/4!c	DISF	523
	:22F:	Non Eligible Securities	:4!c//[8c]/4!c	NELP	523
	:35B:	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	-	523
E1a Optional Subsequence - Financial Instrument Attributes					
	:16R:	Start of Block	FIA		
	:22F:	Method of Interest Computation	:4!c/[8c]/4!c	MICO	524
	:98a:	Maturity Date/Time	Option A, B, C or D	MATU	524
	:36B:	Minimum Nominal Quantity	:4!c//4!c/15d	MINO	525
	: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	525
	:94a:	Place of Safekeeping	F::4!c//4!c/4!a2!a2!c[3!c]	SAFE	525
	:69a:	Trading Period	A::4!c//8!n/8!n	TRDP	525
	:90a:	Cash in Lieu of Shares price	Option A, B or E	CINL	525
	:90a:	Indicative/Market Price	Option A or B	INDC or MRKT	526
	:92a:	Additional for existing Securities Rate	Option D or L	ADEX	526
	:92a:	New to Old Rate	Option D, K, L, M or N	NEWO	526
	:92a:	Financial Transaction Tax Rate	Option A or K	TRAX	526
	:98a:	Dividend Ranking Date	Option A, B or C	DIVR	526
	:98a:	Last Trading Date/Time	C::4!c//8!n6!n	LTRD	526
	:98a:	Payment Date	A::4!c//8!n	PAYD	527
	: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	527
	:22F:	Other Type of Income	:4!c/[8c]/4!c	OTYP	527
	:22H:	Contractual Payment Indicator	:4!c//4!c	CONT	527
	:22H:	Credit/Debit Indicator	:4!c//4!c	CRDB	527
	:22F:	Issuer/Offeror Taxability Indicator	:4!c/[8c]/4!c	TXAP	528
	:94C:	Country of Income Source	:4!c//2!a	COIN	528
	:97A:	Cash Account	:4!c//35x	CASH	528
	:19B:	Accrued Interest Amount	:4!c//3!a15d	ACRU	528
	:19B:	Additional Tax Amount	:4!c//3!a15d	ATAX	528
	:19B:	Buy Up Amount	:4!c//3!a15d	BUYU	528
	:19B:	Entitled Amount	:4!c//3!a15d	ENTL	529
	:19B:	FATCA Tax Amount	:4!c//3!a15d	FTCA	529
	:19B:	Gross Amount	:4!c//3!a15d	GRSS	529
	:19B:	Market Claim	:4!c//3!a15d	MKTC	529
	:19B:	Net Cash Amount	:4!c//3!a15d	NETT	529
	:19B:	Non-Resident Alien Tax Amount	:4!c//3!a15d	NRAT	529
	:19B:	FX Conversion Resulting Amount	:4!c//3!a15d	RESU	530
	:19B:	Solicitation Fee	:4!c//3!a15d	SOFE	530
	:19B:	Amount of Tax Credit	:4!c//3!a15d	TAXC	530
	:19B:	Withholding Tax Amount	:4!c//3!a15d	TAXR	530
	:19B:	Tax Free Amount	:4!c//3!a15d	TXFR	530
	:98a:	Earliest Payment Date	Option A or B	EARL	531
	:98a:	Payment Date	Option A or B	PAYD	531
	:98a:	Value Date	A::4!c//8!n	VALU	531

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
	:92a:	Charges/Fees	:4!c//3!a15d	CHAR	531
	:92a:	Early Solicitation Fee Rate	Option A, K or M	ESOF	531
	:92a:	Exchange Rate	B::4!c//3!a/3!a/15d	EXCH	532
	:92a:	Gross Distribution Rate	Option F, H, J or K	GRSS	532
	:92a:	Gross Interest Rate Used for Payment	A::4!c//[N]15d	INTP	532
	:92a:	Net Distribution Rate	Option F, H, J or K	NETT	532
	:92a:	Applicable Rate	Option A or F	RATE	533
	:92a:	Solicitation Fee Rate	Option A, K or M	SOFE	533
	:92a:	Withholding Tax Rate	Option A, K or R	TAXR	533
	:90a:	Cash Price Received per Product	Option A, B, E, F or L	OFFR	534
	:90a:	Cash Price Paid Per Product	Option B or E	PRPP	534
	:16S:	End of Block	CASHMOVE		
End of Subsequence E2 - Cash Movements					
	:70E:	Information Conditions	:4!c//10*35x	INCO	534
	: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	534
	:70E:	Information Conditions	:4!c//10*35x	INCO	534
	:70E:	Narrative Version	:4!c//10*35x	TXNR	535
	: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.

: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 388.

Example: :22F::CAEV//INTR

:22F: Mandatory/Voluntary Indicator

Mandatory Sequence	A
Non-repeatable	
General Information	

Qualifier CAMV

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

Usage: The indicator "MAND" is always used for the CRA.

:98a: Preparation Date/Time

Mandatory Sequence	A
Non-repeatable	
General Information	

Qualifier PREP

Format: :98C::4!c//8!n6!n

Usage: Option C is used with the date and time.

:25D: Processing Status

Mandatory Sequence	A
Non-repeatable	
General Information	

Qualifier PROC

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

Indicator:

COMP	Complete confirmed
COMU	Complete uncomfirmed
PREC	Preliminary confirmed
PREU	Unconfirmed preliminary announcement

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	A1
Repeatable	
Linkages	

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	A1
Repeatable	
Linkages	

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 A1 Repeatable Linkages	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 A1 Repeatable Linkages	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 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

: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.

: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 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

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
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.

: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 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
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

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: 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.

Option B is used with code word UKWN (Unknown) when no date is available.

: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.

:98a: Ex Date

Optional Sequence D
Non-repeatable
Corporate Action Details

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 D
Non-repeatable
Corporate Action Details

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 D
Non-repeatable
Corporate Action Details

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 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.

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	D
Non-repeatable	
Corporate Action Details	

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	D
Non-repeatable	
Corporate Action Details	

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	D
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.

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	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: Outstanding Quantity

Optional Sequence D
Non-repeatable
Corporate Action Details

Qualifier
NOTA

Format: :36B::4!c//4!c/15d :36C::4!c//4!c

Field purpose: This field contains the outstanding quantity of the underlying securities after processing.

Usage: When option B is used, this field contains one of the following code words:

AMOR	Amortised value
FAMT	Face amount
UNIT	Unit number

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 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

:36a: Security Called Quantity

Optional Sequence D
Non-repeatable
Corporate Action Details

Qualifier
SECA

Format: :36B::4!c//4!c/15d :36C::4!c//4!c

Field purpose: This field contains the total quantity of the underlying securities called, either held or not held at the depository.

Usage: When option B is used, this field contain one of the following code words:

AMOR	Amortised value
FAMT	Face amount
UNIT	Unit number

When option C is used, this field contains the following code word:

UKWN	Quantity unknown

:36a: Total Outstanding Quantity

Optional Sequence	D
Non-repeatable	
Corporate Action Details	

Qualifier
TOSA

Format: `:36B::4!c//4!c/15d` `:36C::4!c//4!c`

Field purpose: This field contains the total quantity outstanding of the underlying securities on the publication date of the notice.

Usage: When option B is used, this field contain one of the following code words:

AMOR	Amortised value
FAMT	Face amount
UNIT	Unit number

When option C is used, this field contains the following code word:

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.

: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: Following Event Type Indicator

Optional Sequence	D
Non-repeatable	
Corporate Action Details	

Qualifier RHDI

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

Field Purpose: This field contains the Following Event Type Indicator.

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:

BIDS	Reverse rights
BONU	Bonus rights
DRIP	Dividend reinvestment
DVOP	Dividend option
DVSE	Stock dividend
EXRI	Subscription rights
LIQU	Liquidate dividend/Liquidation payment
PRIO	Open offer rights
UKWN	Unknown

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.

:22F: Option Features

Optional Sequence **E**
Repeatable
Corporate Action Options

Qualifier
OPTF

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

Field Purpose: This field gives information on specific option feature.

CAOS	Corporate Action Option Applicability
FCFS	First Come First Served
INTV	Option Status/Inactive
PROR	Pro-Ration Rate

: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".

: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: Reverse Dutch Auction Flag

Optional Sequence	E
Repeatable	
Corporate Action Options	

Qualifier DUTR

Format: `:4!c//1!a`

Field purpose: This field indicates that the Dutch auction event is a reverse Dutch auction.

: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 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 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: 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.

:92a: Gross Distribution Rate

Optional Sequence **E**
Repeatable
Corporate Action Options

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 **E**
Repeatable
Corporate Action Options

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    :92F::4!c//3!a15d
```

Field purpose: This field contains the rate that is applicable to the event announced. If option F is used, it reports the RATE as a currency and amount.

:92a: Pro-Ration Rate

Optional Sequence	E
Repeatable	
Corporate Action Options	

Qualifier
PROR

Format:
```
:92A::4!c//[N]15d    :92K::4!c//4!c
```

Field purpose: This field contains the percentage of securities accepted by the offeror/issuer.

:92a: Withholding Tax Rate

Optional Sequence	E
Repeatable	
Corporate Action Options	

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	E
Repeatable	
Corporate Action Options	

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	E
Repeatable	
Corporate Action Options	

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	E
Repeatable	
Corporate Action Options	

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	E
Repeatable	
Corporate Action Options	

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	E
Repeatable	
Corporate Action Options	

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	E
Repeatable	
Corporate Action Options	

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	E
Repeatable	
Corporate Action Options	

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	E
Repeatable	
Corporate Action Options	

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

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 E1
Repeatable
Securities Movements

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 E1
Repeatable
Securities Movements

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 E1
Repeatable
Securities Movements

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 E1
Repeatable
Securities Movements

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 E1
Repeatable
Securities Movements

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	E1
Repeatable	
Securities Movements	

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	E1
Repeatable	
Securities Movements	

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	E1
Repeatable	
Securities Movements	

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.

: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

: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.

: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.

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 E2 Repeatable Cash Movements	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 E2 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 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.

Usage: Cash account and safekeeping account will be different in the case of transfer accounts.

:19B: Accrued Interest Amount

Optional Subsequence E2 Repeatable Cash Movements	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 E2 Repeatable Cash Movements	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 E2 Repeatable Cash Movements	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	E2
Repeatable	
Cash Movements	

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	E2
Repeatable	
Cash Movements	

Qualifier FTCA

Format: :4!c//3!a15d

Field purpose: This field contains the amount of FATCA tax.

:19B: Gross Amount

Optional Subsequence	E2
Repeatable	
Cash Movements	

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	E2
Repeatable	
Cash Movements	

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	E2
Repeatable	
Cash Movements	

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	E2
Repeatable	
Cash Movements	

Qualifier NRAT

Format: :4!c//3!a15d

Field purpose: This field contains the amount of tax related income subject to Non Resident Alien tax.

:19B: FX Conversion Resulting Amount

Optional Subsequence	E2
Repeatable	
Cash Movements	

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	E2
Repeatable	
Cash Movements	

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	E2
Repeatable	
Cash Movements	

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	E2
Repeatable	
Cash Movements	

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	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

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	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.

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

Field purpose: This field contains the value date on which the cash is credited or debited to the account.

:92a: Charges/Fees

Optional Subsequence	E2
Repeatable	
Cash Movements	

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	E2
Repeatable	
Cash Movements	

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	E2
Repeatable	
Cash Movements	

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	E2
Repeatable	
Cash Movements	

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.

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".

: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 :92F::4!c//3!a15d

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.

: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

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
: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.

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	-	540
	:20C:	Official Corporate Action Event Reference	:4!c//16x	COAF	540
	:20C:	Corporate Action Reference	:4!c//16x	CORP	540
	:20C:	Sender's Reference	:4!c//16x	SEME	540
	:23G:	Function of the Message	4!c[/4!c]	-	541
	:22F:	Corporate Action Event Indicator	:4!c/[8c]/4!c	CAEV	541
	:22F:	Mandatory/Voluntary Indicator	:4!c/[8c]/4!c	CAMV	541
	:98a:	Message Preparation Date/Time	C::4!c//8!n6!n	PREP	541
	:25D:	Processing Status	:4!c/[8c]/4!c	PROC	541
A1 Optional Repeatable Subsequence - Linkages					
	:16R:	Start of Block	LINK		
	:20C:	Previous Reference	:4!c//16x	PREV	542
	: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]	-	542
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	542
	:94a:	Place of Safekeeping	F::4!c//4!c/4!a2!a2!c[3!c]	SAFE	542
	:93a:	Blocked Balance	B::4!c/[8c]/4!c/[N]15d	BLOK	543
	:93a:	Borrowed Balance	B::4!c/[8c]/4!c/[N]15d	BORR	543
	:93a:	Collateral In Balance	B::4!c/[8c]/4!c/[N]15d	COLI	543
	:93a:	Collateral Out Balance	B::4!c/[8c]/4!c/[N]15d	COLO	543
	:93a:	Eligible Balance	B::4!c/[8c]/4!c/[N]15d	ELIG	543
	:93a:	Instructed Balance	B::4!c/[8c]/4!c/[N]15d	INBA	543
	:93a:	On Loan Balance	B::4!c/[8c]/4!c/[N]15d	LOAN	543
	:93a:	Pending Delivery	B::4!c/[8c]/4!c/[N]15d	PEND	543
	:93a:	Pending Receipt	B::4!c/[8c]/4!c/[N]15d	PENR	543
	:93a:	Settled Position	B::4!c/[8c]/4!c/[N]15d	SETT	543
	:93a:	Uninstructed Balance	Option B or C	UNBA	543
	: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	543
	:98a:	Meeting Date/Time	Option A or C	MEET	543

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
	:98A:	Record Date	A::4!c//8!n	RDTE	544
	:17B:	Shareholder Rights Directive Indicator	:4!c//1!a	SRDC	544
	: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	544
	:22F:	Corporate Action Option Code	:4!c/[8c]/4!c	CAOP	544
	:17B:	Default Processing Flag	:4!c//1!a	DFLT	545
	:98a:	Early Response Deadline Date/Time	C::4!c//8!n6!n	EARD	545
	:98a:	Market Deadline	Option A or C	MKDT	545
	:98a:	Response Deadline Date/Time	C::4!c//8!n6!n	RDDT	545
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	545
	:97A:	Cash Account	:4!c//35x	CASH	546
	:98a:	Payment Date	Option A or B	PAYD	546
	:98a:	Value Date	A::4!c//8!n	VALU	546
	:92a:	Early Solicitation Fee Rate	Option A, F, J, K or M	ESOF	546
	:92a:	Solicitation Fee Rate	Option A, K or M	SOFE	546
	: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	546
	:16S:	End of Block	ADDINFO		
End of Sequence F - Additional Information					

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	Qualifier
Non-repeatable		-
General Information		

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	Qualifier
Non-repeatable		COAF
General Information		

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	Qualifier
Non-repeatable		CORP
General Information		

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	Qualifier
Non-repeatable		SEME
General Information		

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	A
Non-repeatable	
General Information	

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	A
Non-repeatable	
General Information	

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	A
Non-repeatable	
General Information	

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	A
Non-repeatable	
General Information	

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	A
Non-repeatable	
General Information	

Qualifier
PROC

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

Field purpose: Advises the status of the notification.

Statuses: The code COMP indicating complete can be used on meeting notifications.

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.

:98A: Record Date

Optional Sequence	D	Qualifier
Non-repeatable		RDTE
Corporate Action Details		

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	Qualifier
Non-repeatable		SRDC
Corporate Action Details		

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	Qualifier
Repeatable		CAON
Corporate Action Options		

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	Qualifier
Repeatable		CAOP
Corporate Action Options		

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	E
Repeatable	
Corporate Action Options	

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	E
Repeatable	
Corporate Action Options	

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	E
Repeatable	
Corporate Action Options	

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	E
Repeatable	
Corporate Action Options	

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	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.

: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.

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	552
	M	:20C:	Corporate Action Reference	:4!c//16x	CORP	552
	M	:20C:	Sender's Reference	:4!c//16x	SEME	552
	M	:23G:	Function of the Message	4!c[/4!c]	-	552
	M	:22F:	Corporate Action Event Indicator	:4!c/[8c]/4!c	CAEV	553
A1 Optional Subsequence - Linkages						
	M	:16R:	Start of Block	LINK		
	O	:22F:	Linkage Type Indicator	:4!c/[8c]/4!c	LINK	553
	O	:13A:	MT Number of Linked Transaction	:4!c//3!c	LINK	553
	M	:20C:	Previous Reference	:4!c//16x	PREV	553
	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]	-	553
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	554
	O	:94a:	Place of Safekeeping	F::4!c//4!c/4!a2!a2!c[3!c]	SAFE	554
	O	:93a:	Balance	B::4!c/[8c]/4!c/[N]15d	ELIG	554
	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	554
	O	:94C:	Country of Domicile	:4!c//2!a	DOMI	554
	O	:94C:	Country of Non-Domicile	:4!c//2!a	NDOM	555
	M	:36B:	Quantity of Securities Owned	:4!c//4!c/15d	OWND	555
	O	:22F:	Certification type	Option F	CETI	555
	O	:70A:	Certification/Breakdown Narrative	:4!c//10*35x	CETI	555
	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	555
	M	:22a:	Corporate Action Option Code	Option F or H	CAOP	555
	O	:22F:	Disposition of Fractions	:4!c/[8c]/4!c	DISF	556
	O	:35B:	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	-	556
	M	:36B:	Instructed Quantity	Option B only	QINS	556
	O	:98a:	Execution Requested Date	Option A or C	EXRQ	556
	O	:92a:	Requested Tax Rate	Option A or R	TAXB	556
	O	:90a:	Cash Price Received Per Product	Option B or L	OFFR	557
	O	:90a:	Cash Price Paid Per Product	Option A, B, E, F, J or L	PRPP	557
	O	:20D:	Reference: Shareholder Number	:4!c//25x	SHAR	557
	O	:70E:	Conditions to be Complied With	:4!c//10*35x	COMP	557
	O	:70E:	Delivery Details	:4!c//10*35x	DLVR	557
	O	:70E:	Corporate Action Instructions Narrative	:4!c//10*35x	INST	557
	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	557
	O	:70E:	Party Contact Narrative	:4!c//10*35x	PACO	557
	O	:70E:	Registration Details	:4!c//10*35x	REGI	557
	M	:16S:	End of Block	ADDINFO		
End of Sequence E - Additional Information						

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 388.

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.

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	C
Repeatable	
Beneficial Owner's Details	

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	C
Repeatable	
Beneficial Owner's Details	

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	C
Repeatable	
Beneficial Owner's Details	

Qualifier CETI

Format: Option F **Optional**

Field purpose: This field specifies the type of certification required..

:70A: Certification/Breakdown Narrative

Optional Sequence	C
Non-repeatable	
Additional Information	

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	D
Non-repeatable	
Corporate Action Instruction	

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	D
Non-repeatable	
Corporate Action Instruction	

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 388). 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.

: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.

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
```

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 7–388.

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.

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	566
		:20C:	Corporate Action Reference	:4!c//16x	CORP	566
		:20C:	Sender's Reference	:4!c//16x	SEME	566
		:23G:	Function of the Message	4!c[/4!c]	-	566
		:22F:	Corporate Action Event Indicator	:4!c/[8c]/4!c	CAEV	567
		:98a:	Message Preparation Date	Option A or C	PREP	567
	A1	**Optional Repeatable Subsequence - Linkages**				
		:16R:	Start of Block	LINK		
	(1)	:13A:	MT Number of Linked Transaction	:4!c//3!c	LINK	567
		:20C:	Related Reference	:4!c//16x	RELA	567
	(2)	:13A:	MT Number of Linked Transaction	:4!c//3!c	LINK	567
		:20C:	Previous Reference	:4!c//16x	PREV	568
	(3)	:20C:	Corporate Action Reference	:4!c//16x	CORP	568
	(4)	:22F:	Linkage Type Indicator	:4!c/[8c]/4!c	LINK	568
		:20C:	Corporate Action Reference	:4!c//16x	CORP	568
		:20C:	Market Infrastructure Transaction Identification	:4!c//16x	MITI	568
		: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	569
		:70D:	Reversal Reason	:4!c//6*35x	REVR	569
		: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	569
		:94a:	Place of Safekeeping	F::4!c//4!c/4!a2!a2!c[3!c]	SAFE	569
		:35B:	Identification of the Underlying Securities	[ISIN1!e12!c] [4*35x]	-	570
	B1	**Optional Subsequence - Financial Instrument Attributes**				
		:16R:	Start of Block	FIA		
		:11A:	Currency of Denomination	:4!c//3!a	DENO	570
		:36B:	Minimum Nominal Quantity	:4!c//4!c/15d	MINO	570
		:92a:	Previous Factor	A::4!c//[N]15d	PRFC	570
		:16S:	End of Block	FIA		
		End of Subsequence B1 - Financial Instrument Attributes				
		:93a:	Affected Balance	Option B or C	AFFB	571
		:93a:	Blocked Balance	Option B or C	BLOK	571
		:93a:	Borrowed Balance	Option B or C	BORR	571
		:93a:	Confirmed Balance	B::4!c/[8c]/4!c/[N]15d	CONB	571

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
	:93a:	On Loan Balance	Option B or C	LOAN	571
	:93a:	Pending Delivery	Option B or C	PEND	571
	:93a:	Pending Receipt	Option B or C	PENR	571
	:93a:	Settled Position	Option B or C	SETT	571
	:93a:	Unaffected Balance	Option B or C	UNAF	571
	: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	571
	:98a:	Lottery Date	Option A, B, C or D	LOTO	571
	:98a:	Record Date	Option A, B, C, or D	RDTE	571
	:98a:	Ex Date	Option A, B, C, or D	XDTE	572
	:99A:	Number of Days Accrued	4!c//[N]3!n	DAAC	572
	:92a:	Interest Rate	Option A	INTR	572
	:92a:	Next Factor	A::4!c//[N]15d	NWFC	572
	:92a:	Previous Factor	A::4!c//[N]15d	PRFC	572
	:92a:	Percentage of Total Share Capital Sought	A::4!c//[N]15d	PTSC	572
	:92a:	Reinvestment Discount Rate	A:4!c//[N]15d	RDIS	572
	:92a:	Realised Loss	A::4!c//[N]15d	RLOS	573
	:92a:	Interest Shortfall	A::4!c//[N]15d	SHRT	573
	:90a:	Maximum Price	Option A, B, or L	MAXP	573
	:90a:	Minimum Price	Option A, B, or L	MINP	573
	:36B:	Fractional Quantity	:4!c//4!c//15d	FRAQ	574
	:36B:	New Denomination Quantity	:4!c//4!c//15d	NEWD	574
	:36a:	Minimum Quantity Sought	Option B or C	QTSO	574
	:13A:	Coupon Number	:4!c//3!c	COUP	574
	:17B:	Charges Flag	:4!c//1!a	RCMG	574
	:22F:	Additional Business Process Indicator	:4!c/[8c]/4!c	ADDB	575
	:22F:	Change Type	:4!c/[8c]/4!c	CHAN	575
	:22F:	Payment Occurrence Type	:4!c/[8c]/4!c	DITY	575
	:22F:	Dividend Type Indicator	:4!c/[8c]/4!c	DIVI	576
	:22F:	Offer Type Indicator	:4!c/[8c]/4!c	OFFE	576
|	:22F:	Following Event Type Indicator	:4!c/[8c]/4!c	RHDI	576
	: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	577
	:22F:	CA Option Code	:4!c/[8c]/4!c	CAOP	577
	:22F:	Disposition of Fractions	:4!c/[8c]/4!c	DISF	577
|	:22F:	Option Features	:4!c/[8c]/4!c	OPTF	577
	:11A:	Currency Option	:4!c//3!a	OPTN	577
	:90a:	Cash in Lieu of Shares Price	B::4!c//4!c/3!a15d	CINL	578
	:92a:	Gross Distribution Rate	Option H or J	GRSS	578
	:92a:	Gross Interest Rate Used for Payment	Option A, F, H, J or K	INTP	578
	:92a:	Net Distribution Rate	Option F, H or J	NETT	578
|	:92a:	Pro-Ration Rate	Option A or K	PROR	579
	:92a:	Withholding Tax Rate	A::4!c//[N]15d	TAXR	579

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	579
	:22F:	Type of Income	:4!c/[8c]/4!c	ITYP	579
	:22F:	Other Type of Income	:4!c/[8c]/4!c	OTYP	579
	:22F:	Issuer/Offeror Taxability Indicator	:4!c/[8c]/4!c	TXAP	579
	:35B:	Identification of the Underlying Securities	[ISIN1!e12!c] [4*35x]		580
D1a Optional Subsequence - Financial Instrument Attributes					
	:16R:	Start of Block	FIA		
	:22F:	Method of Interest Computation	:4!c/[8c]4!c	MICO	581
	:98a:	Maturity Date	A::4!c//8!n	MATU	581
	:36B:	Minimum Nominal Quantity/Value	:4!c//4!c/15d	MINO	582
	:16R:	End of Block	FIA		
End of Subsequence D1a - Financial Instrument Attributes					
	:36B:	Posting Quantity	:4!c//4!c/15d	PSTA	582
	:94a:	Place of Safekeeping	F::4!c//4!c/4!a2!a2!c[3!c]	SAFE	582
	:22F:	Disposition of Fractions	:4!c/[8c]/4!c	DISF	582
	:90a:	Cash in Lieu of Shares Price	Option A or B	CINL	582
	:90a:	Cash Price Paid per Product	Option A, B, E or K	PRPP	583
	:92a:	Rate	Option D, L, M or N	-	583
	:92a:	Financial Transaction Tax Rate	Option A or K	TRAX	583
	:98a:	Payment date	:4!c//8!n	PAYD	583
	:98a:	Posting Date	Option A, B, C or D	POST	583
	: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	584
	:22F:	Type of Income	:4!c/[8c]4!c	ITYP	584
	:22F:	Other Type of Income	:4!c/[8c]/4!c	OTYP	584
	:22F:	Issuer/Offeror Taxability	:4!c/[8c]/4!c	TXAP	584
	:94C:	Country of Income Source	:4!c//2!a	COIN	584
	:97A:	Cash Account	:4!c//35x	CASH	584
D2a Optional Repeatable Subsequence - Cash Parties					
	:16R:	Start of Block	CSHPRTY		
	:95R:	Beneficiary of Money	:4!c/8c/34x	BENM	585
	:16R:	End of Block	CSHPRTY		
End of subsequence D2a - Cash Parties					
	:19B:	Accrued Interest Amount	:4!c//3!a15d	ACRU	585
	:19B:	Tax Arrears Amount	:4!c//3!a15d	ARRE	585
	:19B:	Buy Up Amount	:4!c//3!a15d	BUYU	585
	:19B:	Charges/Fees	:4!c//3!a15d	CHAR	585
	:19B:	Cash in Lieu of Shares	:4!c//3!a15d	CINL	585
	:19B:	FATCA Tax Amount	:4!c//3!a15d	FTCA	585
	:19B:	Gross Amount	:4!c//3!a15d	GRSS	585
	:19B:	Interest Amount	:4!c//3!a15d	INTR	585
	:19B:	Market Claim Amount	:4!c//3!a15d	MKTC	585
	:19B:	Net Cash Amount	:4!c//3!a15d	NETT	585
	:19B:	Non-Resident Alien Tax Amount	:4!c//3!a15d	NRAT	585

Sequence	Tag	Field Name	Content/Options	Qualifier	Page
	:19B:	Principal or Corpus	:4!c//3!a15d	PRIN	585
	:19B:	Posting Amount	:4!c//3!a15d	PSTA	585
	:19B:	FX Conversion Resulting Amount	:4!c//3!a15d	RESU	585
	:19B:	Solicitation Fee	:4!c//3!a15d	SOFE	585
	:19B:	Amount of Tax Credit	:4!c//3!a15d	TAXC	585
	:19B:	Reclaim of Taxes	:4!c//3!a15d	TAXR	585
	:19B:	Tax Free Amount	:4!c//3!a15d	TXFR	585
	:19B:	Reclaim of Taxes Rate	:4!c//3!a15d	TXRC	585
	:19B:	Value Added Tax Amount	:4!c//3!a15d	VATA	585
	:19B:	Withholding of Local Tax	:4!c//3!a15d	WITL	585
	:98a:	Payment Date	A::4!c//8!n	PAYD	585
	:98a:	Posting Date	Option A or C	POST	585
	:98a:	Value Date	Option A, B, C or D	VALU	586
	:92a:	Charges/Fees	F::4!c//3!a15d	CHAR	586
	:92a:	Early Solicitation Fee Rate	Option A, F or M	ESOF	586
	:92a:	Exchange Rate	B::4!c//3!a/3!a/15d	EXCH	586
	:92a:	Gross Distribution Rate	Option H or J	GRSS	587
	:92a:	Gross Interest Rate Used for Payment	Option A, F or K	INTP	587
	:92a:	Net Distribution Rate	Option F, H or J	NETT	588
	:92a:	Applicable Rate	Option A or F	RATE	588
	:92a:	Solicitation Fee Rate	Option A, F or M	SOFE	588
	:92a:	Withholding Tax Rate	Option A or R	TAXR	588
	:92a:	Reclaim of Taxes Rate	A::4!c//[N]15d	TXRC	589
	:90a:	Cash Price Received per Product	Option B or L	OFFR	589
	:90a:	Cash Price Paid per Product	Option A, B, E or K	PRPP	589
	: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	590
	:70E:	Party Contact Narrative	:4!c//10*35x	PACO	590
	:70E:	Taxation Conditions	:4!c//10*35x	TAXE	590
	:70E:	Narrative Version	:4!c//10*35x	TXNR	590
	:95Q:	Paying Agent	:4!c//4*35x	PAYA	591
	:16S:	End of Block	ADDINFO		
End of Sequence E - Additional Information					

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	A
Non-repeatable	
General Information	

Qualifier CAEV

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

Indicators: Refer to the table "Corporate action event indicators" on page 7–388.

Example: :22F::CAEV//RHDI

:98a: Message Preparation Date/Time

Mandatory Sequence	A
Non-repeatable	
General Information	

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	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: Related Reference

Optional Subsequence	A1
Repeatable	
Linkages	(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	A1
Repeatable	
Linkages	(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.

:20C: Previous Reference

Optional Subsequence	A1
Repeatable	
Linkages	(2)

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	(3)

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	(4)

Qualifier LINK

Format: :4!c//4!c

Indicator: INFO

: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.

:20C: Market Infrastructure Transaction Identification

Optional Subsequence	A1
Repeatable	
Linkages	(4)

Qualifier MITI

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.

CEU/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.

: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.

:98a: Ex Date

Optional Sequence	C
Non-repeatable	
Corporate Action Details	

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	C
Non-repeatable	
Corporate Action Details	

Qualifier DAAC

Format: 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	C
Non-repeatable	
Corporate Action Details	

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	C
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	C
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.

:92a: Percentage of Total Share Capital Sought

Optional Sequence	C
Non-repeatable	
Corporate Action Details	

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

:36B: Fractional Quantity

Optional Sequence	C
Non-repeatable	
Corporate Action Details	

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	C
Non-repeatable	
Corporate Action Details	

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	C
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	C
Non-repeatable	
Corporate Action Details	

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	C
Non-repeatable	
Corporate Action Details	

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

:22F: Dividend Type Indicator

Optional Sequence	C
Non-repeatable	
Corporate Action Details	

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	C
Non-repeatable	
Corporate Action Details	

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

:22F: Following Event Type Indicator

Optional Sequence	C
Non-repeatable	
Corporate Action Details	

Qualifier RHDI

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

Field Purpose: This field contains the offer type announced.

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:

BIDS	Reverse rights
BONU	Bonus rights
DRIP	Dividend reinvestment
DVOP	Dividend option
DVSE	Stock dividend
EXRI	Subscription rights
LIQU	Liquidate dividend/Liquidation payment
PRIO	Open offer rights
UKWN	Unknown

Example: `:22F::RHDI//EXRI`

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.

: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 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

: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.
FCFS	First Come First Served
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.

:92a: Gross Distribution Rate

Mandatory Sequence D
Repeatable
Corporate Action Confirmation

Qualifier
GRSS

Format: :90B::4!c//4!c/3!a15d

Usage: The price is expressed as an amount of currency per unit or per share.

Example: :90B::CINL//ACTU

:90a: Cash in Lieu of Shares Price

Mandatory Sequence D
Repeatable
Corporate Action Confirmation

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 D
Non-repeatable
Corporate Action Confirmation

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 D
Non-repeatable
Corporate Action Confirmation

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
Non-repeatable	
Corporate Action Confirmation	

Qualifier PROR

Format: :92A::4!c//[N]15d :92K::4!c//4!c

Field purpose: This field contains the proportionate allocation used for the offer.

Usage: If option K is used, this field will contain the following code:

JLID Issuer Discretion

:92a: Withholding Tax Rate

Mandatory Sequence	D
Non-repeatable	
Corporate Action Confirmation	

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,

D1 - Securities Movements - optional, repeatable - SECMOVE

:22H: Credit/Debit Indicator

Optional Subsequence	D1
Repeatable	
Securities Movements	

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	D1
Repeatable	
Securities Movements	

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	D1
Repeatable	
Securities 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	D1
Repeatable	
Securities Movements	

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	D1
Repeatable	
Securities Movements	

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.

: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.

D2 - Cash Movements - optional, repeatable - CASHMOVE

:22H: Credit/Debit Indicator

Optional Subsequence D2	Qualifier
Repeatable	CRDB
Securities Movements	

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	Qualifier
Repeatable	ITYP
Securities Movements	

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	Qualifier
Repeatable	OTYP
Cash Movements	

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	Qualifier
Repeatable	TXAP
Cash Movements	

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	Qualifier
Repeatable	COIN
Cash Movements	

Format: 4!c//2!a

Field purpose: This field contains the country from where the income originates.

:97A: Cash Account

Optional Subsequence D2	Qualifier
Repeatable	CASH
Cash Movements	

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.

:98a: Value Date

Optional Subsequence **D2**
Repeatable
Cash Movements

Qualifier
VALU

Format: :98A::4!c//8!n

Field purpose: This field contains the value date of the payment.

:92a: Charges/Fees

Optional Subsequence **D2**
Repeatable
Cash Movements

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 **D2**
Repeatable
Cash Movements

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 **D2**
Repeatable
Cash Movements

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	D2
Repeatable	
Cash Movements	

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	D2
Repeatable	
Cash Movements	

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.

:92a: Net Distribution Rate

Optional Subsequence **D2**
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

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 **D2**
Repeatable
Cash Movements

Qualifier
RATE

Format:
:92A::4!c//[N]15d :92F::4!c//3!a15d

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. If option F is used, it reports the RATE as a currency and amount.

:92a: Solicitation Fee Rate

Optional Subsequence **D2**
Repeatable
Cash Movements

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 **D2**
Repeatable
Cash Movements

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	D2
Repeatable	
Cash Movements	

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	D2
Repeatable	
Cash Movements	

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	D2
Repeatable	
Cash Movements	

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.

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//0000000815788562
: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
```

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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.

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-595
	:20C:	Corporate Action Reference	:4!c//16x	CORP	595
	:20C:	Sender's Reference	:4!c//16x	SEME	595
	:23G:	Function of the Message	4!c[/4!c]	-	595
	:22F:	Corporate Action Event Indicator	:4!c/[8c]/4!c	CAEV	596
	:98a:	Message Preparation Date	Option A or C	PREP	596
A1 Mandatory Repeatable Subsequence - Linkages					
	:16R:	Start of Block	LINK		
	:13A:	MT Number of Linked Transaction	:4!c//3!c	LINK	596
	:20C:	Related Reference	:4!c//16x	RELA	596
	: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		596
A2a Optional Repeatable Subsequence - Reason					
	:16R:	Start of Block	REAS		
	:24B:	Reason Code	:4!c/[8c]/4!c		597
	:70D:	Reason Narrative	:4!c//6*35x	REAS	597
	: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	598
	:22a:	Corporate Action Option Code	Option F or H	CAOP	598
	:97A:	Account	:4!c//35x	SAFE	599
	:35B:	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	-	599
	:36B:	Quantity of the Financial Instrument	:4!c//4!c/15d	STAQ	599
	: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	600
	:70E:	Party Contact Narrative	:4!c//10*35x	PACO	600
	:70E:	Narrative Version		TXNR	
	:16S:	End of Block	ADDINFO		
End of Sequence C - Additional Information					

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	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 corporate action event reference as specified on the MT564 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.

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`

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.

: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 388.

Example: `:22F::CAEV//RHDI`

:98a: Preparation Date/Time

Mandatory Sequence	A
Non-repeatable	
General Information	

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	A1
Repeatable	
Linkages	

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	A1
Repeatable	
Linkages	

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	A2
Repeatable	
Status	

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 A2a
Repeatable
Reason

Qualifiers
See description

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

Qualifiers:

CANP	Pending Cancellation Reason
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 A2a
Repeatable
Reason

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
```

1. Suspension start date ... end date
2. Exercise period start date ... end date

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
: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/YYYY[1]. 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/YYYY[2]. 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.

1. Suspension end date +1 business day
2. Exercise period start date + 1 business day

: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.

: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.

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 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	CANP	CANP	ADEA	Account Servicer Deadline Missed
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 was received after the account servicer's deadline. It will be managed as per the bilateral service agreement between the account servicer and account owner.
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	INSA	Instruction is not supported or allowed
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.

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	-	605
	:20C:	Official Corporate Action Event Reference	:4!c//16x	COAF	605
	:20C:	Corporate Action Reference	:4!c//16x	CORP	605
	:20C:	Sender's Reference	:4!c//16x	SEME	605
	:23G:	Function of the Message	4!c[/4!c]	-	606
	:22F:	Corporate Action Event Indicator	:4!c/[8c]/4!c	CAEV	606
	:98a:	Message Preparation Date	Option A or C	PREP	606
A1 Optional Repeatable Subsequence - Linkages					
	:16R:	Start of Block	LINK		
	:22F:	Linkage Type Indicator	:4!c/[8c]/4!c	LINK	606
	:13A:	MT Number of Linked Transaction	:4!c//3!c	LINK	606
	:20C:	Previous Reference	:4!c//16x	PREV	607
	: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	607
	:94a:	Place of Safekeeping	F::4!c//4!c/4!a2!a2!c[3!c]	SAFE	607
	:35B:	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	-	607
B1 Optional Subsequence - Financial Instrument Attributes (NOT REPORTED)					
	:93a:	Blocked Balance	Option B or C	BLOK	608
	:93a:	Borrowed Balance	Option B or C	BORR	608
	:93a:	Collateral In Balance	Option B or C	COLI	608
	:93a:	Collateral Out Balance	Option B or C	COLO	608
	:93a:	Confirmed Balance	Option B or C	CONB	608
	:93a:	Eligible Balance	Option B or C	ELIG	608
	:93a:	On Loan Balance	Option B or C	LOAN	608
	:93a:	Pending Delivery	Option B or C	PEND	608
	:93a:	Pending Receipt	Option B or C	PENR	608
	:93a:	Settled Position	Option B or C	SETT	608
	: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	608
	:70a:	Certification/Breakdown Narrative	Option E or F	CETI	608
	:70a:	Information to be Complied With	Option E or F	COMP	608
	:70a:	Disclaimer	Option E or F	DISC	609
	:70E:	Party Contact Narrative	:4!c//10*35x	PACO	609
	:70a:	Registration Details	Option E or F	REGI	609
	:70a:	Taxation Condition	Option E or F	TAXE	609
	:70a:	Narrative Version	Option E or F	TXNR	610
	: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	Qualifier
Non-repeatable		-
General Information		

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	Qualifier
Non-repeatable		COAF
General Information		

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	Qualifier
Non-repeatable		CORP
General Information		

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	Qualifier
Non-repeatable		SEME
General Information		

Format: :4!c//8!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	

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	A
Non-repeatable	
General Information	

Qualifier
CAEV

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

Indicators: Refer to the table "Corporate action event indicators" on page 388.

Examples: :22F::CAEV//RHDI

:98a: Preparation Date/Time

Mandatory Sequence	A
Non-repeatable	
General Information	

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	A1
Repeatable	
Linkages	

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	A1
Repeatable	
Linkages	

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 A1 Repeatable Linkages	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 B Non-repeatable Underlying Securities	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 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.

:35B: Identification of the Financial Instrument

Optional Sequence B Non-repeatable Underlying Securities	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.

: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".

:70a: Narrative Version	Mandatory Sequence C Non-repeatable Additional Information	Qualifier TXNR

Format: :70E::4!c//10*35x :70F::4!c//8000z

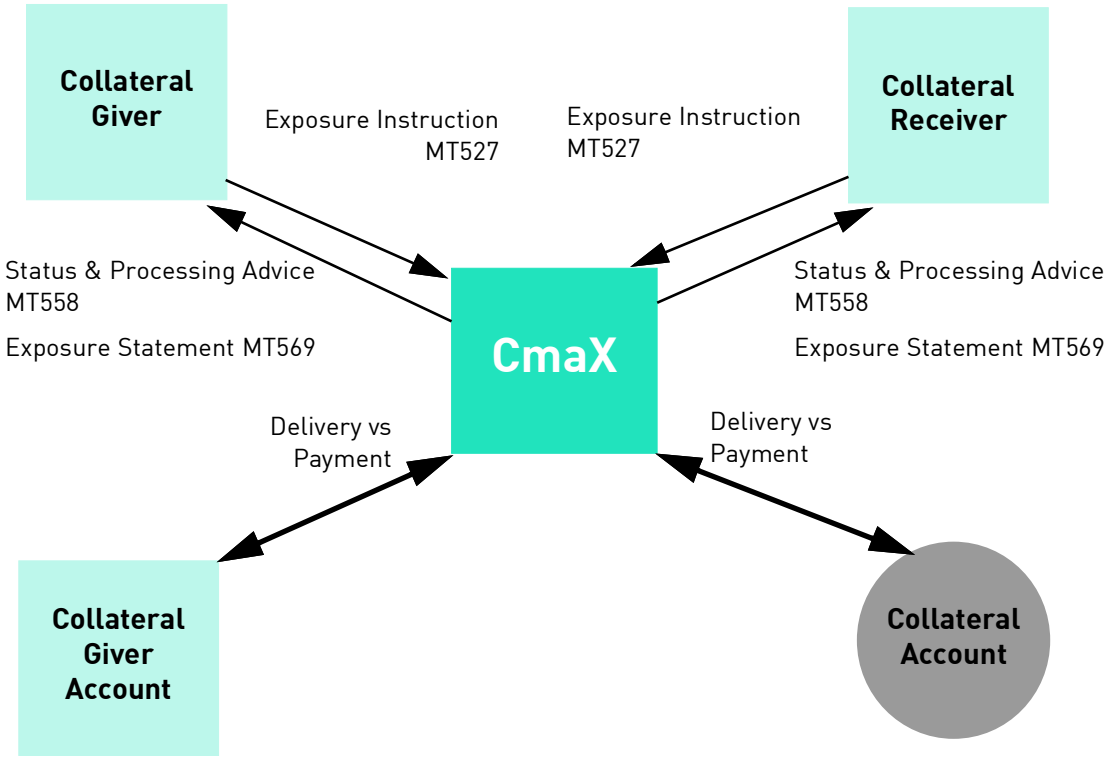
Usage: Provides information that can be ignored for automated processing:

- reiteration of information that has been included within structured fields of this message; or
- narrative information not needed for automatic processing.

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	613
MT558	Triparty Collateral Status and Processing Advice	643
MT569	Triparty Collateral and Exposure Statement	661

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:[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.

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.

- 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:

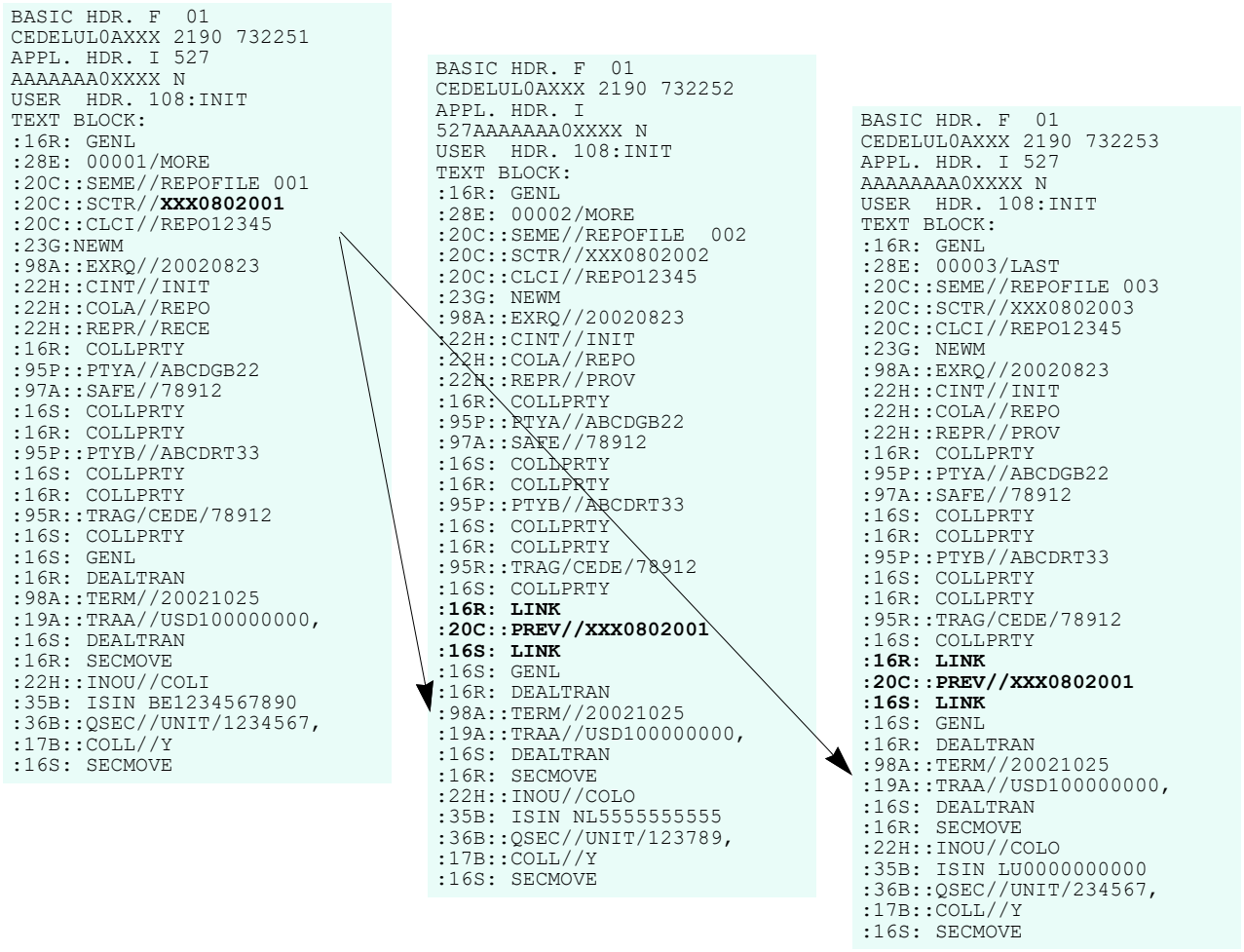
- The list of assets to be pledged is too long and cannot be covered in a single MT527 because of the physical limits of the message type.

  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.



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.

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 629.

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	-	619
	M	:20C:	Sender's Reference	:4!c//16x	SEME	619
	M	:20C:	Sender's Collateral Reference	:4!c//16x	SCTR	619
	O	:20C:	Receiver's Collateral Reference	:4!c//16x	RCTR	619
	M	:20C:	Client's Collateral Reference	:4!c//16x	CLCI	619
	O	:20C:	Receiver's Liquidity Reference	:4!c//16x	TRCI	620
	M	:23G:	Function of the Message	4!c[/4!c]	-	620
	M	:98a:	Execution Requested date	A::4!c//8!n	EXRQ	620
	or	:98A:	Settlement date	:4!c//8!n	SETT	620
	O	:98a:	Message Preparation Date/Time	Option A or C	PREP	620
	O	:98A:	Trade Date	:4!c//8!n	TRAD	620
	M	:22H:	Instruction Type Indicator	:4!c//4!c	CINT	621
	M	:22H:	Exposure Type Indicator	:4!c//4!c	COLA	621
	C	:22F:	Process Indicator	:4!c/[8c]/4!c	PRSS	621
	M	:22H:	Client Indicator	:4!c//4!c	REPR	621
	O	:22F:	Automatic Allocation Indicator	:4!c/[8c]/4!c	AUTA	622
	O	:22F:	Failed Settlement Salvation Indicator	:4!c/[8c]/4!c	FSSA	622
	C	:13B:	Eligibility Set Profile Number	:4!c/[8c]/30x	ELIG	622
A1 Mandatory Repeatable Subsequence - Collateral Parties						
	M	:16R:	Start of Block	COLLPRTY		
	M	:95a:	Party A	Option L, P or R	-	623
	or	:95a:	Party A's client	Option L, P or R	-	624
	or	:95a:	Party B	Option L, P or R	-	624
	or	:95a:	Triparty Agent	R::4!c/8c/34x	TRAG	624
	C	:97a:	Safekeeping Account	A::4!c//35x	SAFE	624
	M	:16S:	End of Block	COLLPRTY		
End of Subsequence A1 - Collateral Parties						
A2 Optional[a] Subsequence - Linkages						
	M	:16R:	Start of Block	LINK		
	M	:20a:	Previous Reference	Option C or U	-	625
	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	625
	M	:19A:	Transaction Amount	:4!c//[N]3!a15d	TRAA	625
	O	:19A:	Termination Transaction Amount	:4!c//[N]3!a15d	TRTE	625
	O	:92a:	Pricing Rate	Option A or C	PRIC	626
	C	:92a:	Spread Rate	A::4!c//[N]15d	RSPR	626
	M	:16S:	End of Block	DEALTRAN		
End of Sequence B - Deal Transaction Details						

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	627
	M	:35B:	Identification of Financial Instrument	ISIN1!e12!c	–	627
	M	:36B:	Quantity of Financial Instrument	:4!c//4!c/15d	QSEC	628
	M	:17B:	Collateral Flag	:4!c//1a	COLL	628
	C	:97a:	Safekeeping Account	:4!c//35x	SAFE	628
	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 629.

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/CEU 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

:20C: Receiver's Liquidity Reference

Mandatory Sequence	A	Qualifier
Non-repeatable		TRCI
General Information		

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

CBL/CEU 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	Qualifier
Non-repeatable		-
General Information		

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	Qualifier
Non-repeatable		EXRQ
General Information		

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	Qualifier
Non-repeatable		SETT
General Information		

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	Qualifier
Non-repeatable		PREP
General Information		

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	Qualifier
Non-repeatable		TRAD
General Information		

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

:22F: Automatic Allocation Indicator

Mandatory Sequence	A
Non-repeatable	
General Information	

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 615) 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	A
Non-repeatable	
General Information	

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 616).

:13B: Eligibility Set Profile Number

Mandatory Sequence	A
Non-repeatable	
General Information	

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
```

:95a: Party B

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:

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 **A1**
Repeatable
Collateral Parties

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 **A1**
Repeatable
Collateral Parties

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 "Linking and sequencing messages" on page 614.

:20a: Previous Reference

Optional Subsequence A2 Non-repeatable Linkages	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 B Non-repeatable Deal Transaction Details	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".

: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, 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.

: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, TSLS1 and TSLS2 exposures.

:92a: Pricing Rate

Mandatory Sequence	B
Non-repeatable	
Deal Transaction Details	

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	B
Non-repeatable	
Deal Transaction Details	

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.

:36B: Quantity of Financial Instrument

Conditional Sequence C
Repeatable
Securities Movements

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 C
Repeatable
Securities Movements

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 C
Repeatable
Securities Movements

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
```

Examples for Power of Attorney

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
```

Field summary by instructions

The different instructions can be recognised 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

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: :98B:	:TERM//yyyymmdd or :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 615).
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

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/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: or :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 615).
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 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]	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
: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: or :98B:	:TERM//yyyymmdd or :TERM//OPEN	M	M	M	M	M	M	M	M	M

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 615).
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

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: :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						
: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 615).
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.

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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.

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	–	646
		:20C:	Reference	:4!c//16x	–	646
		:23G:	Function of the Message	:4!c[/4!c]	–	647
		:98a:	Execution Requested Date	Option A or C	EXRQ	647
	or	:98A:	Settlement date	:4!c//8!n	SETT	647
		:98a:	Preparation Date	Option A or C	PREP	647
		:98A:	Trade Date	:4!c//8!n	TRAD	647
		:22F:	Automatic Allocation Indicator	:4!c/[8c]/4!c	AUTA	647
		:22H:	Collateral Instruction Type Indicator	:4!c//4!c	CINT	648
		:22H:	Exposure Type Indicator	:4!c//4!c	COLA	648
		:22F:	Process Indicator	:4!c/[8c]/4!c	PRSS	648
		:22H:	Collateral Receiver/Provider Indicator	:4!c//4!c	REPR	648
		:13B:	Eligibility Set Profile Number	:4!c/[8c]/30x	ELIG	648
A1 Mandatory Repeatable Subsequence - Collateral Parties						
		:16R:	Start of Block	COLLPRTY		
		:95a:	Party	Option L, P, Q or R	–	649
		:97a:	Safekeeping Account	Option A or B	SAFE	649
		: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	–	650
		: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	650
		:17B:	Settlement Approved Flag	:4!c//1!a	SAPP	650
		:19A:	Required Margin Amount	:4!c//[N]3!a15d	RMAG	650
		:19A:	Collaterised Amount	:4!c//[N]3!a15d	ALAM	651
		:19A:	Settled Amount	:4!c//[N]3!a15d	ESTT	651
		:19A:	Remaining Collaterised Amount	:4!c//[N]3!a15d	RALA	651
		:19A:	Remaining Settlement Amount	:4!c//[N]3!a15d	RSTT	651
		:70E:	Collateral Instruction Narrative	:4!c//10*35x	CINS	651
		:70D:	Reason Narrative	:4!c//6*35x	REAS	651
A3 Optional Repeatable Subsequence - Linkages						
		:16R:	Start of Block	LINK		
		:20U:	Common Collateral Transaction Reference	:4!c//52x	COMM	652
		:20C:	Related Message Reference	:4!c//16x	RELA	652
		:16S:	End of Block	LINK		
End of Subsequence A3 - Linkages						
		:16S:	End of Block	GENL		
End of Sequence A - General Information						

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	652
		:19A:	Deal Transaction Details	:4!c//[N]3!a15d	DEAL	652
		:19A:	Transaction Amount	:4!c//[N]3!a15d	TRAA	652
		:19A:	Termination Transaction Amount	:4!c//[N]3!a15d	TRTE	652
		:19A:	Value Sought Amount	:4!c//[N]3!a15d	VASO	652
		:92a:	Pricing Rate	Option A or C	PRIC	653
		:92A:	Spread Rate	:4!c//[N]15d	RSPR	653
		:92A:	Value Sought Margin Rate	:4!c//[N]15d	VSMR	653
		:92A:	Deal Transaction Details	:92A::4!c//[N]15d	DEAL	653
		:22F:	Method of Interest Computation	:4!c//[8c]4!c	MICO	653
		: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	654
		:35B:	Identification of Financial Instrument	ISIN1!e12!c	-	654
		:36B:	Quantity of Securities	:4!c//4!c/15d	QSEC	654
		:17B:	Collateral Flag	:4!c//1!a	COLL	654
		:17B:	Securities Movements Approved Flag	:4!c//1!a	SMAF	654
		:97A:	Safekeeping Account	Option A or B	SAFE	655
		:20C:	Client's Securities Movement Reference	:4!c//16x	CSMV	655
		:70D:	Reason Narrative	:4!c//6*35x	REAS	655
		: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	-	655
		:16S:	End of Block	ADDINFO		
	End of Sequence E - Additional Information					

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/CEU 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/CEU usage: This field contains the client's reference for the exposure as received on the MT527 in field :20C::SCTR.

:23G: Function of the Message

Mandatory Sequence	A
Non-repeatable	
General Information	

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	A
Non-repeatable	
General Information	

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	A
Non-repeatable	
General Information	

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	A
Non-repeatable	
General Information	

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	A
Non-repeatable	
General Information	

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	A
Non-repeatable	
General Information	

Qualifier
AUTA

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

CBL usage: This field contains the allocation indicator as received on the MT527.

:22H: Collateral Instruction Type Indicator

Mandatory Sequence	A
Non-repeatable	
General Information	

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	A
Non-repeatable	
General Information	

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	A
Non-repeatable	
General Information	

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	A
Non-repeatable	
General Information	

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	A
Non-repeatable	
General Information	

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: :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
```

:97a: Safekeeping Account

Mandatory Subsequence A1
Repeatable
Collateral Parties

Qualifier
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.

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.

A3 - Linkages - optional, repeatable - LINK

:20U: Common Collateral Transaction Reference

Optional Subsequence	A3
Repeatable	
Linkages	

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	A3
Repeatable	
Linkages	

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	B
Non-repeatable	
Deal Transaction Details	

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	B
Non-repeatable	
Deal Transaction Details	

Qualifier DEAL

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

CBL usage: Provides the principal amount of the matched trade.

:19A: Transaction Amount

Mandatory Sequence	B
Non-repeatable	
Deal Transaction Details	

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	B
Non-repeatable	
Deal Transaction Details	

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	B
Non-repeatable	
Deal Transaction Details	

Qualifier VASO

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

CBL usage: .When present, this field contains the value sought 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.

:92A: Spread Rate

Mandatory Sequence B	Qualifier
Non-repeatable	RSPR
Deal Transaction Details	

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 B	Qualifier
Non-repeatable	VSMR
Deal Transaction Details	

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 B	Qualifier
Non-repeatable	DEAL
Deal Transaction Details	

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 B	Qualifier
Non-repeatable	MICO
Deal Transaction Details	

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

CBL usage: When present, this field contains the method of interest computation as received on the collateral instruction.

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

:97A: Safekeeping Account

Optional Sequence	C
Repeatable	
Securities Movements	

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	C
Repeatable	
Securities Movements	

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	C
Repeatable	
Securities Movements	

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.

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 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]
There are collateral issues in the collateral giver instruction (Opening, Top-up, Substitution)	**Sequence** **A2:** :25D::IPRC//REJT :17B::CAPP/N :70D::REAS//Collateral issues. **Sequence** **C:** (each collateral security movement) :25D::MOVE/CEDE/[INELIGIBILITY_CODE] :17B::SMAF//[Y/N] :70D::REAS//[INELIGIBILITY_REASON]
Collateral giver instruction (Top-up, substitution) is rejected because of several issues of type concentration limits breached, provisioning checks.	**Sequence** **A2:** :25D::IPRC//REJT :17B::CAPP/N :70D::REAS//...
Collateral instruction cannot be matched (Change Rate/Set Closing Date)	**Sequence** **A2:** 25D::MTCH/NMAT
Collateral giver instruction is not matched and contains collateral issues.	**Sequence** **A2:** :25D::MTCH/NMAT :17B::CAPP//N :70D::REAS//Collateral issues. **Sequence** **C:** (each collateral security movement) :25D::MOVE/CEDE/[INELIGIBILITY_CODE] :17B::SMAF//[Y/N] :70D::REAS//[INELIGIBILITY_REASON]
Collateral giver instruction is matched but there are collateral issues.	**Sequence** **A2:** :25D::MTCH//MACH :17B::CAPP/N **Sequence** **C:** (each collateral security movement) :17B::SMAF//[Y/N]
Collateral giver instruction is matched but there are several issues of type concentration limits breached, provisioning checks.	**Sequence** **A2:** :25D::MTCH//MACH :17B::CAPP/N :70D::REAS//...
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

Validation process(es)	MT558 fields
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, top-ups, substitution, withdrawals and principal adjustment instructions received via MT527.	**Sequence A2:** :25D::SETT//SETT
Allocated collateral has not yet settled. Available on opening, top-ups, substitution, withdrawals and principal adjustment instructions received via MT527.	**Sequence A2:** :25D::SETT//USET

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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).

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	–	664
	:13A:	Number Identification: Statement Number	:4!c//3!c	STAT	664
	:20C:	Sender's Reference	:4!c//16x	SEME	664
	:23G:	Function of the Message	4!c[/4!c]	–	664
	:98a:	Preparation Date/Time	Option A, C or E	PREP	664
	:22H:	Collateral Receive/Provide Indicator	:4!c//4!c	REPR	665
	:22F:	Statement Frequency Indicator	:4!c/[8c]/4!c	SFRE	665
	:22F:	Statement Basis Indicator	:4!c/[8c]/4!c	STBA	665
A1 Optional Repeatable Subsequence - Collateral Parties					
	:16R:	Start of Block	COLLPRTY		
	:95a:	Party A	Option P, Q or R	PTYA	665
	: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	665
	:19A:	Margin Amount	:4!c//[N]3!a15d	MARG	666
	:19A:	Total Collateral Required	:4!c//[N]3!a15d	TCOR	666
	:19A:	Total Exposure Amount	:4!c//[N]3!a15d	TEXA	666
	:92A:	Margin	:4!c//[N]15d	MARG	666
	:98a:	Valuation Date/Time	Option A or C	VALN	666
	: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	667
	:22F:	Process Indicator	:4!c/[8c]/4!c	PRSS	667
	:19A:	Value of Collateral Held	:4!c//[N]3!a15d	COVA	667
	:19A:	Margin Amount	:4!c//[N]3!a15d	MARG	667
	:19A:	Total Collateral Required	:4!c//[N]3!a15d	TCOR	667
	:19A:	Total Exposure Amount	:4!c//[N]3!a15d	TEXA	668
	:19A:	Total Value of Own Collateral	:4!c//[N]3!a15d	TVOC	668
	:19A:	Total Value of Reused Collateral	:4!c//[N]3!a15d	TVRC	668
	:92A:	Margin	:4!c//[N]15d	MARG	668
C1 Optional Repeatable Subsequence -Summary by Counterparty					
	:16R:	Start of Block	SUMC		
	:13B:	Eligibility Set Profile Number	:4!c/[8c]/30x	ELIG	668
	:95a:	Party B	Option P, Q or R	PTYB	668
	:95a:	Triparty Agent	Option P, Q or R	TRAG	669
	:19A:	Value of Collateral Held	:4!c//[N]3!a15d	COVA	669
	:19A:	Margin Amount	:4!c//[N]3!a15d	MARG	669
	:19A:	Total Collateral Required	:4!c//[N]3!a15d	TCOR	669
	:19A:	Total Exposure Amount	:4!c//[N]3!a15d	TEXA	669
	:19A:	Total Value of Own Collateral	:4!c//[N]3!a15d	TVOC	669
	:19A:	Total Value of Reused Collateral	:4!c//[N]3!a15d	TVRC	670
	:92A:	Margin	:4!c//[N]15d	MARG	670

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	670
	:20U:	Common Collateral Transaction Reference	:4!c//52x	COMM	670
	:20C:	Triparty-Agent's/Service-Provider's Collateral Transaction Reference	:4!c//16x	TCTR	670
	:98a:	Execution Requested Date/Time	Option A, B or C	EXRQ	670
	:98a:	Closing Date/Time	Option A, B or C	TERM	671
	:19A:	Value of Collateral Held	:4!c//[N]3!a15d	COVA	671
	:19A:	Margin Amount	:4!c//[N]3!a15d	MARG	671
	:19A:	Undelivered Principal Amount	:4!c//[N]3!a15d	TCFA	671
	:19A:	Total Collateral Required	:4!c//[N]3!a15d	TCOR	671
	:19A:	Total Exposure Amount	:4!c//[N]3!a15d	TEXA	672
	:92A:	Margin	:4!c//[N]15d	MARG	672
	:92a:	Pricing Rate	Option A, B or C	PRIC	672
	:92a:	Spread Rate	:4!c//[N]15d	RSPR	672
	:25D:	Transaction Execution Status	:4!c/[8c]/4!c	TREX	673
C1a1 Optional Repeatable Subsequence - Valuation Details					
	:16R:	Start of Block	VALDET		
	:17B:	Flag	:4!c//1!a	-	673
	:98a:	Settlement Date/Time	Option A or C	SETT	673
	:19A:	Accrued Interest Amount	:4!c//[N]3!a15d	ACRU	673
	:19A:	Market Value Amount Post Valuation Factor	:4!c//[N]3!a15d	MKTP	673
	:19A:	Actual Market Value Before Valuation Factor	:4!c//[N]3!a15d	MVBF	674
	:19A:	Actual Market Value Post Valuation Factor	:4!c//[N]3!a15d	MVPF	674
	:92B:	Exchange Rate	:4!c//3!a/3!a/15d	EXCH	674
	:92A:	Valuation Factor	:4!c//[N]15d	VAFC	674
C1a1a Optional Repeatable Subsequence - Securities Details					
	:16R:	Start of Block	SECDET		
	:35B:	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]		674
	:36B:	Quantity of the Financial Instrument	:4!c//4!c/15d	SECV	674
	:97a:	Safekeeping Account	Option A or B	SAFE	675
	:11A:	Currency of Denomination	:4!c//3!a	DENO	675
	:90a:	Price	Option A or B	MRKT	675
	:94B:	Source of Rating	:4!c[8c]/4!c[/30x]	PRIC	675
	:94B:	Source of Rating	:4!c[8c]/4!c[/30x]	RATS	675
	:70C:	Rating Narrative	:4!c//4*35x	RATS	675
	: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)					

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.

: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.

: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 C
Repeatable
Summary by Exposure Type

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 C
Repeatable
Summary by Exposure Type

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 C
Repeatable
Summary by Exposure Type

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 C
Repeatable
Summary by Exposure Type

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 C
Repeatable
Summary by Exposure Type

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.

:19A: Total Exposure Amount

Mandatory Sequence	C
Repeatable	
Summary by Exposure Type	

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	C
Repeatable	
Summary by Exposure Type	

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	C
Repeatable	
Summary by Exposure Type	

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	C
Repeatable	
Summary by Exposure Type	

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	C1
Repeatable	
Summary by Counterparty	

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	C1
Repeatable	
Summary by Counterparty	

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.

:95a: Triparty Agent

Optional Subsequence C1
Repeatable
Summary by Counterparty

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 C1
Repeatable
Summary by Counterparty

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 C1
Repeatable
Summary by Counterparty

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 C1
Repeatable
Summary by Counterparty

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 C1
Repeatable
Summary by Counterparty

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 C1
Repeatable
Summary by Counterparty

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.

:19A: Total Value of Reused Collateral

Optional Subsequence **C1** **Repeatable** **Summary by Counterparty**	**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 **C1** **Repeatable** **Summary by Counterparty**	**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 **C1a** **Repeatable** **Transaction Details**	**Qualifier** CLTR

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

CBL/CEU usage: This field contains the client's collateral management transaction reference or "NONREF".

:20U: Common Collateral Transaction Reference

Mandatory Subsequence **C1a** **Repeatable** **Transaction Details**	**Qualifier** COMM

Format: `:4!c//52x` **Optional**

CBL/CEU 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 **C1a** **Repeatable** **Transaction Details**	**Qualifier** TCTR

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

CBL/CEU usage: This field contains the collateral management transaction reference.

:98a: Execution Requested Date/Time

Mandatory Subsequence **C1a** **Repeatable** **Transaction Details**	**Qualifier** EXRQ

Format: `:98A::4!c//8!n`

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

:98a: Closing Date/Time

Mandatory Subsequence	C1a
Repeatable	
Transaction Details	

Qualifier 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

:19A: Value of Collateral Held

Mandatory Subsequence	C1a
Repeatable	
Transaction Details	

Qualifier COVA

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

CBL usage: This field contains the collateral value of the assets expressed in the exposure currency.

:19A: Margin Amount

Mandatory Subsequence	C1a
Repeatable	
Transaction Details	

Qualifier MARG

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

CBL usage: This field contains the collateral balance expressed in the client's reporting currency.

:19A: Undelivered Principal Amount

Mandatory Subsequence	C1a
Repeatable	
Transaction Details	

Qualifier 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.

:19A: Total Collateral Required

Mandatory Subsequence	C1a
Repeatable	
Transaction Details	

Qualifier 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.

:19A: Total Exposure Amount

Mandatory Subsequence	C1a
Repeatable	
Transaction Details	

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	C1a
Repeatable	
Transaction Details	

Qualifier MARG

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

CBL usage: This field contains the actual margin of the transaction.

:92a: Pricing Rate

Mandatory Subsequence	C1a
Repeatable	
Transaction Details	

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	C1a
Repeatable	
Transaction Details	

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 C1a Repeatable Transaction Details	Qualifier TREX

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

CBL usage: This field contains the indicator INTD to indicate transaction has been initiated.

C1a - Valuation Details - optional, repeatable - VALDET

This subsequence is repeated for each piece of principal, collateral securities and collateral cash.

:17B: Flag	Optional Subsequence C1a1 Repeatable Valuation Details	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 C1a1 Repeatable Valuation Details	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 C1a1 Repeatable Valuation Details	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 C1a1 Repeatable Valuation Details	Qualifier MKTP

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

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

:19A: Actual Market Value Before Valuation Factor

Optional Subsequence	C1a1
Repeatable	
Valuation Details	

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	C1a1
Repeatable	
Valuation Details	

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	C1a1
Repeatable	
Valuation Details	

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	C1a1
Repeatable	
Valuation Details	

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	C1a1a
Repeatable	
Securities Details	

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	C1a1a
Repeatable	
Securities Details	

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	C1a1a
Repeatable	
Securities Details	

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	C1a1a
Repeatable	
Securities Details	

Qualifier DENO

Format: :4!c//3!a

CBL usage: This field contains the currency of the financial instrument.

:90a: Price

Optional Subsequence	C1a1a
Repeatable	
Securities Details	

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	C1a1a
Repeatable	
Securities Details	

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	C1a1a
Repeatable	
Securities Details	

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	C1a1a
Repeatable	
Securities Details	

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"".

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
: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
```

Overall summary

```
:16R: SUME
:22F::COLA/REPO
:19A::COVA//EUR210246654,88
:19A::MARG//EUR5562722,72
:19A::TCOR//EUR204683932,16
:19A::TEXA//EUR204535564,97
:92A::MARG//2,72
```

Summary by Service Type. This example shows TRS.

```
:16R: SUMC
: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
```

Summary by contract for the above service type

```
:16R: TRANSDET
: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
```

TRS Transaction 1 details

```
:16R: VALDET
:17B::COLL//Y
:17B::SECU//Y
:98A::SETT//20081117
:19A::ACRU//UUSD2027999,7
:19A::MKTP//USD54396116,21
:19A::MVPF//USD54396116,21
:92A::VAFC//3,
```

Valuation details for collateral piece 1

```
:16R: SECDET
: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
```

Securities details for collateral piece 1

: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/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 TRS.
:22F::COLA/REPO	
: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

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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	683
MT290	Notification of Securities Lending Income	687
MT290	Notification of Securities Borrowing Fees	689
MT935	Notification of Interest	691

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.

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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 687);
- borrowing (commission) fees (see "MT290 - Notification of Borrowing Fees" on page 689).

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	684
:21:	Account Owner's Reference	16x	684
:25:	Clearstream Banking Client Account Reference	35x	684
:32a:	Total Amount of Fees	Option C or D	684
:71B:	Details of Fees	6*35x	684
:72:	Sender to Receiver Information	6*35x	685

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
```

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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 683);
- lending income (see below);
- borrowing (commission) fees (see "MT290 - Notification of Borrowing Fees" on page 689).

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	688
:21:	Account Owner's Reference	16x	688
:25:	Clearstream Banking Client Account Reference	35x	688
:32a:	Total Amount of Fees	Option C or D	688
:71B:	Details of Fees	6*35x	688

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–683);
- lending income (see "MT290 - Notification of Lending Income" on page 9–290–LE–687);
- 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	690
:21:	Account Owner's Reference	16x	690
:25:	Clearstream Banking Client Account Reference	35x	690
:32a:	Total Amount of Fees	Option C or D	690
:71B:	Details of Fees	6*35x	690

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.

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	692
Repeatable sequence B			
:25:	Clearstream Banking Client Account Reference	35x	692
:30:	Effective Date of Interest Rate	6!n	692
Repeatable once within each sequence B			
:37H:	Interest Rate	1!a[N]12d	693
Non-repeatable sequence C			
:72:	Credit/Debit Amount and Net	6*35x	693

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 A
Non-repeatable

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 B
Repeatable

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 B
Repeatable

Format: 6!n

CBL usage: This field contains the date of the new rate, in ISO format YYMMDD.

:37H: Interest Rate

Mandatory Sequence B
Repeatable

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 C
Non-repeatable

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.

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
```

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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:	:25D: Status		:24B: Reason			MT			Tran.	
Code	Qualifier	Code(s)	Qualifier	Code(s)	Description	537	548	94x	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:	:25D: Status		:24B: Reason			MT			Tran.	
Code	Qualifier	Code(s)	Qualifier	Code(s)	Description	537	548	94x	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	ADEA	Account servicer deadline missed	✓	✓			
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				-	

:23G:	:25D: Status		:24B: Reason			MT			Tran.	
Code	Qualifier	Code(s)	Qualifier	Code(s)	Description	537	548	94x	Type(s)	
INST	IPRC	REJT	REJT	LATE	Too late				-	
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	✓	✓	✓	D	
INST	IPRC	REPR	REPR	NARR	Other (refer to narrative reason)	✓	✓	✓	D	
INST	IPRC	REPR	REPR	NCRR	Settlement Amount Currency repair	✓	✓	✓	D	
INST	IPRC	REPR	REPR	PHYS	Physical settlement repair	✓	✓	✓	D	
INST	IPRC	REPR	REPR	PLCE	Place of Trade repair	✓	✓	✓	D	
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	✓	✓	✓	D	
INST	IPRC	REPR	REPR	SAFE	Safekeeping Account repair	✓	✓	✓	D	
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	

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	IPRC	REPR	REPR	TXST	Tax Status repair	✓	✓	✓	D
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

:23G:	:25D: Status		:24B: Reason			MT			Tran.
Code	Qualifier	Code(s)	Qualifier	Code(s)	Description	537	548	94x	Type(s)
INST	SETT	PEND	PEND	ADEA	Account servicer deadline missed	✓	✓		
INST	SETT	PEND	PEND	AWMO	Awaiting money	✓	✓	✓	D
INST	SETT	PEND	PEND	AWSH	Awaiting securities from counterparty	✓	✓	✓	D
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 CEU 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

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	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	
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 CEU 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	

:23G:	:25D: Status		:24B: Reason			MT			Tran.
Code	Qualifier	Code(s)	Qualifier	Code(s)	Description	537	548	94x	Type(s)
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
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

CEU and LuxCSD codes

This table lists the possible combinations of Status and Reason qualifiers and codes that may be seen (✓) in CEU and LuxCSD reports and advices (MT537, MT548).

:23G:	:25D: Status		:24B: Reason			MT	
Code	Qualifier	Code(s)	Qualifier	Code(s)	Description	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 CEU) 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 CEU) 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
: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
```

Normal priority

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
: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
```

Client's :20C::SEME reference of original MT54x

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
: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
```

Client's :20C::SEME reference of original MT54x

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
: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
```

Client's :20C::SEME reference of original MT54x

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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