clearstream | DEUTSCHE BÖRSE GROUP

Connectivity Handbook
Part 2: ISO 15022 formats
(with the exception of Custody)
For clients of Clearstream Banking Frankfurt

Connectivity Handbook

Clearstream Banking AG, Frankfurt

Document number: F-CON21b

Date of publication November 2024

In the absence of any indication to the contrary, time in this document always means Central European Time (CET).

Foreword

This Connectivity Handbook is in three parts. Each part describes an aspect of the communication in a separate document. These handbooks are intended to inform clients of Clearstream Banking AG, Frankfurt ("CBF") about communication and formats with the settlement systems and custody services of CBF.

The three parts of the Connectivity Handbook are:

- Part 1: Communication procedures
- Part 2: ISO 15022 formats (with the exception of Custody)
- Part 3: ISO 15022 formats: Custody

The Handbook provides an overview of the communication procedures and messages supported by CBF and the formats of these messages. They are the messages that clients use for sending and processing instructions and the messages that CBF uses for reporting to clients. This Handbook mainly concentrates on communication according to the ISO 15022 standard. The information contained in this Handbook applies in conjunction with other CBF publications (the CASCADE Online Handbook, the Xemac® User Manual and the CASCADE Link Guides). The applicable version is always the latest version to be found on our website www.clearstream.com.

CBF reserves the right to revise and update this Handbook at any time in order to document the availability of new products and other improvements to the existing communication services. Clients who have specific questions about the information in this Handbook should contact their Client Services Officer.

For information about connection to Creation, the settlement platform of Clearstream Banking Luxembourg ("CBL") and communication with CBL, please refer to CBL's Connectivity Handbooks, which can also be found on our website www.clearstream.com.

For information about the connection to the Xact Web Portal, please refer to the Xact Web Portal User Manual.

The structure of this handbook

The "Connectivity Handbook - Part 2" provides an overview of the formats of the messages exchanged. The chapters of this Handbook describe all ISO 15022 formats that can be exchanged between CBF and the client, with the exception of the formats used for Custody.

Important note

As part of CBF's internal compliance procedures, all incoming client instructions are automatically scanned before entering transaction processing. Instructions that are internally flagged as requiring further manual investigation are set to status pending, with such status immediately reported to the client via their chosen media channel(s), until either being manually released for processing or rejected. In order to ensure that instructions being investigated do not miss the applicable deadlines, clients are advised to input instructions at least 15 minutes before the associated deadline.

This page has intentionally been left blank.

Contents

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

1.1 MT530 - Transaction Processing Command

With MT530 clients can

- Hold and release instructions;
- Partially release instruction;
- Set a match error;
- Change priority;
- Link instructions or modify linkages;
- Change the partial settlement flag.

Each MT530 may trigger only one change. Multiple modifications within one MT530 are rejected. A modification request via MT530 can be either accepted (MT548 TPRC//PACK), rejected (MT548 TPRC//REJT) or denied (MT548 TPRC//DEND). If a modification request is accepted and executed, the update of the modified settlement instruction is reported via a separate MT548[1].

CASCADE

The CASCADE functionality includes the following:

- Hold/Release;
- Partial release request: It is possible to set the quantity of financial instrument to be settled of an instruction with one of the two possible codes:
  - o FAMT = Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument;
  - o UNIT = Quantity expressed as a number, for example, a number of shares.

    In the case of cancellation of a partial release, it is mandatory to enter the original nominal of the transaction.
    A Partial release request is rejected if
  - o It is sent for a receiving leg;
  - o The ISD (Intended Settlement Date) is still not reached;
  - o The delivery still not exists in T2S;
  - o The delivery is not flagged for partial settlement;
  - o The quantity to be released is not lower than the entire quantity of the delivery; and
  - o The quantity to be released does not comply with the Minimum Settlement Unit or the Settlement Unit Multiple.

    A Partial release request is denied if
  - o The delivery in question is not pending anymore;
  - o The delivery in question is not matched;
  - o The delivery is set on CoSD hold;
  - o The delivery in question is linked or pooled together with another instruction;
  - o The counterparty leg does not allow partial settlement; and
  - o The cut-off time has already been reached.

    A Partial release request is cancelled if
  - o A new hold is send for the released quantity;
  - o The Partial settlement indicator is changed to NPAR;
  - o It is not settled until the cut-off time; and
  - o The counterparty has an insufficient cash threshold for the quantity to be released.

[1] This also applies to instructions that are in the OTC recycling status.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

- Set Match Error.
- Partial settlement indicator: It is possible to change the partial settlement indicator flag of an instruction between the four possible values:
    - NPAR = no partial settlement;
    - PART = partial settlement;
    - COEX/PARC = Partial settlement is allowed but must satisfy a minimum cash value (threshold: value defined in static data by the ECB and stored in their static data and is not in the responsibility of CBF).
    - COEX/PARQ = Partial settlement is allowed but must satisfy a minimum quantity of securities (threshold: quantity equals minimum settlement unit specified by SME).
- Changing priority: Priority values can be changed into:
    - 3 (high);
    - 4 (normal)[2].
- Linking instructions: Existing linkages can be un-linked (UNLK) or additional instructions can be linked to an existing instruction (LINK). Link types can be changed, for example, from WITH to AFTE by first unlinking the instructions and then linking them again with the new link type.

---

[2] CCP and non-CCP Stock exchange transactions have priority 2.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

1.1.1 Overview MT530

Tag	Status	Field name	Format	Comment
Mandatory Sequence A General Information				
16R	M	Start of Block	GENL	
20C	M	Sender's Message Reference	SEME//16x	
23G	M	Function of the Message	NEWM	NEWM
98A	O	Preparation Date	PREP//8!n	
95P	O	Account Owner	ACOW//4!a2!a2!c[3!c]	Indicates the owner of the reference used in sequence B. Has to be provided, if the owner of the PREV reference is different from the sender BIC.
97A	M	Safekeeping Account	SAFE//35x	CBF Account
16S	M	End of Block	GENL	
End of mandatory Sequence A General Information				
Mandatory Sequence B Request Details				
16R	M	Start of Block	REQD	
20C	O	Previous Message Reference	PREV//16x	Has to be used to address the instruction by the original Instruction Reference. In case the instruction to be modified is an "Already Matched instruction", the "T2S Actors Reference" must be used here to address a single leg of instruction. For Stock Exchange business, the reference is based on the SEME concept for stock exchange instructions.
20C	O	Related Message Reference	RELA//16x	Has to be used to address the instruction by the CASCADE Instruction Number.
22F	O	Buy-In Indicator	BYIY//4!c	BSSY (successful) BSSN (unsuccessful) BSSP (partially successful) BPSS (partially successful)
22F	O	Linking Indicator	LINK//4!c	LINK; UNLK
22F	O	Priority Indicator	PRIR//4!c	"0003" = High priority "0004" = Normal priority
22F	O	Processing Indicator	PROC/DAKV/4!c	DAKV Values are available in chapter 9 as appendix
22F	O	Partial Settlement Indicator	PRTL//4!c	NPAR;PART or COEX/PARC or COEX/PARQ
22F	M	Settlement Process Indicator	SETT//4!c	YPRE; NPRE
Optional Sequence B1 Linkages				
16R	M	Start of Block	LINK	
22F	O	Linkage Type Indicator	LINK//4!c	AFTE;BEFO;WITH The indicator has to be used for instruction linking.
13B	O	Linked Message	LINK/DAKV/30x	BIC of the party owning the reference (for example DAKVDEFFXXX)
20C	O	Processor Transaction Identification	PCTI//16x	Has to be used to address the SEME Reference. The reference can be used for CASCADE instructions or external instructions
16S	M	End of Block	LINK	
End of mandatory Sequence B1 Linkages				
16S	M	End of Block	REQD	
End of Mandatory Sequence B Request Details				
Optional Repetitive Sequence C Additional Information				
16R	M	Start of Block	ADDINFO	

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Tag	Status	Field name	Format	Comment
20C	O	Account Owner Transaction Identification	ACOW:4!c//16x	Reference assigned to the reported transaction by the account owner.
36B	O	Quantity of Financial Instrument to be Settled	SETT//4!c /15d	FAMT; UNIT For a partial release request the required quantity can be provided. If no details are transmitted, the modification instruction will be considered as a normal (full) release.
90a	O	Buy-in Price	4!c//4!c/[N]15d	In option A, Percentage Type Code must contain one of 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.
90a	O	Buy-in Price	4!c//4!c/3!a15d	In option B, Amount Type Code must contain one of 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	O	Cash Compensation Amount	4!c//[N]3!c/15d	BCAM (Cash Compensation Amount; available with format option A only)
16S	M	End of Block	ADDINFO	
End of Sequence C Additional Information				

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

1.1.2 Examples MT530

Hold and Release (OTC)

Message fields and contents	Comments
:16R:GENL	
:20C::SEME//123456	
:23G: NEWM	
:98A::PREP//20130906	
:97A::SAFE//33330000	
:16S: GENL	
:16R:REQD	
:20C::RELA//KP33330123051770	PREV or RELA
:22F::SETT//YPRE	YPRE for release or NPRE for hold
:16S: REQD	

Partial Release Request (OTC)

Message fields and contents	Comments
:16R:GENL	
:20C::SEME//123456	
:23G: NEWM	
:98A::PREP//20130906	
:97A::SAFE//33330000	
:16S: GENL	
:16R:REQD	
:20C::PREV//123456	PREV or RELA
:22F::SETT//YPRE	
:16S: REQD	
:16R: ADDINFO	
:36B::SETT//FAMT/1000	Quantity to be released, Code UNIT, FAMT
:16S: ADDINFO	

Match Error

Message fields and contents	Comments
:16R:GENL	
:20C::SEME//123456	
:23G: NEWM	
:98A::PREP//20130906	
:97A::SAFE//33330000	
:16S: GENL	
:16R:REQD	
:20C::RELA// KP33330123051770	RELA
:22F::PROC/DAKV/0010	Match Error Value
:16S: REQD	

Notes: If the instruction in the MT530 message relates to a settlement allegement that has been received (MT578), the CASCADE instruction number of the counterparty's instruction in the MT578 (field :20C::TRRF) must be included in field :20C::RELA of the MT530.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

In the "Request Details" sequence in field 22F: the sender must also indicate the CASCADE match error code for the matching failure (see overview). This is done by means of the PROC qualifier and the data source scheme, DAKV.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Partial Settlement Flag (OTC)

Message fields and contents	Comments
:16R:GENL	
:20C::SEME//123456	
:23G: NEWM	
:98A::PREP//20130906	
:95P::ACOW//TESTDEFFABC	BIC of account/reference owner
:97A::SAFE//33330000	
:16S: GENL	
:16R:REQD	
:20C::PREV//123456	PREV or RELA
:22F::PRTL//NPAR	Partial Indicator NPAR; PART ;DAKV//PARC; DAKV//PARQ
:16S: REQD	

Priority Change (OTC)

Message fields and contents	Comments
:16R:GENL	
:20C::SEME//123456	
:23G: NEWM	
:98A::PREP//20130906	
:95P::ACOW//TESTDEFFABC	BIC of account/reference owner
:97A::SAFE//33330000	
:16S: GENL	
:16R:REQD	
:20C::RELA//KP33330123051770	PREV or RELA
:22F::PRIR//0003	Priority Value 0003 or 0004
:16S: REQD	

Instruction Linking – Link (OTC)

Message fields and contents	Comments
:16R:GENL	
:20C::SEME//123456	
:23G: NEWM	
:98A::PREP//20130906	
:95P::ACOW//TESTDEFFABC	BIC of account/reference owner
:97A::SAFE//33330000	
:16S: GENL	
:16R:REQD	
:20C::RELA//KP33330123051770	PREV or RELA or COMM
:22F::LINK//LINK	Link Indicator
:16R:LINK	
:22F::LINK//AFTE	AFTE, BEFO or WITH
:13B::LINK/DAKV/TESTDEFFABC	BIC of account/reference owner
:20C::PCTI//T2SActorRef	PCTI
:16S:LINK	
:16S:REQD	

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Instruction Linking – Unlink (OTC)

Message fields and contents	Comments
:16R:GENL	
:20C::SEME//123456	
:23G: NEWM	
:98A::PREP//20130906	
:95P::ACOW//TESTDEFFABC	BIC of account/reference owner
:97A::SAFE//33330000	
:16S: GENL	
:16R:REQD	
:20C::RELA//KP33330123051770	PREV, RELA or COMM
:22F::LINK//UNLK	Unlink Indicator
:16R:LINK	
:22F::LINK//WITH	AFTE, BEFO or WITH
:13B::LINK/DAKV/TESTDEFFABC	BIC of account/reference owner
:20C::PCTI//T2SActorRef	PCTI
:16S:LINK	
:16S: REQD	

Instruction Linking (non-CCP Stock Exchange instructions for custody type CSC/NCSC-T)

Message fields and contents	Comments
:16R:GENL	
:20C::SEME//123456	
:23G: NEWM	
:98A::PREP//20130906	
:95P::ACOW//DAKVDEFFLIO	BIC of non-CCP Stock Exchange instructions created by SETI
:97A::SAFE//33330000	
:16S: GENL	
:16R:REQD	
:22F::LINK//UNLK	
:16R:LINK	
:22F::LINK//WITH	AFTE, BEFO or WITH
:13B::LINK/DAKV/TESTDEFFABC	BIC of account/reference owner
:20C::PCTI// SA125456EKZBH24N	SEME reference
:16S: LINK	
:16S: REQD	

For MT530 modification requests related to settlement instructions with the flag "already matched", clients can also use the "T2S- Actors Reference".

As these requests have to be unique, following information is required then:

- Reference Owner BIC

  The required BIC11 is shown in "MT548 Settlement Status and Processing Advice" in "Subsequence A1 Linkages", that contains the field ":20C::PCTI" using the field "Linked Message (:13B::LINK/DAKV/)".

- T2S Actor Reference (TxID)

  The corresponding reference is provided in the "MT548 Settlement Status and Processing Advice" in the "Optional Sequence A1 Linkages" using the field "Processor Transaction Identification

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

(:20C::PCTI)".

- Indicator for the instruction to be changed:
  - Receipt instruction = "RECE";
  - Delivery instruction = "DELI";
  - Delivery and receipt instruction = "PCTI".

Modifications of already matched instructions one leg/instruction modifications are done with the reference field RELA using the CASCADE instruction number. The modification of both legs is done with the reference field PREV using the reference in 20C::SEME of the original instruction. The option to set a Match Error is not possible. The below examples show the modifications for hold/release.

Release of one Leg (OTC and non-CCP Stock Exchange instructions for custody type CSC/NCSC-T)

Message fields and contents	Comments
:16R:GENL	
:20C::SEME//123456	
:23G: NEWM	
:98A::PREP//20130906	
:97A::SAFE//33330000	
:16S: GENL	
:16R:REQD	
:20C::RELA//KP33330123051770	RELA to address one single instruction
:22F::SETT//YPRE	Release
:16S: REQD	

Hold of both Legs (OTC and non-CCP Stock Exchange instructions for custody type CSC/NCSC-T)

Message fields and contents	Comments
:16R:GENL	
:20C::SEME//123456	
:23G: NEWM	
:98A::PREP//20130906	
:97A::SAFE//33330000	
:16S: GENL	
:16R:REQD	
:20C::PREV//123456	PREV to address both instructions
:22F::SETT//NPRE	Hold
:16S: REQD	

Partial Release Request (non-CCP Stock Exchange instructions for custody type CSC/NCSC-T)

Message fields and contents	Comments
:16R: GENL	
:20C: :SEME//003T-01026048466	
:23G: NEWM	
:98C: :PREP//20220610091636	
:95P: :ACOW//DAKVDEFFLIO	
:97A: :SAFE//1234000	
:16S: GENL	
:16R: REQD	
:20C: :PREV//SAA0Q72HF44IGKIV	PREV
:22F: :SETT//YPRE	

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Message fields and contents	Comments
:16S: REQD	
:16R: ADDINFO	
:20C: :ACOW//DELI	Leg identifier
:35B: ISIN LU0383026803	
:36B: :SETT//UNIT/2,	Quantity to be released to be expressed as amount (FAMT) or number (UNIT)
:16S: ADDINFO	

Partial Settlement Flag change (non-CCP Stock Exchange instructions for custody type CSC/NCSC-T)

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//R379920196006887	
:23G::NEWM	
:95P::ACOW//DAKVDEFFLIO	
:97A::SAFE//4444	
:16S::GENL	
:16R::REQD	
:20C::PREV//SA123456EKZBH24N	
:22F::PRTL//NPAR	
:16S::REQD	
:16R::ADDINFO	
:35B::ISIN DE0007100000	
DAIMLER AG NA O.N.	
:36B::SETT//UNIT/100,	
:16S::ADDINFO	
:16R: ADDINFO	
:20C::ACOW//DELI	
:16S: ADDINFO	

Buy-In (OTC and non-CCP Stock Exchange instructions for custody type CSC/NCSC-T)

Message fields and contents	Comments
:16R:GENL	
:20C: :SEME//TEST-BAT017	
:23G: NEWM	
:98A: :PREP//20220414	
:95P::ACOW//TESTDE33XXX	
:16S: GENL	
:16R: REQD	
:20C: :PREV//C14E124107DBF46	
:22F: :BYIY//BSSP	Qualifier BPSS and BSSP are both suported
:97A: :SAFE//1234000	
:16S: REQD	
:16R: ADDINFO	
:35B: ISIN DE0001141638	
36B: :SETT//UNIT/1230,	
:90A: :BYIY//PRCT/99,	
:19A: :BCAM//EUR3500,	

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Message fields and contents	Comments
:98A: :EFFD//20220413 :16S: ADDINFO	

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

1.1.3 Field description MT530

Field 13B - Linked Message

Swift

Definition:	Message type number or message identifier of the message referenced in the linkage sequence.
Sequence:	B1, Linkages
Syntax:	:LINK//30x

CBF usage

Syntax	:LINK/DAKV/30x
Special note:	CBF uses the field to indicate the reference owner with the BIC11. Has to be provided, if the sender is different from the reference owner of the linked reference. For the MT530 only the reference PCTI in sequence B1 can be addressed. Other references are not allowed for sequence B1.

Field 16R/S– Start of Block / End of Block

Swift

Definition:	This field denotes the start/end of a block and its name.
Sequence:	Each sequence begins with field 16R and ends with field 16S.
Syntax:	16c

CBF usage	Analogous to Swift

Field 19a – Cash Compensation Amount

Swift

Definition:	Shows the amount of the cash compensation.
Sequence:	C, Additional Information
Syntax:	BCAM/ 4!c//[N]3!c/15d

CBF usage

Special note:	Qualifier available with format option A only.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 20C – Account Owner Reference

Swift

Definition:	Reference assigned to the reported transaction by the account owner.
Sequence:	C, Additional Information
Syntax:	:ACOW//16x

CBF usage

Field name:	Account Owner Reference
Special note:	When sending a Hold/Release instruction with the T2S Actor referencing, the field 20 ACOW gets mandatory; it could contain DELI or RECE according to the type of the addressed leg or instead PCTI.
	When sending a Partial Release, the field must always contain DELI, as Partial Release can only be sent in the role of the delivering party.

Field 20C - Common Reference

Swift

Definition:	Unique reference agreed upon by the two trade counterparties to identify the trade
Sequence:	A1, Linkages
Syntax:	:COMM//16x

CBF usage

Special note:	The Common Reference can be used as optional matching field.
	For Stock Exchange instructions, the field contains the reference of the stock exchange trade number (Trade ID; "Börsengeschäftsnummer") as provided by the stock exchange or the service provider.

It is defined as follows:

- LP (identifier for stock exchange trades) plus
- Input date (format YYMMDD) plus
- Trade ID (seven-digit trade number).

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 20C – Previous Message Reference

Swift

Definition:	Message reference of the linked message previously sent.
Sequence:	B, Request Details
Syntax:	:PREV//16x

CBF usage

Field name:	AUFTRAGS-REFERENZ
Special note:	The reference SEME of the original instruction, if available reported by CBF in field 20C RELA of the MT548.
Field name:	T2S ACTOR REF
Special note:	The reference reported by CBF in field 20C PCTI of the MT548, for own instructed OTC, Eurex clearing AG (C7 SCS) and non-CCP Stock Exchange instructions in custody type CSC and NCSC-T it is the SEME of the original instruction.
	For non-CCP Stock Exchange instructions in custody type CSC and NCSC-T, the reference is derived from the "Börsengeschäftsnummer" and created by SETI. Due to the already matched instruction procedure, only one SETI instruction is transmitted to T2S. The leg type "A" will be set indicating "already matched". Out of the initial SETI instruction, T2S generates a deliver and receipt leg. In CASCADE, the delivery and receipt leg will have a separate KP-reference. Both the CASCADE delivery (AA01) and receive (AA02) instruction will show the SEME generated by SETI as further reference.
	For detailed information please refer to Connectivity Handbook part 1, section 2.5.3, p.10.

Field 20C – Processor Transaction Identification

Swift

Definition:	Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.
Sequence:	B1, Linkages
Syntax:	:PCTI//16x

CBF usage

Field name:	T2S ACTOR REF Link Target
Special note:	CBF uses 20C PCTI for the T2S Actor Reference. The reference has to be used for instruction linking to address the T2S Actor Reference for the target instruction.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 20C – Related Message Reference

Swift

Definition:	Message reference of the linked message previously received.
Sequence:	B, Request Details
Syntax:	:RELA//16x

CBF usage

Special note: Points to the instruction number (AUFTNR) of the CASCADE instruction. The reference 20C TRRF of the MT548.

The CASCADE reference is structured by the following fields:

Application code	1!x
Test Code	1!x
Instructor	4!n
Instructor Type	2!n
Instruction No.	7!n
Filler	0

Field 20C – Sender's Message Reference

Swift

Definition:	This field specifies the reference number assigned by the sender to unambiguously identify the message in the sender's system.
Sequence:	A, General Information
Syntax:	:SEME//16x

CBF usage

Special note: The qualifier SEME is used with a structured technical reference. The reference is composed of 16 alphanumeric characters.

The SEME must not start with a blank.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 22F – Buy-In Indicator

Swift

Definition:	Specifies the buy-in processing
Sequence:	B, Request Details
Syntax:	BYIY//4!c

CBF usage

Special note:

Code	Description
BYIY//BSSY	Buy-in was succesful
BYIY//BSSN	Buy-in was not succesful
BYIY//BSSP or BPSS	Buy-in was partially succesful

Field 22F - Linking Indicator

Swift

Definition:	Specifies what linkage action needs to be performed.
Sequence:	B, Request Details
Syntax:	LINK//4!c

CBF usage

Special note: Up to ten linkages can be defined in sequence B1.

Code	Description
LINK	Request is to link the reference in B to the reference(s) in B1.
UNLK	Request is to unlink the reference in B from the reference(s) in B1.

Field 22F - Linking Type Indicator

Swift

Definition:	Specifies what linkage action needs to be performed.
Sequence:	B, Request Details
Syntax:	LINK//4!c

CBF usage

Field name:	POSN
Special note:	The indicator has to be used for instruction linking. (Other values are rejected.)

Code	Description
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.
WITH	Indicates that the message is to be processed with the linked message.

Field 22F - Partial Settlement Indicator

Swift

Definition:	Specifies whether partial settlement is allowed.
Sequence:	B, Request Details
Syntax:	PRTL//4!c

CBF usage

Field name:	PART SETTL INDICATOR
Special note:	Following codes are used:

Code	Description
NPAR	Partial settlement is not allowed
PART	Partial settlement allowed
COEX/PARC	Partial settlement is allowed but must satisfy a cash value minimum (threshold: value defined in static data by the ECB and stored in their static data and is not in the responsibility of CBF)
COEX/PARQ	Partial settlement is allowed but must satisfy a minimum quantity of securities (threshold: quantity equals minimum settlement unit specified by SME).

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 22F - Priority Indicator

Swift

Definition:	Execution priority of the instruction
Sequence:	B, Request Details
Syntax:	:PRIR//4!c

CBF usage

Field name:	DISPO-PRIORITAET
Special note:	The data source scheme has not to be used anymore. The priority field can have the following values (Default value is blank. If instructed with a blank field, T2S will assign depending on the instruction type):

Code	Description
0003	High priority
0004	Normal priority

Field 22F - Processing Indicator

Swift

Definition:	Specifies another processing change.
Sequence:	B, Request Details
Syntax:	:PROC/DAKV/4!c

CBF usage

Syntax:	4!x
Special note:	This functionality allows the client to actively inform the counterparty about a matching instruction, as long as the instruction has not matched. In section 9.4 all accepted values are listed.

Field 22F - Settlement Process Indicator

Swift

Definition: Specifies whether instruction is to be presented for settlement.

Sequence: B, Request Details

Syntax: :SETT//4!c

CBF usage

Special note: The "Settlement process indicator" field has the following contents, depending on the Code:

Code	Description
YPRE	The instruction is to be presented for settlement/release for settlement.
NPRE	The instruction is NOT to be presented for settlement/blocked for settlement.

Field 23G - Function of the Message

Swift

Definition: This field identifies the function of the message.

Sequence: A, General Information

Syntax: 4!c

CBF usage

Special note: Only NEWM used

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 36B - Quantity of Financial Instrument

Swift

Definition:	Quantity of Financial Instrument to be Settled.
Sequence:	C, Additional Information
Syntax:	:SETT//4!c /15d

CBF usage

Special note: Quantity Type Code must contain one of the following codes:

Code	Description
FAMT	Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.
UNIT	Quantity expressed as a number, for example, a number of shares.

Field 90a – Buy-In Price

Swift

Definition:	Shows the buy-in price
Sequence:	C, Additional Information
Syntax:	Option A: BYIY//4!a2!a2!c[3!c]
	Option B: 4!c//4!c/3!a15d

CBF usage

Special note: In option A, Percentage Type Code must contain the following code:
- PRCT - Percentage price expressed as a percentage of par, usage for bonds

In option B, Amount Type Code must contain the following code:
- ACTU - Actual price expressed as an amount of currency per unit or per share, usage for equities.

Field 95P - Account Owner

Swift

Definition:	Party that owns the account.
Sequence:	A, General Information
Syntax:	:ACOW//4!a2!a2!c[3!c]

CBF usage

Field name:	Reference Owner BIC
Special note:	This field contains the reference owner BIC of the reference RELA, PREV or COMM in sequence B. CBF requires the BIC, when the sender of the message is not the owner of the reference used in sequence B.

Field 97A - Safekeeping Account

Swift

Definition:	Account where financial instruments are maintained.
Sequence:	A, General Information
Syntax:	:SAFE//35x

CBF usage

Syntax:	4!n4!n (bank number) (sub-account number)
Special note:	Only a CBF account number is allowed.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

1.2 MT540 - Receive Free Instruction

1.2.1 Overview MT540

Tag	Status	Field name	Format	Comment
Mandatory Sequence A General Information				
16R	M	Start of Block	GENL	
20C	M	Sender's Message Reference	SEME//16x	Should not be equal to the CASCADE Reference (KP-). The SEME must be unique for 3 months.
23G	M	Function of the Message	4!c	NEWM;PREA;CANC
98A	O	Preparation Date	PREP//8!n	
99B	O	Current Settlement Instruction Number	SETT//3!n	If the total of linked settlement instructions (field :99B::TOSE) is present, the current settlement instruction number (field :99B::SETT) must be present. "SETT" number of settlement instruction in a range of linked receipt/delivery settlement instructions.
99B	O	Total of Linked Settlement Instructions	TOSE//3!n	If the field 20C::POOL is used, field 99B::TOSE (total of linked settlement instruction) should include the true total number of messages. (If 99B::TOSE is present 20C::POOL should be present, else the message will be rejected.)
Optional Repetitive Subsequence A1 Linkages				
16R	M	Start of Block	LINK	
22F	O	Linkage Type Indicator	LINK//4!c	AFTE;BEFO;INFO;WITH The indicator has to be used for instruction linking. WITH can be used together with 20C-POOL. (AFTE, BEFO and INFO together with 20C::POOL are rejected.)
13B	O	Linked Message	LINK/DAKV/30x	BIC of the party owning the reference (for example DAKVDEFFXXX)
20C	O	Pool Reference	POOL//16x	For instructions linked with POOL the reference of the field POOL has to be present. If used field 99B::TOSE (total of linked settlement instructions) should include the true total number of messages. (If 20C::POOL is present 99B::TOSE should be present, else the message will be rejected.)
20C	O	Preadvice Message Reference	PREA//16x	Can be used to release an instruction on hold with the instruction reference.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Tag	Status	Field name	Format	Comment
20C	O	Previous Message Reference	PREV//16x	Mandatory for cancellations. Has to contain the original CASCADE instruction reference, the T2S Actor's Reference or NONREF, if RELA will be used for the cancellation. Can also be used for the release of an instruction/transaction.
20C	O	Related Message Reference	RELA//16x	Can be used to provide the CASCADE instruction number for the initial instruction or to reference for a release or the cancellation of an instruction.
20C	O	Common Reference	COMM//16x	Can be used as an optional matching field.
20C	O	Processor Transaction Identification	PCTI//16x	Has to be used to address the instruction by the T2S Actor Reference for instruction linking.
16S	M	End of Block	LINK	
End of Optional Repetitive Subsequence A1 Linkages				
16S	M	End of Block	GENL	
End of mandatory Sequence A General Information				
Mandatory Sequence B Trade Details				
16R	M	Start of Block	TRADDET	
94B	O	Place of Trade	TRAD//EXCH/30x	List of possible values: ISO 10383 Market Identification Code (MIC)
94H	O	Place of Clearing	CLEA//4!a2!a2!c[3!c]	Identifier Code must be a registered BIC.
98A	M	Settlement Date/Time	SETT//8!n	
98A	M	Trade Date/Time	TRAD//8!n	
90B	O	Deal Price	DEAL//ACTU/3!a15d	
35B	M	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	
Optional Subsequence B1 Financial Instrument Attributes				
16R	M	Start of Block	FIA	
98A	O	Coupon Date	COUP//8!n	Used for Vaults only. For electronic securities, please refer to chapter 9: Message Formats for Vaults and electronic securities.
13A 13B	O	Coupon Number	COUP//3!c COUP//30x	Used for Vaults only. For electronic securities, please refer to chapter 9: Message Formats for Vaults and electronic securities.
90B	O	Market Price	MRKT//ACTU/3!a15d	
16S	M	End of Block	FIA	
End of optional Subsequence B1 Financial Instrument Attributes				
22F	O	Reporting Indicator	RPOR/DAKV/4!c	NCON (YCON is accepted, but has no function)
22F	O	Priority Indicator	PRIR//4!c	"0003" = High priority "0004" = Normal priority
22F	O	Trade Transaction Condition Indicator	TTCO//4!c	XCPN (ex coupon); CCPN (cum coupon)

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Tag	Status	Field name	Format	Comment
25D	O	Matching Status	MTCH//4!c	MACH; has to be used for already matched instructions Whenever a single leg of instruction is addressed, field must show MTCH/NMAT. Whenever both legs of an instruction ar addressed, field must show MTCH/DAKV/PCTI
70E	O	Settlement Instruction Processing Narrative	SPRO//10*35x	
16S	M	End of Block	TRADDET	
End of Mandatory Sequence B Trade Details				
Mandatory Sequence C Financial Instrument – Account				
16R	M	Start of Block	FIAC	
36B	M	Quantity of Financial Instrument to be Settled	SETT//4!c15d	
70D	O	Denomination Choice	DENC//10*35x	Used for Vaults only. For electronic securities, please refer to Chapter 9: Message Formats for Vaults and electronic securities.
13B	O	Certificate Number	CERT//30x	Used for Vaults only. For electronic securities, please refer to Chapter 9: Message Formats for Vaults and electronic securities.
95P	O	Account Owner	ACOW//4!a2!a2!c[3!c]	Indicates the owner of the reference used in sequence A. Has to be provided, if the owner of the PREV reference is different from the sender BIC.
97A	M	Safekeeping Account	SAFE//35x	CBF Account
16S	M	End of Block	FIAC	
End of mandatory Sequence C Financial Instrument – Account				
Mandatory Sequence E Settlement Details				
16R	M	Start of Block	SETDET	
22F	O	Settlement Transaction Condition Indicator	STCO/[8c]/4!c	
22F	O	Beneficial Ownership Indicator	BENE//4!c	
22F	M	Type of Settlement Transaction Indicator	SETR/[8c]/4!c	
Repetitive Mandatory Subsequence E1 Settlement Parties				
16R	M	Start of Block	SETPRTY	
95a	O	Buyer	95P:BUYR//4!a2!a2!c[3!c] 95R:BUYR/8c/34x 95Q:BUYR//4*35x	
95a	M	Delivering Agent	95P:DEAG//4!a2!a2!c[3!c] 95R:DEAG/8c/34x 95Q:DEAG//4*35x	
95a	O	Delivering Custodian	95P:DECU//4!a2!a2!c[3!c] 95R:DECU/8c/34x 95Q:DECU//4*35x	
95a	O	Deliverer's Intermediary 1	95P:DEI1//4!a2!a2!c[3!c] 95R:DEI1/8c/34x 95Q:DEI1//4*35x	

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Tag	Status	Field name	Format	Comment
95a	O	Deliverer's Intermediary 2	95P:DEI2//4!a2!a2!c[3!c] 95R:DEI2/8c/34x 95Q:DEI2//4*35x	
95a	M	Place of Settlement	95P::PSET//4!a2!a2!c[3!c]	
95a	O	Receiving Agent	95P:REAG//4!a2!a2!c[3!c] 95R:REAG/8c/34x 95Q:REAG//4*35x	
95a	O	Receiver's Custodian	95P:RECU//4!a2!a2!c[3!c] 95R:RECU/8c/34x 95Q:RECU//4*35x	
95a	O	Receiver's Intermediary 1	95P:REI1//4!a2!a2!c[3!c] 95R:REI1/8c/34x 95Q:REI1//4*35x	
95a	O	Receiver's Intermediary 2	95P:REI2//4!a2!a2!c[3!c] 95R:REI2/8c/34x 95Q:REI2//4*35x	
95a	O	Seller	95P:SELL//4!a2!a2!c[3!c] 95R:SELL/8c/34x 95Q:SELL//4*35x	
97A	O	Safekeeping Account	SAFE//35x	
70E	O	Declaration Details Narrative	DECL//10*35x	
16S	M	End of Block	SETPRTY	
End of Subsequence E1 Settlement Parties				
16S	M	End of Block	SETDET	
End of mandatory Sequence E Settlement Details				

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

1.2.2 Examples MT540

Released new instruction with client defined CASCADE instruction number.

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//12345	Should be different to CASCADE Instruction Number
:23G: NEWM	
:16R: LINK	
:20C::RELA//KP77770230810730	CASCADE Instruction Number
:16S: LINK	
:16S: GENL	
:16R: TRADDET	
:98A::SETT//20131210	
:98A::TRAD//20131206	
:35B: ISIN DE0005190003	
:16S: TRADDET	
:16R: FIAC	
:36B::SETT//UNIT/3397,	
:97A::SAFE//77770000	
:16S: FIAC	
:16R: SETDET	
:22F::STCO//PART	Flag for partial settlement
:22F::SETR//TRAD	
:16R: SETPRTY	
:95P::DEAG//DEAGDEFFXXX	
:97A::SAFE//44440000	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::SELL//SELLDEFFXXX	
:97A::SAFE//12345678	
:16S: SETPRTY	
:16R: SETPRTY	
:95Q::DECU//Decu	
:97A::SAFE//123456	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::REAG//REAGDEFFXXX	
:97A::SAFE//77770000	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::BUYR//BUYRDEFFXXX	
:16S: SETPRTY	
:16R: SETPRTY	
:95Q::RECU//Recu	
:97A::SAFE//789456	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::PSET//DAKVDEFFXXX	
:16S: SETPRTY	
:16S: SETDET	

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Further examples for CBF MT54x usages can be found in the according chapter of the MT543.

1.2.3 Field description MT540

Field 13B - Linked Message

Swift

Definition:	Message type number or message identifier of the message referenced in the linkage sequence
Sequence:	A1, Linkages
Syntax:	:LINK//30x

CBF usage

Syntax	:LINK/DAKV/30x
Special note:	CBF uses the field to indicate the reference owner with the BIC11. Has to be provided, if the sender is different from the reference owner of the linked reference. For the MT540 the reference RELA, PREV, PREA, PCTI or POOL in sequence B1 can be addressed.

Field 16R/S– Start of Block / End of Block

Swift

Definition:	This field denotes the start/end of a block and its name.
Sequence:	Each sequence begins with field 16R and ends with field 16S.
Syntax:	16c
CBF usage	Analogous to Swift

Field 20C - COMM - Common Reference

Swift

Definition:	Unique reference agreed upon by the two trade counterparties to identify the trade
Sequence:	A1, Linkages
Syntax:	:COMM//16x

CBF usage

Field name:	REFERENZ - NR
Special note:	The Common Reference can be used as optional matching field.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 20C - Pool Reference

Swift

Definition:	Collective reference identifying a set of messages.
Sequence:	A1, Linkages
Syntax:	:POOL//16x

CBF usage

Field name:	POOL - REF
Special note:	A collective reference identifying a set of instructions which shall be settled all-or-none.

Field 20C - Preadvice Message Reference

Swift

Definition:	Message reference of the preadvice (23G PREA) previously sent.
Sequence:	A1, Linkages
Syntax:	:PREA//16x

CBF usage

Field name:	AUFTRAGS - REFERENZ
Special note:	This field is used to identify the instruction via the instruction reference. This means this reference is interpreted as the instruction reference of the original instruction.
	Either the "Previous Message Reference" or the "Preadvice Message Reference" must be entered in order to refer to the original instruction via the instruction reference.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 20C - Previous Message Reference

Swift

Definition:	Message reference of the linked message previously sent.
Sequence:	A1, Linkages
Syntax:	:PREV//16x

CBF usage

Special note: If the "Previous Message Reference" is used, this field is transmitted into the instruction reference and used to identify the instruction. This means that if a new instruction is sent, this reference is used as the instruction reference for the new instruction. If a cancellation or a settlement release is sent, this reference is interpreted as the instruction reference of the original instruction.

If a cancellation is sent which is referenced via RELA, PREV is mandatory and NONREF has to be entered.

If an MT540 message is sent as a cancellation or settlement release, either the "Previous Message Reference" or the "Related Message Reference" must be entered in order to refer to the original instruction. For a settlement release, the "Preadvice Message Reference" can also be used to identify the blocked instruction.

Field 20C - Processor Transaction Identification

Swift

Definition:	Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.
Sequence:	A1, Linkages
Syntax:	:PCTI//16x

CBF usage

Field name:	T2S ACTOR REF Link Target
Special note:	CBF uses 20C PCTI for the T2S Actor Reference. The reference has to be used for instruction linking to address the T2S Actor Reference for the target instruction.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 20C – Related Message Reference

Swift

Definition:	Message reference of the linked message previously received.
Sequence:	A1, Linkages
Syntax:	:RELA//16x

CBF usage

Special note: This field is interpreted as the CASCADE reference of the original instruction.

The CASCADE reference is structured by the following fields:

Application code 1!x

Test Code	1!x
Instructor	4!n
Instructor Type	2!n
Instruction No.	7!n
Filler	0

If an MT540 message is sent as a cancellation or settlement release, either the "Related Message Reference" or the "Previous Message Reference" must be entered in order to refer to the original instruction.

If RELA is used for the cancellation, PREV is mandatory and has to be used with NONREF.

For a settlement release, the "Preadvice Message Reference" can also be used to identify the blocked instruction.

Field 20C – Sender's Message Reference

Swift

Definition:	This field specifies the reference number assigned by the sender to unambiguously identify the message in the sender's system.
Sequence:	A, General Information
Syntax:	:SEME//16x

CBF usage

Field name:	AUFTRAGS - REFERENZ

Special note: If the "Previous Message Reference" is not used, this field is transmitted into the instruction reference and used to identify the instruction. The structure of the reference is the responsibility of the sender.

The SEME must not be equal to the CASCADE Reference (KP-). The reference has to be unique for three month. Otherwise the instruction is rejected by T2S.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 22F - Linkage Type Indicator

Swift

Definition: Specifies what linkage action needs to be performed.

Sequence: A1, Linkages

Syntax: LINK//4!c

CBF usage

Field name: POSN

Special note: The indicator has to be used for instruction linking. (Other values is rejected.)

Code	Description
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.
WITH	Indicates that the message is to be processed with the linked message.
INFO	Indicates that the messages are linked for information purposes only.

Field 22F - Priority Indicator

Swift

Definition: Execution priority of the instruction

Sequence: B, Trade Details

Syntax: :PRIR//4!c

CBF usage

Field name: DISPO-PRIORITAET

Special note: The priority field can have the following values (Default value is blank. If instructed with a blank field, T2S will assign depending on the instruction type):

Code	Description
0003	High priority
0004	Normal priority

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 22F - Reporting Indicator

Swift	
Definition:	This field indicates whether the trade details must be reported to a stock exchange or regulatory organisation.
Sequence:	B, Trade Details
Syntax:	:RPOR/DAKV/4!c
CBF usage	
Special note:	This field gives clients the possibility, to disable the receipt of a settlement confirmation or settlement failure for the related transaction.

The following code can be used:

Code	Description
NCON	No settlement confirmation or failure has been requested.

Field 22F - Settlement Transaction Condition Indicator

Swift	
Definition:	Specifies the conditions under which the order/trade is to be settled.
Sequence:	E, Settlement Details
Syntax:	:STCO/[8c]/4!c
CBF usage	
Special note:	Following codes can be used:

Code	Settlement type
NPAR	Partial settlement is not allowed.
PART	Partial settlement allowed.
COEX/PARC	Partial settlement is allowed but must satisfy a cash value minimum (threshold: value defined in static data by the ECB and stored in their static data and is not in the responsibility of CBF).
COEX/PARQ	Partial settlement is allowed but must satisfy a minimum quantity of securities (threshold: quantity equals minimum settlement unit specified by SME)
NOMC	No Automatic Market Claim The OPT-OUT Flag provides clients the possibility of excluding the transaction from Market and Reverse Claims and Transformations.
PHYS	Securities are to be physically settled.

Field 22F - Trade Transaction Condition Indicator

Swift

Definition:	Specifies the conditions under which the order/trade was executed.
Sequence:	B, Trade Details
Syntax:	:TTCO//4!c

CBF usage

Special note: The Swift qualifier for the ex flag in the settlement instructions has changed from TTCO//SPEX to TTCO//XCPN. The field is an additional matching field, meaning if one counterpart is flagging the trade as XCPN, the other has to follow, and otherwise the trade will not settle.

CCPN is not used for CBF, but is forwarded to T2S.

Code	Request for Settlement Status
XCPN	Trade was executed ex coupon.
CCPN	Trade was executed cum coupon.

Field 22F - Type of Settlement Transaction Indicator

Swift

Definition:	Indicates the detailed type of settlement transaction contained in the settlement details for the message
Sequence:	E, Settlement Details
Syntax:	:SETR/[8c]/4!c

CBF usage

Special note: The following list of settlement transaction codes are enabled for instructions sent in ICP mode:

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Code	Description based on the Swift ISO15022 manual
BSBK	Buy Sell Back
BYIY	Buy In
CLAI	Market Claim
CNCB[4]	Central Bank Collateral Operation
COLI	Collateral In
COLO	Collateral Out
ETFT	Exchange Traded Funds
FCTA	Factor Update
INSP	Move of Stock
MKDW	Mark-Down
MKUP	Mark-Up
NETT	Netting
NSYN	Non Syndicated
OWNE	External Account Transfer; linked to Registered shares account transfer ("AA01P")
OWNI	Internal Account Transfer; linked to Registered shares position transfer ("AA01B")
PAIR	Pair-Off
PLAC	Placement
REDM	Redemption (Funds)
RELE	DR Release/Cancellation
REPU	Repo
RODE	Return of Delivery Without Matching
RVPO	Reverse Repo
SBBK	Sell Buy Back
SBRE	Borrowing Reallocation
SECB	Securities Borrowing
SECL	Securities Lending
SLRE	Lending Reallocation
SUBS	Subscription (Funds)
SWIF	Switch from; change of an investment from one sub-fund to another sub-fund (redemption leg)
SWIT	Switch to; change of an investment from one sub-fund to another sub-fund (subscription leg)
SYND	Syndicate of Underwriters
TBAC	TBA Closing
TRAD	Trade
TRPO	Triparty Repo
TRVO	Triparty Reverse Repo
TURN	Turnaround

---

[4] This code is dedicated to the use by central banks.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

The following listed 7 transaction codes are restricted for ICP mode entry. If entered, the instruction will be rejected.

Code	Description	Reserved
PORT	Portfolio move	Reserved for CEDAR
CONV	Conversion	Reserved for AA01 TR/VR, AA01 B, AA07, AA09, AA14,AA15, AA17, AA19 AA16 and AA18 (Vault instructions)
ISSU	Issuance	
REDI	Withdrawal	
CORP	Corporate action	Reserved for CBF Custody instructions
AUTO	Auto Collateralisation	Reserved for T2S only
REAL	Realignment	

Moreover, CBF also process the ISO transaction codes when submitted with Data Source Scheme (DSS) "COEX". So clients can instruct "OWNE" code as:

:22F::SETR//OWNE or :22F::SETR/COEX/OWNE

By using a DSS, clients can avoid a CASCADE specific handling of instructions summited with the following transaction codes, because if DSS "COEX" is present with an ISO transaction code, then the instruction is mapped to AA01/02 W. For a usage as a specific CASCADE instruction type, the following codes can be entered without DSS "COEX":

Code	Description	Reserved
COLI	Collateral In	AA01 (EUREX collateral), AA01/C, AA04 and AA05 (Transfer of collateral)
COLO	Collateral Out	
OWNE	External account transfer	AA01 P (Registered shares account transfer) AA01 B (Registered shares position transfer)
OWNI	Internal account transfer	

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 22F - Beneficial Ownership Indicator

Swift

Definition: Specifies whether there is change of beneficial ownership.

Sequence: E, Settlement Details

Syntax: :BENE//4!c

CBF usage

Special note: This field gives clients the possibility to do a portfolio transfer in French Registered Shares (VON registered) with no BO changes (NBEN)

Following codes can be used:

Code	Definition
YBEN	Change of Beneficial Ownership.
NBEN	No change of Beneficial Ownership.

Field 23G - Function of the Message

Swift

Definition: This field identifies the function of the message.

Sequence: A, General Information

Syntax: 4!c

CBF usage

Special note: Following codes can be used:

Code	Definition
NEWM	If the message was previously sent with the PREA function, the settlement block will be lifted. Otherwise a new instruction will be entered without settlement blocking.
CANC	Indicates a cancellation of an instruction.
PREA	The instruction is entered as blocked.

Field 25D - Matching Status

Swift

Definition:	Provides the matching status of the instruction at the time the settlement instruction was sent. ETC - Electronic Trade Confirmation - status or status reported between the trading parties prior to the sending of settlement instructions.
Sequence:	B, Trade Details
Syntax:	MTCH//4!c

CBF usage

Field name:	ALREADY MATCHED
Special note:	The instruction has to be flagged with MTCH//MACH, if the instruction should be an already matched instruction. Following indicator can be used:

Code	Definition
MACH	Instruction has been matched. Delivering and receiving instructions are sent together for settlement to T2S.
	Whenever a single leg of instruction is addressed, field must show MTCH/NMAT.
	Whenever both legs of an instruction ar addressed, field must show MTCH/DAKV/PCTI

Field 35B - Identification of the Financial Instrument

Swift

Definition:	This field identifies the relevant securities in ISIN format.
Sequence:	B, Trade Details
Syntax:	[ISIN1!e12!c][4*35x]

CBF usage

Field name:	WKN
Special note:	This field contains the ISIN and a free-text description of the securities, if available.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 36B - Quantity of Financial Instrument to be settled

Swift

Definition:	This field specifies the quantity of financial instruments involved in the securities transaction.
Sequence:	C, Financial Instrument/Account
Syntax:	:SETT//4!c/15d

CBF usage

Field name:	NOMINALE
Syntax:	10,6d
Special note:	Following codes can be used:

Code	Description
FAMT	Face amount
UNIT	Unit

In the case of a cancellation, the original amount and quantity is expected, independent of the occurrence of a requested partial settlement or its current status.

Field 70D - Registration Details

Swift

Definition:	This field is used to specify the information required for the registration.
Sequence:	E1, Settlement Parties
Syntax:	:REGI//6*35x

CBF usage

Syntax:	6*35x
Special note:	With the OneClearstream service for French Registered Securities, CBF clients can enter the BO (Beneficial Owner) details in 70D REGI for MT54x messages.
	Example to provide registration data in A2A mode: REGI///HTYP 03/NAME Smith/FNAM John/ICER 13090/

Field 70E - Declaration Details Narrative

Swift

Definition:	This field is used to specify the declaration details in relation to a party.
Sequence:	E1, Settlement Parties
Syntax:	:DECL//10*35x

CBF usage

Syntax:	4*35x
Special note:	This field contains the specific CASCADE fields not covered by the Swift definitions. These fields are generally default or optional fields.
	The contents of these fields are identified by labels. The name of each label must be preceded by a slash and there must always be one space between the label name and the content. If a field should not be transmitted, do not show the label. The complete list of labels is listed in section 0.
	The contents of a sub-field must not contain any "/".
	If the field 70E DECL would be used for more than one party level in a message, the last field DECL of the party levels would be processed.

Field 70E - Settlement Instruction Processing Narrative

Swift

Definition:	Provides additional settlement processing information which cannot be included within the structured fields of the message
Sequence:	B, Trade Details
Syntax:	:SPRO//10*35x

CBF usage

Field name:	TEXT
Syntax:	4*35x
Special note:	The narrative must be sent with 70E SPRO in order to be reported to the counterparty either as allegement or as a delivery free of payment without a matching instruction.
	The format "TAX/" followed by the tax identification number (TIN) should be used 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.
	For standard instructions subject to matching: Field :70E::SPRO///TAX/30x
	For already matched instruction types: Field: 70E::SPRO///TAX/30x/CTX/30y
	The first 30 characters are used for the TIN. Therefore CBF recommends clients to enter additional free text in the next line in order to avoid TIN validation errors.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 90B - Deal Price

Swift

Definition:	This field specifies the price of the instruments traded in the transaction.
Sequence:	B, Trade Details
Syntax:	:DEAL//ACTU/3!a15d

CBF usage

Field name:	KURS / WRG
Special note:	This field contains the currency and the rate at which the deal was closed. The currency is not saved or processed in CASCADE.

Field 90B - Market Price

Swift

Definition:	This field contains the current market price of the securities, represented as an actual amount.
Sequence:	B1, Financial Instrument Attributes
Syntax:	:MRKT//ACTU/3!a15d

CBF usage

Syntax:	10,4d

Field 94B - Place of Trade

Swift

Definition:	This field specifies the place where the order was traded.
Sequence:	B, Trade Details
Syntax:	:TRAD//EXCH/30x

CBF usage

Field name:	BOERSENPLATZ
Special note:	CBF processes only the first 4 characters, although the field is defined for 30 characters by Swift . Must be a Market Identifier Code (MIC) as listed for ISO 10383.
	Clients and Stock Exchanges need to ensure the correct MIC is used, as CBF will not validate the content of the field.

Field 94H - Place of Clearing

Swift

Definition:	This field specifies the place at which the trade is cleared (Central Counterparty).
Sequence:	B, Trade Details
Syntax:	:CLEA//4!a2!a2!c[3!c]
CBF usage	Analogous to Swift
Special note	Identifier Code must be a registered BIC.

Field 95P/R/Q - Delivering Agent

Swift

Definition:	This field identifies the delivering agent.
Sequence:	E1, Settlement Parties
Syntax:	Option P::DEAG//4!a2!a2!c[3!c]
	Option R::DEAG/8c/34x
	Option Q::DEAG//4*35x
CBF usage	
Field name:	SETTL PARTY – LIEFERER
	The detailed settlement party mapping can be found in section 7.1.

Field 95P/R/Q - Receiving Agent

Swift

Definition:	This field identifies the receiving agent.
Sequence:	E1, Settlement Parties
Syntax:	Option P::REAG//4!a2!a2!c[3!c]Option R::REAG/8c/34x
	Option Q::REAG//4*35x
CBF usage	
Field name:	SETTL PARTY – EMPFAENGER
	The detailed settlement party mapping can be found in section 8.1.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 95P/R/Q - Seller

Swift

Definition:	This field identifies the initiator of the transaction if the initiator is not identical with the sender of the message.
Sequence:	E1, Settlement Parties
Syntax:	Option P::SELL//4!a2!a2!c[3!c]
	Option R::SELL/8c/34x
	Option Q::SELL//4*35x

CBF usage

Field name:	SETTL PARTY - LIEFERER
	The detailed settlement party mapping can be found in section 8.1.

Field 95P/R/Q - Buyer

Swift

Definition:	This field identifies the beneficiary of the transaction.
Sequence:	E1, Settlement Parties
Syntax:	Option P::BUYR//4!a2!a2!c[3!c]
	Option R::BUYR/8c/34x
	Option Q::BUYR//4*35x

CBF usage

Field name:	SETTL PARTY – EMPFAENGER
	The detailed settlement party mapping can be found in section 8.1.

Field 95P/R/Q - Deliverer's Custodian

Swift

Definition:	This field indicates the custodian of the delivering party.
Sequence:	E1, Settlement Parties
Syntax:	Option P::DECU//4!a2!a2!c[3!c]
	Option R::DECU/8c/34x
	Option Q::DECU//4*35x

CBF usage

Field name:	SETTL PARTY - LIEFERER
	The detailed settlement party mapping can be found in section 8.1.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 95P/R/Q - Receiver's Custodian

Swift

Definition:	This field indicates the receiving party's custodian.
Sequence:	E1, Settlement Parties
Syntax:	Option P::RECU/4!a2!a2!c[3!c]
	Option R::RECU/8c/34x
	Option Q::RECU//4*35x

CBF usage

Field name:	SETTL PARTY - EMPFAENGER
	The detailed settlement party mapping can be found in section 8.1.

Field 95P/R/Q - Deliverer's Intermediary 1

Swift

Definition:	Party that interacts with the delivering agent.
Sequence:	E1, Settlement Parties
Syntax:	Option P::DEI1/4!a2!a2!c[3!c]
	Option R::DEI1/8c/34x
	Option Q::DEI1//4*35x

CBF usage

Field name:	SETTL PARTY – LIEFERER
	The detailed settlement party mapping can be found in section 8.1.

Field 95P/R/Q - Receiver's Intermediary 1

Swift

Definition:	Party that interacts with the receiving agent.
Sequence:	E1, Settlement Parties
Syntax:	Option P::REI1/4!a2!a2!c[3!c]
	Option R::REI1/8c/34x
	Option Q::REI1//4*35x

CBF usage

Field name:	SETTL PARTY - EMPFAENGER
	The detailed settlement party mapping can be found in section 8.1.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 95P/R/Q - Deliverer's Intermediary 2- New

Swift

Definition: Party that interacts with the deliverer's intermediary 1.

Sequence: E1, Settlement Parties

Syntax: Option P::DEI2/4!a2!a2!c[3!c]

                     Option R::DEI2/8c/34x

                     Option Q::DEI2//4*35x

    CBF usage

    Field name: SETTL PARTY - LIEFERER

                     The detailed settlement party mapping can be found in section 8.1.

Field 95P/R/Q - Receiver's Intermediary 2

Swift

Definition: Party that interacts with the receiver's intermediary 1.

Sequence: E1, Settlement Parties

Syntax: Option P::REI2/4!a2!a2!c[3!c]

                     Option R::REI2/8c/34x

                     Option Q::REI2//4*35x

    CBF usage

    Field name: SETTL PARTY - EMPFAENGER

                     The detailed settlement party mapping can be found in section 8.1.

Field 95P - Account Owner

Swift

Definition: Party that owns the account.

Sequence: C, Financial Instrument – Account

Syntax: :ACOW//4!a2!a2!c[3!c]

    CBF usage

    Field name: Reference Owner BIC

    Special note: This field contains the reference owner BIC of the reference RELA, PREV or
                     COMM in sequence A. CBF requires the BIC, when the sender of the message
                     is not the owner of the reference used in sequence A.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 95P – Place of Settlement

Swift

Definition:	This field identifies the place of settlement.
Sequence:	E1, Settlement Parties
Syntax:	:PSET//4!a2!a2!c[3!c]

CBF usage

Special note:	Even though this field is mandatory in Swift, CBF does not process its contents.

Field 97A - Safekeeping Account
Swift

Definition:	Safekeeping account where the securities are held.
Sequence:	C, Financial Instrument/Account
Syntax:	:SAFE//35x

CBF usage

Field name:	GUT
Syntax:	SAFE//4!n(4!n) (bank number) (sub-account number)
Special note:	Only a CBF account number is accepted.

Field 97A – Safekeeping Account

Swift

Definition:	Account where financial instruments are maintained.
Sequence:	E1, Settlement Parties
Syntax:	:SAFE//35x

CBF usage

Special note:	For REAG and DEAG only the CBF account is allowed.
	For all other parties following syntax is possible. Below a description of the IDs and keys used. If ID is missing, KTO- is used as default.

ID	Key of beneficiary account	Format
4x		31x
BLZ-	German bank code (Bankleitzahl)	8 characters, numeric
BIC-	ISO bank code	8 or 11 characters, alphanumeric
KTO-	Securities account number	
ACC-	Securities account number	

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 98A - Coupon Date

Swift

Definition:	This field specifies the next coupon date or payment date for an interest-bearing security.
Sequence:	B1, Financial Instrument Attributes
Syntax:	:COUP//8!n

CBF usage

Special note:	This field contains information about the coupons of the securities in question.

Field 98A - Preparation Date/Time

Swift

Definition:	Date/time when the message was prepared.
Sequence:	A, General Information
Syntax:	:PREP//8!n

CBF usage | Analogous to Swift

Field 98A - Settlement Date/Time

Swift

Definition:	This field indicates the date/time when the securities transactions are to be settled (intended settlement date/time).
Sequence:	B, Trade Details
Syntax:	:SETT//8!n

CBF usage | Analogous to Swift
Field name: | SET-DAY

Field 98A - Trade Date/Time

Swift

Definition:	This field indicates the date/time when the trade was agreed.
Sequence:	B, Trade Details
Syntax:	:TRAD//8!n

CBF usage

Field name: | SCHLUSSTAG
Status: | Mandatory

Field 99B - Current Settlement Instruction Number

Swift

Definition:	Sequential number of the instruction in a range of linked settlement instructions.
Sequence:	A General Information
Syntax:	:SETT//3!n

CBF usage

Field name:	SEQUENZ-NR
Special note:	The field 99B SETT has to be used for instruction pooling. If the total of linked settlement instructions (99B TOSE) is present, the current settlement instruction number (99B SETT) must be present.
	"SETT" number of settlement instruction in a range of linked receipt/delivery settlement

Field 99B - Total of Linked Settlement Instructions

Swift

Definition:	Total number of settlement instructions that are linked together.
Sequence:	A General Information
Syntax:	:TOSE//3!n

CBF usage

Field name:	POOL ZAEHLER
Special note:	The field 99B TOSE must be used for instruction pooling. If the current settlement instruction number (99B SETT) is present, the total of linked settlement instructions (99B TOSE) must be present.
	Already matched instructions and dumps count as two.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

1.3 MT541 - Receive Against Payment Instruction

1.3.1 Overview MT541

Tag	Status	Field name	Format	Comment
Mandatory Sequence A General Information				
16R	M	Start of Block	GENL	
20C	M	Sender's Message Reference	SEME//16x	Should not be equal to the CASCADE Reference (KP-). The SEME must be unique for 3 months.
23G	M	Function of the Message	4!c	NEWM;PREA;CANC
98A	O	Preparation Date	PREP//8!n	
99B	O	Current Settlement Instruction Number	SETT//3!n	If the total of linked settlement instructions (field :99B::TOSE) is present, the current settlement instruction number (field :99B::SETT) must be present. "SETT" number of settlement instruction in a range of linked receipt/delivery settlement instructions.
99B	O	Total of Linked Settlement Instructions	TOSE//3!n	If the field 20C::POOL is used, field 99B::TOSE (total of linked settlement instruction) should include the true total number of messages. (If 99B::TOSE is present 20C::POOL should be present, else the message will be rejected.)
Optional Repetitive Subsequence A1 Linkages				
16R	M	Start of Block	LINK	
22F	O	Linkage Type Indicator	LINK//4!c	AFTE;BEFO;INFO;WITH The indicator has to be used for instruction linking. WITH can be used together with 20C-POOL. (AFTE, BEFO and INFO together with 20C::POOL is rejected.)
13B	O	Linked Message	LINK/DAKV/30x	BIC of the party owning the reference (for example DAKVDEFFXXX)
20C	O	Pool Reference	POOL//16x	For instructions linked with POOL the reference of the field POOL has to be present. If used field 99B::TOSE (total of linked settlement instruction) should include the true total number of messages. (If 20C::POOL is present 99B::TOSE should be present, else the message will be rejected.)
20C	O	Preadvice Message Reference	PREA//16x	Can be used to release an instruction on hold with the instruction reference.
20C	O	Previous Message Reference	PREV//16x	Mandatory for cancellations. Has to contain the original CASCADE instruction reference or NONREF, if RELA will be used for the cancellation. Can also be used for the release of an instruction/transaction.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Tag	Status	Field name	Format	Comment
20C	O	Related Message Reference	RELA//16x	Can be used to provide the CASCADE instruction number for the initial instruction or to reference for a release or the cancellation of an instruction.
20C	O	Common Reference	COMM//16x	Can be used as an optional matching field.
20C	O	Processor Transaction Identification	PCTI//16x	Has to be used to address the instruction by the T2S Actor Reference for instruction linking.
16S	M	End of Block	LINK	
End of Optional Repetitive Subsequence A1 Linkages				
16S	M	End of Block	GENL	
End of mandatory Sequence A General Information				
Mandatory Sequence B Trade Details				
16R	M	Start of Block	TRADDET	
94B	O	Place of Trade	TRAD//EXCH/30x	List of possible values: ISO 10383 Market Identification Code (MIC)
94H	O	Place of Clearing	CLEA//4!a2!a2!c[3!c]	Identifier Code must be a registered BIC.
98A	M	Settlement Date/Time	SETT//8!n	
98A	M	Trade Date/Time	TRAD//8!n	
90B	O	Deal Price	DEAL//ACTU/3!a15d	
35B	M	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	
Optional Subsequence B1 Financial Instrument Attributes				
16R	M	Start of Block	FIA	
90B	O	Market Price	MRKT//ACTU/3!a15d	
16S	M	End of Block	FIA	
End of optional Subsequence B1 Financial Instrument Attributes				
22F	O	Reporting Indicator	RPOR/DAKV/4!c	NCON (YCON is accepted but has no function)
22F	O	Priority Indicator	PRIR//4!c	"0003" = High priority "0004" = Normal priority
22F	O	Trade Transaction Condition Indicator	TTCO//4!c	XCPN (ex coupon); CCPN (cum coupon) (replace SPEX)
25D	O	Matching Status	MTCH//4!c	MACH Whenever a single leg of instruction is addressed, field must show MTCH/NMAT. Whenever both legs of an instruction ar addressed, field must show MTCH/DAKV/PCTI
70E	O	Settlement Instruction Processing Narrative	SPRO//10*35x	
16S	M	End of Block	TRADDET	
End of Mandatory Sequence B Trade Details				
Mandatory Sequence C Financial Instrument – Account				
16R	M	Start of Block	FIAC	
36B	M	Quantity of Financial Instrument to be Settled	SETT//4!c15d	

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Tag	Status	Field name	Format	Comment
95P	O	Account Owner	ACOW//4!a2!a2!c[3!c]	Indicates the owner of the reference used in sequence A. Has to be provided, if the owner of the PREV reference is different from the sender BIC. For non-cleared Stock Exchange transactions, it will always be DAKVDEFFLIO, as the instructions are generated by SETI.
97A	M	Safekeeping Account	SAFE//35x	CBF Account
97A	O	Cash Account	CASH//35x	DCA (34 digit) or DCA Reference
16S	M	End of Block	FIAC	
End of mandatory Sequence C Financial Instrument – Account				
Mandatory Sequence E Settlement Details				
16R	M	Start of Block	SETDET	
22F	O	Settlement Transaction Condition Indicator	STCO/[8c]/4!c	
22F	O	Beneficial Ownership Indicator	BENE//4!c	
22F	M	Type of Settlement Transaction Indicator	SETR/[8c]/4!c	
Repetitive Mandatory Subsequence E1 Settlement Parties				
16R	M	Start of Block	SETPRTY	
95a	O	Buyer	95P:BUYR//4!a2!a2!c[3!c] 95R:BUYR/8c/34x 95Q:BUYR//4*35x	
95a	M	Delivering Agent	95P:DEAG//4!a2!a2!c[3!c] 95R:DEAG/8c/34x 95Q:DEAG//4*35x	
95a	O	Delivering Custodian	95P:DECU//4!a2!a2!c[3!c] 95R:DECU/8c/34x 95Q:DECU//4*35x	
95a	O	Deliverer's Intermediary 1	95P:DEI1//4!a2!a2!c[3!c] 95R:DEI1/8c/34x 95Q:DEI1//4*35x	
95a	O	Deliverer's Intermediary 2	95P:DEI2//4!a2!a2!c[3!c] 95R:DEI2/8c/34x 95Q:DEI2//4*35x	
95a	M	Place of Settlement	95P::PSET//4!a2!a2!c[3!c]	
95a	O	Receiving Agent	95P:REAG//4!a2!a2!c[3!c] 95R:REAG/8c/34x 95Q:REAG//4*35x	
95a	O	Receiver's Custodian	95P:RECU//4!a2!a2!c[3!c] 95R:RECU/8c/34x 95Q:RECU//4*35x	
95a	O	Receiver's Intermediary 1	95P:REI1//4!a2!a2!c[3!c] 95R:REI1/8c/34x 95Q:REI1//4*35x	
95a	O	Receiver's Intermediary 2	95P:REI2//4!a2!a2!c[3!c] 95R:REI2/8c/34x 95Q:REI2//4*35x	

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Tag	Status	Field name	Format	Comment
95a	O	Seller	95P:SELL//4!a2!a2!c[3!c]	
			95R:SELL/8c/34x	
			95Q:SELL//4*35x	
97A	O	Safekeeping Account	SAFE//35x	
70E	O	Declaration Details Narrative	DECL//10*35x	
16S	M	End of Block	SETPRTY	
End of Subsequence E1 Settlement Parties				
Mandatory Subsequence E3 Amounts				
16R	M	Start of Block	AMT	
19A	M	Settlement Amount	SETT//[N]3!a15d	
16S	M	End of Block	AMT	
End of mandatory Sequence E3 Amounts				
16S	M	End of Block	SETDET	
End of mandatory Sequence E Settlement Details				

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

1.3.2 Examples MT541

Released new instruction with client defined CASCADE instruction number.

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//12345	Should be different to CASCADE Instruction Number
:23G: NEWM	
:16R: LINK	
:20C::RELA//KP77770230810730	CASCADE Instruction Number
:16S: LINK	
:16S: GENL	
:16R: TRADDET	
:98A::SETT//20131210	
:98A::TRAD//20131206	
:35B: ISIN DE0005190003	
:16S: TRADDET	
:16R: FIAC	
:36B::SETT//UNIT/3397,	
:97A::SAFE//77770000	
:16S: FIAC	
:16R: SETDET	
:22F::SETR//TRAD	
:16R: SETPRTY	
:95P::DEAG//DEAGDEFFXXX	
:97A::SAFE//44440000	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::SELL//SELLDEFFXXX	
:97A::SAFE//12345678	
:16S: SETPRTY	
:16R: SETPRTY	
:95Q::DECU//Decu	
:97A::SAFE//123456	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::REAG//REAGDEFFXXX	
:97A::SAFE//77770000	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::BUYR//BUYRDEFFXXX	
:16S: SETPRTY	
:16R: SETPRTY	
:95Q::RECU//Recu	
:97A::SAFE//789456	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::PSET//DAKVDEFFXXX	
:16S: SETPRTY	
:16S: SETDET	
:16R:AMT	
:19A::SETT//EUR3000,	
:16S:AMT	

Further examples for CBF MT54x usages can be found in the according chapter of the MT543.

1.3.3 Field description MT541

Field 13B - Linked Message

Swift

Definition:	Message type number or message identifier of the message referenced in the linkage sequence.
Sequence:	A1, Linkages
Syntax:	:LINK//30x

CBF usage

Syntax	:LINK/DAKV/30x
Special note:	CBF uses the field to indicate the reference owner with the BIC11. Has to be provided, if the sender is different from the reference owner of the linked reference. For the MT540 the reference RELA, PREV, PREA, PCTI or POOL in sequence B1 can be addressed.

Field 16R/S - Start of Block / End of Block

Swift

Definition:	This field denotes the start/end of a block and its name.
Sequence:	Each sequence begins with field 16R and ends with field 16S.
Syntax:	16c

CBF usage	Analogous to Swift

Field 19A - Settlement Amount

Swift

Definition:	This field specifies the currency and the total amount of money that has to be paid or received in exchange for the securities. This amount includes interest, brokerage, taxes and other charges which have already been set off.
Sequence:	E3, Amounts
Syntax:	:SETT//[N]3!a15d

CBF usage

Field name:	WRG and GEGENWERT
Syntax:	3!x11,2d

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 20C - COMM – Common Reference

Swift

Definition:	Unique reference agreed upon by the two trade counterparties to identify the trade.
Sequence:	A1, Linkages
Syntax:	:COMM//16x

CBF usage

Field name:	REFERENZ - NR
Special note:	The Common Reference can be used as optional matching field.

Field 20C - Pool Reference

Swift

Definition:	Collective reference identifying a set of messages.
Sequence:	A1, Linkages
Syntax:	:POOL//16x

CBF usage

Field name:	POOL - REF
Special note:	A collective reference identifying a set of instructions which shall be settled all-or-none.

Field 20C - Preadvice Message Reference

Swift

Definition:	Message reference of the preadvice (23G PREA) previously sent.
Sequence:	A1, Linkages
Syntax:	:PREA//16x

CBF usage

Field name:	AUFTRAGS - REFERENZ
Special note:	This field is used to identify the instruction via the instruction reference. This means this reference is interpreted as the instruction reference of the original instruction.
	Either the "Previous Message Reference" or the "Preadvice Message Reference" must be entered in order to refer to the original instruction via the instruction reference.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 20C – Previous Message Reference

Swift

Definition: Message reference of the linked message previously sent.

Sequence: A1, Linkages

Syntax: :PREV//16x

CBF usage

Special note: If the "Previous Message Reference" is used, this field is transmitted into the instruction reference and used to identify the instruction. This means that if a new instruction is sent, this reference is used as the instruction reference for the new instruction. If a cancellation or a settlement release is sent, this reference is interpreted as the instruction reference of the original instruction.

If a cancellation is sent which is referenced via RELA, PREV is mandatory and NONREF has to be entered.

If an MT540 message is sent as a cancellation or settlement release, either the "Previous Message Reference" or the "Related Message Reference" must be entered in order to refer to the original instruction. For a settlement release, the "Preadvice Message Reference" can also be used to identify the blocked instruction.

Field 20C – Processor Transaction Identification

Swift

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

Sequence: A1, Linkages

Syntax: :PCTI//16x

CBF usage

Field name: T2S ACTOR REF Link Target

Special note: CBF uses 20C PCTI for the T2S Actor Reference. The reference has to be used for instruction linking to address the T2S Actor Reference for the target instruction.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 20C - Related Message Reference

Swift

Definition:	Message reference of the linked message previously received.
Sequence:	A1, Linkages
Syntax:	:RELA//16x

CBF usage

Special note: This field is interpreted as the CASCADE reference of the original instruction.

The CASCADE reference is structured by the following fields:

- Application code 1!x
- Test Code 1!x
- Instructor 4!n
- Instructor Type 2!n
- Instruction No. 7!n
- Filler 0

If an MT541 message is sent as a cancellation or settlement release, either the "Related Message Reference" or the "Previous Message Reference" must be entered in order to refer to the original instruction.

If RELA is used for the cancellation, PREV is mandatory and has to be used with NONREF.

For a settlement release, the "Preadvice Message Reference" can be used to identify the blocked instruction.

Field 20C - Sender's Message Reference

Swift

Definition:	This field specifies the reference number assigned by the sender to unambiguously identify the message in the sender's system.
Sequence:	A, General Information
Syntax:	:SEME//16x

CBF usage

Field name: AUFTRAGS - REFERENZ

Special note: If the "Previous Message Reference" is not used, this field is transmitted into the instruction reference and used to identify the instruction. The structure of the reference is the responsibility of the sender.

The SEME must not be equal to the CASCADE Reference (KP-). The reference has to be unique for three month. Otherwise the instruction is rejected by T2S.

Field 22F - Linkage Type Indicator

Swift

Definition:	Specifies what linkage action needs to be performed.
Sequence:	A1, Linkages
Syntax:	LINK//4!c

CBF usage

Field name:	POSN
Special note:	The indicator has to be used for instruction linking. (Other values are rejected.)

Code	Description
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.
WITH	Indicates that the message is to be processed with the linked message.
INFO	Indicates that the messages are linked for information purposes only.

Field 22F - Priority Indicator

Swift

Definition:	Execution priority of the instruction
Sequence:	B, Trade Details
Syntax:	:PRIR//4!c

CBF usage

Field name:	DISPO-PRIORITAET
Special note:	The priority field can have the following values (Default value is blank. If instructed with a blank field, T2S will assign depending on the instruction type):

Code	Description
0003	High priority
0004	Normal priority

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 22F – Reporting Indicator

Swift

Definition:	This field indicates whether the trade details must be reported to a stock exchange or regulatory organisation.
Sequence:	B, Trade Details
Syntax:	:RPOR/DAKV/4!c

CBF usage

Special note:	This field gives clients the possibility, to disable the receipt of a settlement confirmation or settlement failure for the related transaction.
	Following code can be used:

Code	Description
NCON	No settlement confirmation or failure has been requested.

Field 22F – Settlement Transaction Condition Indicator

Swift

Definition:	Specifies the conditions under which the order/trade is to be settled.
Sequence:	E, Settlement Details
Syntax:	:STCO/[8c]/4!c

CBF usage

Special note: Following codes can be used:

Code	Settlement type
NPAR	Partial settlement is not allowed.
PART	Partial settlement allowed.
COEX/PARC	Partial settlement is allowed but must satisfy a cash value minimum (threshold: value defined in static data by the ECB and stored in their static data and is not in the responsibility of CBF).
COEX/PARQ	Partial settlement is allowed but must satisfy a minimum quantity of securities (threshold: quantity equals minimum settlement unit specified by SME).
NOMC	No Automatic Market Claim The OPT-OUT Flag provides clients the possibility of excluding the transaction from Market and Reverse Claims and Transformations.
COEX/ADEA	Accept After Regular Settlement Deadline

Field 22F – Trade Transaction Condition Indicator

Swift

Definition:	Specifies the conditions under which the order/trade was executed.
Sequence:	B, Trade Details
Syntax:	:TTCO//4!c

CBF usage

Special note: The Swift qualifier for the ex flag in the settlement instructions has changed from TTCO//SPEX to TTCO//XCPN. The field is an additional matching field, meaning if one counterpart is flagging the trade as XCPN, the other has to follow, and otherwise the trade will not settle.
CCPN is not used for CBF but is forwarded to T2S.

Code	Request for Settlement Status
XCPN	Trade was executed ex coupon.
CCPN	Trade was executed cum coupon.

Field 22F – Type of Settlement Transaction Indicator

Swift

Definition:	Indicates the detailed type of settlement transaction contained in the settlement details for the message
Sequence:	E, Settlement Details
Syntax:	:SETR/[8c]/4!c

CBF usage

Special note: The following list of settlement transaction codes are enabled for instructions sent in ICP mode:

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Code	Description based on the Swift ISO15022 manual
BSBK	Buy Sell Back
BYIY	Buy In
CLAI	Market Claim
CNCB	Central Bank Collateral Operation
COLI	Collateral In
COLO	Collateral Out
ETFT	Exchange Traded Funds
FCTA	Factor Update
INSP	Move of Stock
MKDW	Mark-Down
MKUP	Mark-Up
NETT	Netting
NSYN	Non Syndicated
OWNE	External Account Transfer; linked to Registered shares account transfer ("AA01P")
OWNI	Internal Account Transfer; linked to Registered shares position transfer ("AA01B")
PAIR	Pair-Off
PLAC	Placement
REDM	Redemption (Funds)
RELE	DR Release/Cancellation
REPU	Repo
RODE	Return of Delivery Without Matching
RVPO	Reverse Repo
SBBK	Sell Buy Back
SBRE	Borrowing Reallocation
SECB	Securities Borrowing
SECL	Securities Lending
SLRE	Lending Reallocation
SUBS	Subscription (Funds)
SWIF	Switch from; change of an investment from one sub-fund to another sub-fund (redemption leg)
SWIT	Switch to; change of an investment from one sub-fund to another sub-fund (subscription leg)
SYND	Syndicate of Underwriters
TBAC	TBA Closing
TRAD	Trade
TRPO	Triparty Repo
TRVO	Triparty Reverse Repo
TURN	Turnaround

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

The following listed seven transaction codes are restricted for ICP mode entry. If entered, the instruction will be rejected.

Code	Description	Reserved
PORT	Portfolio move	Reserved for CEDAR
CONV	Conversion	Reserved for AA01 TR/VR, AA01 B, AA07, AA09, AA14,AA15, AA17, AA19 AA16 and AA18 (Vault instructions)
ISSU	Issuance	
REDI	Withdrawal	
CORP	Corporate action	Reserved for CBF Custody instructions
AUTO	Auto Collateralisation	Reserved for T2S only
REAL	Realignment	

Moreover, CBF also process the ISO transaction codes when submitted with Data Source Scheme (DSS) "COEX". So clients can instruct "OWNE" code as:

:22F::SETR//OWNE or :22F::SETR/COEX/OWNE

By using a DSS, clients can avoid a CASCADE specific handling of instructions summited with the following transaction codes, because if DSS "COEX" is present with an ISO transaction code, then the instruction is mapped to AA01/02 W. For a usage as a specific CASCADE instruction type, the following codes can be entered without DSS "COEX":

Code	Description	Reserved
COLI	Collateral In	AA01 (EUREX collateral), AA01/C, AA04 and AA05 (Transfer of collateral)
COLO	Collateral Out	
OWNE	External account transfer	AA01 P (Registered shares account transfer) AA01 B (Registered shares position transfer)
OWNI	Internal account transfer	

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 22F - Beneficial Ownership Indicator

Swift

Definition:	Specifies whether there is change of beneficial ownership.
Sequence:	E, Settlement Details
Syntax:	:BENE//4!c

CBF usage

Special note: This field gives clients the possibility to do a portfolio transfer in French Registered Shares (VON registered) with no BO changes (NBEN)

Following codes can be used:

Code	Definition
YBEN	Change of Beneficial Ownership.
NBEN	No change of Beneficial Ownership.

Field 23G - Function of the Message

Swift

Definition:	This field identifies the function of the message.
Sequence:	A, General Information
Syntax:	4!c

CBF usage

Special note: Following codes can be used:

Code	Definition
NEWM	If the message was previously sent with the PREA function, the settlement block will be lifted. Otherwise a new instruction is entered without settlement blocking.
CANC	Indicates a cancellation of an instruction.
PREA	The instruction is entered as blocked.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 25D - Matching Status

Swift

Definition: Provides the matching status of the instruction at the time the settlement instruction was sent. ETC - Electronic Trade Confirmation - status or status reported between the trading parties prior to the sending of settlement instructions.

Sequence: B, Trade Details

Syntax: MTCH//4!c

CBF usage

Field name: ALREADY MATCHED

Special note: Following indicator can be used:

Code	Definition
MACH	Instruction has been matched. Delivering and receiving instruction are sent together for settlement to T2S
	Whenever a single leg of instruction is addressed, field must show MTCH/NMAT.
	Whenever both legs of an instruction ar addressed, field must show MTCH/DAKV/PCTI

Field 35B - Identification of the Financial Instrument

Swift

Definition: This field identifies the relevant securities in ISIN format.

Sequence: B, Trade Details

Syntax: [ISIN1!e12!c][4*35x]

CBF usage

Field name: WKN

Special note: This field contains the ISIN and a free-text description of the securities, if available.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 36B – Quantity of Financial Instrument to be settled

Swift

Definition:	This field specifies the quantity of financial instruments involved in the securities transaction.
Sequence:	C, Financial Instrument/Account
Syntax:	:SETT//4!c/15d

CBF usage

Field name:	NOMINALE
Syntax:	10,6d
Special note:	Following codes can be used:

Code	Description
FAMT	Face amount
UNIT	Unit

In the case of a cancellation, the original amount and quantity is expected, independent of the occurrence of a requested partial settlement or its current status.

Field 70D – Registration Details

Swift

Definition:	This field is used to specify the information required for the registration.
Sequence:	E1, Settlement Parties
Syntax:	:REGI//6*35x

CBF usage

Syntax:	6*35x
Special note:	With the OneClearstream service for French Registered Securities, CBF clients can enter the BO (Beneficial Owner) details in 70D REGI for MT54x messages.
	Example to provide registration data in A2A mode: REGI///HTYP 03/NAME Smith/FNAM John/ICER 13090/

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 70E - Declaration Details Narrative

Swift

Definition:	This field is used to specify the declaration details in relation to a party.
Sequence:	E1, Settlement Parties
Syntax:	:DECL//10*35x

CBF usage

Syntax:	4*35x
Special note:	This field contains the specific CASCADE fields not covered by the Swift definitions. These fields are generally default or optional fields.
	The contents of these fields are identified by labels. The name of each label must be preceded by a slash and there must always be one space between the label name and the content. If a field should not be transmitted, do not show the label. The complete list of labels is listed in section 0.
	The contents of a sub-field must not contain any "/".
	If the field 70E DECL is used for more than one party level in a message, the last field DECL of the party levels would be processed.

Field 70E - Settlement Instruction Processing Narrative

Swift

Definition:	Provides additional settlement processing information which cannot be included within the structured fields of the message
Sequence:	B, Trade Details
Syntax:	:SPRO//10*35x

CBF usage

Field name:	TEXT
Syntax:	4*35x
Special note:	The narrative must be sent with 70E SPRO in order to be reported to the counterparty either as allegement or as a delivery free of payment without a matching instruction.
	The format "TAX/" followed by the tax identification number (TIN) should be used 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.
	For standard instructions subject to matching: Field :70E::SPRO///TAX/30x
	For already matched instruction types: Field: 70E::SPRO///TAX/30x/CTX/30y
	The first 30 characters are used for the TIN. Therefore CBF recommends clients to enter additional free text in the next line in order to avoid TIN validation errors.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 90B - Deal Price

Swift

Definition:	This field specifies the price of the instruments traded in the transaction.
Sequence:	B, Trade Details
Syntax:	:DEAL//ACTU/3!a15d (currency) (price)

CBF usage

Field name:	KURS / WRG
Syntax:	5,4d
Special note:	This field contains the currency and the rate at which the deal was closed. The currency is not saved or processed in CASCADE.

Field 90B - Market Price

Swift

Definition:	This field contains the current market price of the securities, represented as an actual amount.
Sequence:	B1, Financial Instrument Attributes
Syntax:	:MRKT//ACTU/3!a15d

CBF usage

Syntax:	10,4d

Field 94B - Place of Trade

Swift

Definition:	This field specifies the place where the order was traded.
Sequence:	B, Trade Details
Syntax:	:TRAD//EXCH/30x

CBF usage

Field name:	BOERSENPLATZ
Special note:	CBF processes only the first 4 characters, although the field is defined for 30 characters by Swift . Must be a Market Identifier Code (MIC) as listed for ISO 10383.
	Clients and Stock Exchanges need to ensure the correct MIC is used, as CBF will not validate the content of the field.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 94H - Place of Clearing

Swift

Definition:	This field specifies the place at which the trade is cleared (central counterparty).
Sequence:	B, Trade Details
Syntax:	:CLEA//4!a2!a2!c[3!c]
CBF usage	Analogous to Swift
Special note	Identifier Code must be a registered BIC.

Field 95P/R/Q - Delivering Agent

Swift

Definition:	This field identifies the delivering agent.
Sequence:	E1, Settlement Parties
Syntax:	Option P::DEAG//4!a2!a2!c[3!c]
	Option R::DEAG/8c/34x
	Option Q::DEAG//4*35x
CBF usage	
Field name:	SETTL PARTY - LIEFERER
	The detailed settlement party mapping can be found in section 9.1.

Field 95P/R/Q - Receiving Agent

Swift

Definition:	This field identifies the receiving agent.
Sequence:	E1, Settlement Parties
Syntax:	Option P::REAG//4!a2!a2!c[3!c]
	Option R::REAG/8c/34x
	Option Q::REAG//4*35x
CBF usage	
Field name:	SETTL PARTY – EMPFAENGER
	The detailed settlement party mapping can be found in section 9.1.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 95P/R/Q - Seller

Swift

Definition:	This field identifies the initiator of the transaction if the initiator is not identical with the sender of the message.
Sequence:	E1, Settlement Parties
Syntax:	Option P::SELL//4!a2!a2!c[3!c]
	Option R::SELL/8c/34x
	Option Q::SELL//4*35x

CBF usage

Field name:	SETTL PARTY - LIEFERER
	The detailed settlement party mapping can be found in section 9.1.

Field 95P/R/Q - Buyer

Swift

Definition:	This field identifies the beneficiary of the transaction.
Sequence:	E1, Settlement Parties
Syntax:	Option P::BUYR//4!a2!a2!c[3!c]
	Option R::BUYR/8c/34x
	Option Q::BUYR//4*35x

CBF usage

Field name:	SETTL PARTY – EMPFAENGER
	The detailed settlement party mapping can be found in section 9.1.

Field 95P/R/Q - Deliverer's Custodian

Swift

Definition:	This field indicates the custodian of the delivering party.
Sequence:	E1, Settlement Parties
Syntax:	Option P::DECU//4!a2!a2!c[3!c]
	Option R::DECU/8c/34x
	Option Q::DECU//4*35x

CBF usage

Field name:	SETTL PARTY - LIEFERER
	The detailed settlement party mapping can be found in section 9.1.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 95P/R/Q - Receiver's Custodian

Swift

Definition:	This field indicates the receiving party's custodian.
Sequence:	E1, Settlement Parties
Syntax:	Option P::RECU/4!a2!a2!c[3!c]
	Option R::RECU/8c/34x
	Option Q::RECU//4*35x

CBF usage

Field name:	SETTL PARTY - EMPFAENGER
	The detailed settlement party mapping can be found in section 9.1.

Field 95P/R/Q - Deliverer's Intermediary 1

Swift

Definition:	Party that interacts with the delivering agent.
Sequence:	E1, Settlement Parties
Syntax:	Option P::DEI1/4!a2!a2!c[3!c]
	Option R::DEI1/8c/34x
	Option Q::DEI1//4*35x

CBF usage

Field name:	SETTL PARTY – LIEFERER
	The detailed settlement party mapping can be found in section 9.1.

Field 95P/R/Q - Receiver's Intermediary 1

Swift

Definition:	Party that interacts with the receiving agent.
Sequence:	E1, Settlement Parties
Syntax:	Option P::REI1/4!a2!a2!c[3!c]
	Option R::REI1/8c/34x
	Option Q::REI1//4*35x

CBF usage

Field name:	SETTL PARTY - EMPFAENGER
	The detailed settlement party mapping can be found in section 9.1.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 95P/R/Q - Deliverer's Intermediary 2

Swift

Definition:	Party that interacts with the deliverer's intermediary 1.
Sequence:	E1, Settlement Parties
Syntax:	Option P::DEI2/4!a2!a2!c[3!c]
	Option R::DEI2/8c/34x
	Option Q::DEI2//4*35x

CBF usage

Field name:	SETTL PARTY - LIEFERER
	The detailed settlement party mapping can be found in section 9.1.

Field 95P/R/Q - Receiver's Intermediary 2

Swift

Definition:	Party that interacts with the receiver's intermediary 1.
Sequence:	E1, Settlement Parties
Syntax:	Option P::REI2/4!a2!a2!c[3!c]
	Option R::REI2/8c/34x
	Option Q::REI2//4*35x

CBF usage

Field name:	SETTL PARTY - EMPFAENGER
	The detailed settlement party mapping can be found in section 9.1.

Field 95P - Account Owner

Swift

Definition:	Party that owns the account.
Sequence:	C, Financial Instrument – Account
Syntax:	:ACOW//4!a2!a2!c[3!c]

CBF usage

Field name:	Reference Owner BIC
Special note:	This field contains the reference owner BIC of the reference RELA, PREV or COMM in sequence A. CBF requires the BIC, when the sender of the message is not the owner of the reference used in sequence A.
	For non-cleared Stock Exchange Transactions, it will always be DAKVDEFFLIO, as the instructions are generated by SETI.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 95P – Place of Settlement

Swift

Definition:	This field identifies the place of settlement.
Sequence:	E1, Settlement Parties
Syntax:	:PSET//4!a2!a2!c[3!c]

CBF usage

Special note:	Even though this field is mandatory in Swift, CBF does not process its contents.

Field 97A – Safekeeping Account

Swift

Definition:	Safekeeping account where the securities are held.
Sequence:	C, Financial Instrument/Account
Syntax:	:SAFE//35x

CBF usage

Field name:	GUT
Syntax:	SAFE//4!n(4!n) (bank number) (sub-account number)
Special note:	Only a CBF account number is accepted.

Field 97A – Cash Account

Swift

Definition:	Account in which cash is maintained
Sequence:	C, Financial Instrument/Account
Syntax:	:CASH//35x

CBF usage

Special note:	DCA (34 digit) or DCA Reference can be used.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 97A - Safekeeping Account

Swift

Definition:	Account where financial instruments are maintained.
Sequence:	E1, Settlement Parties
Syntax:	:SAFE//35x

CBF usage

Special note: For REAG and DEAG only the CBF account is allowed.

For all other parties following syntax is possible. Below a description of the IDs and keys used. If ID is missing, KTO- is used as default.

ID	Key of beneficiary account	Format
4x		31x
BLZ-	German bank code (Bankleitzahl)	8 characters, numeric
BIC-	ISO bank code	8 or 11 characters, alphanumeric
KTO-	Securities account number	
ACC-	Securities account number	

Field 98A - Preparation Date/Time

Swift

Definition:	Date/time when the message was prepared.
Sequence:	A, General Information
Syntax:	:PREP//8!n
CBF usage	Analogous to Swift

Field 98A - Settlement Date/Time

Swift

Definition:	This field indicates the date/time when the securities transactions are to be settled (intended settlement date/time).
Sequence:	B, Trade Details
Syntax:	:SETT//8!n
CBF usage	Analogous to Swift
Field name:	SET-DAY

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 98A - Trade Date/Time

Swift

Definition:	This field indicates the date/time when the trade was agreed.
Sequence:	B, Trade Details
Syntax:	:TRAD//8!n

CBF usage

Field name:	SCHLUSSTAG
Status:	Mandatory

Field 99B - Current Settlement Instruction Number

Swift

Definition:	Sequential number of the instruction in a range of linked settlement instructions.
Sequence:	A General Information
Syntax:	:SETT//3!n

CBF usage

Field name:	SEQUENZ-NR
Special note:	The field 99B SETT has to be used for instruction pooling. If the total of linked settlement instructions (99B TOSE) is present, the current settlement instruction number (99B SETT) must be present.
	"SETT" number of settlement instruction in a range of linked receipt/delivery settlement

Field 99B - Total of Linked Settlement Instructions

Swift

Definition:	Total number of settlement instructions that are linked together
Sequence:	A General Information
Syntax:	:TOSE//3!n

CBF usage

Field name:	POOL ZAEHLER
Special note:	The field 99B TOSE must be used for instruction pooling. If the current settlement instruction number (99B SETT) is present, the total of linked settlement instructions (99B TOSE) must be present.
	Already matched instructions and dumps count as two.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

1.4 MT542 - Deliver Free Instruction

1.4.1 Overview MT542

Tag	Status	Field name	Format	Comment
Mandatory Sequence A General Information				
16R	M	Start of Block	GENL	
20C	M	Sender's Message Reference	SEME//16x	Should not be equal to the CASCADE Reference (KP-). The SEME must be unique for three months.
23G	M	Function of the Message	4!c	NEWM;PREA;CANC
98A	O	Preparation Date	PREP//8!n	
99B	O	Current Settlement Instruction Number	SETT//3!n	If the total of linked settlement instructions (field :99B::TOSE) is present, the current settlement instruction number (field :99B::SETT) must be present. "SETT" number of settlement instruction in a range of linked receipt/delivery settlement instructions.
99B	O	Total of Linked Settlement Instructions	TOSE//3!n	If the field 20C::POOL is used, field 99B::TOSE (total of linked settlement instruction) should include the true total number of messages. (If 99B::TOSE is present 20C::POOL should be present, else the message will be rejected.)
Optional Repetitive Subsequence A1 Linkages				
16R	M	Start of Block	LINK	
22F	O	Linkage Type Indicator	LINK//4!c	AFTE;BEFO;INFO;WITH The indicator has to be used for instruction linking. WITH can be used together with 20C-POOL. (AFTE, BEFO and INFO together with 20C::POOL are rejected.)
13B	O	Linked Message	LINK/DAKV/30x	BIC of the party owning the reference (for example DAKVDEFFXXX)
20C	O	Pool Reference	POOL//16x	For instructions linked with POOL the reference of the field POOL has to be present. If used field 99B::TOSE (total of linked settlement instruction) should include the true total number of messages. (If 20C::POOL is present 99B::TOSE should be present, else the message will be rejected.)
20C	O	Preadvice Message Reference	PREA//16x	Can be used to release an instruction on hold with the instruction reference.
20C	O	Previous Message Reference	PREV//16x	Mandatory for cancellations. Has to contain the original CASCADE instruction reference or NONREF, if RELA will be used for the cancellation. Can also be used for the release of an instruction/transaction.
20C	O	Related Message Reference	RELA//16x	Can be used to provide the CASCADE instruction number for the initial instruction or to reference for a release, or the cancellation of an instruction.
20C	O	Common Reference	COMM//16x	Can be used as an optional matching field.
20C	O	Processor Transaction Identification	PCTI//16x	Has to be used to address the instruction by the T2S Actor Reference for instruction linking.
16S	M	End of Block	LINK	
End of Optional Repetitive Subsequence A1 Linkages				

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Tag	Status	Field name	Format	Comment
16S	M	End of Block	GENL	
End of mandatory Sequence A General Information				
Mandatory Sequence B Trade Details				
16R	M	Start of Block	TRADDET	
94B	O	Place of Trade	TRAD//EXCH/30x	List of possible values: ISO 10383 Market Identification Code (MIC)
94H	O	Place of Clearing	CLEA//4!a2!a2!c[3!c]	Identifier Code must be a registered BIC.
98A	M	Settlement Date/Time	SETT//8!n	
98A	M	Trade Date/Time	TRAD//8!n	
90B	O	Deal Price	DEAL//ACTU/3!a15d	
35B	M	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	
Optional Subsequence B1 Financial Instrument Attributes				
16R	M	Start of Block	FIA	
98A	O	Coupon Date	COUP//8!n	Used for Vaults only. For electronic securities, please refer to Chapter 9: Message Formats for Vaults and electronic securities.
13A 13B	O	Coupon Number	COUP//3!c COUP//30x	Used for Vaults only. For electronic securities, please refer to Chapter 9: Message Formats for Vaults and electronic securities.
90B	O	Market Price	MRKT//ACTU/3!a15d	
16S	M	End of Block	FIA	
End of optional Subsequence B1 Financial Instrument Attributes				
22F	O	Reporting Indicator	RPOR/DAKV/4!c	NCON (YCON is accepted, but has no function)
22F	O	Priority Indicator	PRIR//4!c	"0003" = High priority "0004" = Normal priority For Xemac the priority must be 0004.
22F	O	Trade Transaction Condition Indicator	TTCO//4!c	XCPN (ex coupon) CCPN (cum coupon) (replace SPEX)
25D	O	Matching Status	MTCH//4!c	MACH Whenever a single leg of instruction is addressed, field must show MTCH/NMAT. Whenever both legs of an instruction ar addressed, field must show MTCH/DAKV/PCTI
70E	O	Settlement Instruction Processing Narrative	SPRO//10*35x	
16S	M	End of Block	TRADDET	
End of Mandatory Sequence B Trade Details				
Mandatory Sequence C Financial Instrument – Account				
16R	M	Start of Block	FIAC	
36B	M	Quantity of Financial Instrument to be Settled	SETT//4!c15d	
70D	O	Denomination Choice	DENC//10*35x	Used for Vaults only. For electronic securities, please refer to Chapter 9: Message Formats for Vaults and electronic securities.
13B	O	Certificate Number	CERT//30x	Used for Vaults only. For electronic securities, please refer to Chapter 9: Message Formats for Vaults and electronic securities.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Tag	Status	Field name	Format	Comment
95P	O	Account Owner	ACOW//4!a2!a2!c[3!c]	Indicates the owner of the reference used in sequence A. Has to be provided, if the owner of the PREV reference is different from the sender BIC.
97A	M	Safekeeping Account	SAFE//35x	CBF Account
16S	M	End of Block	FIAC	
End of mandatory Sequence C Financial Instrument – Account				
Mandatory Sequence E Settlement Details				
16R	M	Start of Block	SETDET	
22F	O	Settlement Transaction Condition Indicator	STCO/[8c]/4!c	
22F	O	Beneficial Ownership Indicator	BENE//4!c	
22F	M	Type of Settlement Transaction Indicator	SETR/[8c]/4!c	.
Repetitive Mandatory Subsequence E1 Settlement Parties				
16R	M	Start of Block	SETPRTY	
95a	O	Buyer	95P:BUYR//4!a2!a2!c[3!c] 95R:BUYR/8c/34x 95Q:BUYR//4*35x	
95a	O	Delivering Agent	95P:DEAG//4!a2!a2!c[3!c] 95R:DEAG/8c/34x 95Q:DEAG//4*35x	
95a	O	Delivering Custodian	95P:DECU//4!a2!a2!c[3!c] 95R:DECU/8c/34x 95Q:DECU//4*35x	
95a	O	Deliverer's Intermediary 1	95P:DEI1//4!a2!a2!c[3!c] 95R:DEI1/8c/34x 95Q:DEI1//4*35x	
95a	O	Deliverer's Intermediary 2	95P:DEI2//4!a2!a2!c[3!c] 95R:DEI2/8c/34x 95Q:DEI2//4*35x	
95a	M	Place of Settlement	95P::PSET//4!a2!a2!c[3!c]	
95a	M	Receiving Agent	95P:REAG//4!a2!a2!c[3!c] 95R:REAG/8c/34x 95Q:REAG//4*35x	
95a	O	Receiver's Custodian	95P:RECU//4!a2!a2!c[3!c] 95R:RECU/8c/34x 95Q:RECU//4*35x	
95a	O	Receiver's Intermediary 1	95P:REI1//4!a2!a2!c[3!c] 95R:REI1/8c/34x 95Q:REI1//4*35x	
95a	O	Receiver's Intermediary 2	95P:REI2//4!a2!a2!c[3!c] 95R:REI2/8c/34x 95Q:REI2//4*35x	
95a	O	Seller	95P:SELL//4!a2!a2!c[3!c] 95R:SELL/8c/34x 95Q:SELL//4*35x	
97A	O	Safekeeping Account	SAFE//35x	
70E	O	Declaration Details Narrative	DECL//10*35x	

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Tag	Status	Field name	Format	Comment
16S	M	End of Block	SETPRTY	
End of Subsequence E1 Settlement Parties				
16S	M	End of Block	SETDET	
End of mandatory Sequence E Settlement Details				

1.4.2 Examples MT542

Released new instruction with client defined CASCADE instruction number.

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//12345	Should be different to CASCADE Instruction Number
:23G: NEWM	
:16R: LINK	
:20C::RELA//KP77770230810730	CASCADE Instruction Number
:16S: LINK	
:16S: GENL	
:16R: TRADDET	
:98A::SETT//20131210	
:98A::TRAD//20131206	
:35B: ISIN DE0005190003	
:16S: TRADDET	
:16R: FIAC	
:36B::SETT//UNIT/3397,	
:97A::SAFE//44440000	
:16S: FIAC	
:16R: SETDET	
:22F::SETR//TRAD	
:16R: SETPRTY	
:95P::DEAG//DEAGDEFFXXX	
:97A::SAFE//44440000	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::SELL//SELLDEFFXXX	
:97A::SAFE//12345678	
:16S: SETPRTY	
:16R: SETPRTY	
:95Q::DECU//Decu	
:97A::SAFE//123456	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::REAG//REAGDEFFXXX	
:97A::SAFE//77770000	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::BUYR//BUYRDEFFXXX	
:16S: SETPRTY	
:16R: SETPRTY	
:95Q::RECU//Recu	
:97A::SAFE//789456	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::PSET//DAKVDEFFXXX	
:16S: SETPRTY	
:16S: SETDET	

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Further examples for CBF MT54x usages can be found in the according chapter of the MT543.

1.4.3   Field description MT542

Field 13B - Linked Message

Swift

Definition:	Message type number or message identifier of the message referenced in the linkage sequence.
Sequence:	A1, Linkages
Syntax:	:LINK//30x

CBF usage

Syntax	:LINK/DAKV/30x
Special note:	CBF uses the field to indicate the reference owner with the BIC11. Has to be provided, if the sender is different from the reference owner of the linked reference. For the MT540 the reference RELA, PREV, PREA, PCTI or POOL in sequence B1 can be addressed.

Field 16R/S - Start of Block / End of Block

Swift

Definition:	This field denotes the start/end of a block and its name.
Sequence:	Each sequence begins with field 16R and ends with field 16S.
Syntax:	16c
CBF usage	Analogous to Swift

Field 20C - Common Reference

Swift

Definition:	Unique reference agreed upon by the two trade counterparties to identify the trade.
Sequence:	A1, Linkages
Syntax:	:COMM//16x

CBF usage

Field name:	REFERENZ - NR
Special note:	The Common Reference can be used as optional matching field.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 20C - Pool Reference

Swift

Definition:	Collective reference identifying a set of messages.
Sequence:	A1, Linkages
Syntax:	:POOL//16x

CBF usage

Field name:	POOL - REF
Special note:	A collective reference identifying a set of instructions which shall be settled all-or-none.

Field 20C - Preadvice Message Reference

Swift

Definition:	Message reference of the preadvice (23G PREA) previously sent.
Sequence:	A1, Linkages
Syntax:	:PREA//16x

CBF usage

Field name:	AUFTRAGS - REFERENZ
Special note:	This field is used to identify the instruction via the instruction reference. This means this reference is interpreted as the instruction reference of the original instruction.
	Either the "Previous Message Reference" or the "Preadvice Message Reference" must be entered in order to refer to the original instruction via the instruction reference.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 20C - Previous Message Reference

Swift

Definition:	Message reference of the linked message previously sent.
Sequence:	A1, Linkages
Syntax:	:PREV//16x

CBF usage

Special note:	If the "Previous Message Reference" is used, this field is transmitted into the instruction reference and used to identify the instruction. This means that if a new instruction is sent, this reference is used as the instruction reference for the new instruction. If a cancellation or a settlement release is sent, this reference is interpreted as the instruction reference of the original instruction.
	If a cancellation is sent which is referenced via RELA, PREV is mandatory and NONREF has to be entered.
	If an MT540 message is sent as a cancellation or settlement release, either the "Previous Message Reference" or the "Related Message Reference" must be entered in order to refer to the original instruction. For a settlement release, the "Preadvice Message Reference" can also be used to identify the blocked instruction.

Field 20C - Processor Transaction Identification

Swift

Definition:	Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.
Sequence:	A1, Linkages
Syntax:	:PCTI//16x

CBF usage

Field name:	T2S ACTOR REF Link Target
Special note:	CBF uses 20C PCTI for the T2S Actor Reference. The reference has to be used for instruction linking to address the T2S Actor Reference for the target instruction.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 20C - Related Message Reference

Swift

Definition:	Message reference of the linked message previously received.
Sequence:	A1, Linkages
Syntax:	:RELA//16x

CBF usage

Special note: This field is interpreted as the CASCADE reference of the original instruction.

The CASCADE reference is structured by the following fields:

• Application code	1!x
• Test Code	1!x
• Instructor	4!n
• Instructor Type	2!n
• Instruction No.	7!n
• Filler	0

If an MT542 message is sent as a cancellation or settlement release, either the "Related Message Reference" or the "Previous Message Reference" must be entered in order to refer to the original instruction.

If RELA is used for the cancellation, PREV is mandatory and has to be used with NONREF.

For a settlement release, the "Preadvice Message Reference" can also be used to identify the blocked instruction.

Field 20C - Sender's Message Reference

Swift

Definition:	This field specifies the reference number assigned by the sender to unambiguously identify the message in the sender's system.
Sequence:	A, General Information
Syntax:	:SEME//16x

CBF usage

Field name:	AUFTRAGS - REFERENZ

Special note: If the "Previous Message Reference" is not used, this field is transmitted into the instruction reference and used to identify the instruction. The structure of the reference is the responsibility of the sender.

The SEME must not be equal to the CASCADE Reference (KP-). The reference has to be unique for three month. Otherwise the instruction is rejected by T2S.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 22F - Linkage Type Indicator

Swift

Definition: Specifies what linkage action needs to be performed.

Sequence: A1, Linkages

Syntax: LINK//4!c

CBF usage

Field name: POSN

Special note: The indicator has to be used for instruction linking. (Other values are rejected.)

Code	Description
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.
WITH	Indicates that the message is to be processed with the linked message.
INFO	Indicates that the messages are linked for information purposes only.

Field 22F - Priority Indicator

Swift

Definition: Execution priority of the instruction

Sequence: B, Trade Details

Syntax: :PRIR//4!c

CBF usage

Field name: DISPO-PRIORITAET

Special note: For Xemac the priority must be 0004.

The priority field can have the following values (Default value is blank. If instructed with a blank field, T2S will assign depending on the instruction type):

Code	Description
0003	High priority
0004	Normal priority

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 22F - Reporting Indicator

Swift

Definition: This field indicates whether the trade details must be reported to a stock exchange or regulatory organisation.

Sequence: B, Trade Details

Syntax: :RPOR/DAKV/4!c

CBF usage

Special note: This field gives clients the possibility, to disable the receipt of a settlement confirmation or settlement failure for the related transaction.

Following code can be used:

Code	Description
NCON	No settlement confirmation or failure has been requested.

Field 22F - Settlement Transaction Condition Indicator

Swift

Definition: Specifies the conditions under which the order/trade is to be settled.

Sequence: E, Settlement Details

Syntax: :STCO/[8c]/4!c

CBF usage

Special note: Following codes can be used:

Code	Settlement type
NPAR	Partial settlement is not allowed.
PART	Partial settlement allowed.
COEX/PARC	Partial settlement is allowed but must satisfy a cash value minimum (threshold: value defined in static data by the ECB and stored in their static data and is not in the responsibility of CBF).
COEX/PARQ	Partial settlement is allowed but must satisfy a minimum quantity of securities (threshold: quantity equals minimum settlement unit specified by SME).
NOMC	No Automatic Market Claim The OPT-OUT flag provides clients the possibility of excluding the transaction from market and reverse claims and transformations.
DLWM	Delivery Without Matching
PHYS	Securities are to be physically settled.

Field 22F – Trade Transaction Condition Indicator

Swift

Definition:	Specifies the conditions under which the order/trade was executed.
Sequence:	B, Trade Details
Syntax:	:TTCO//4!c

CBF usage

Special note: The Swift qualifier for the ex flag in the settlement instructions has changed from TTCO//SPEX to TTCO//XCPN. The field is an additional matching field, meaning if one counterpart is flagging the trade as XCPN, the other has to follow, and otherwise the trade will not settle.

CCPN is not used for CBF but forwarded to T2S.

Code	Request for Settlement Status
XCPN	Trade was executed ex coupon.
CCPN	Trade was executed cum coupon.

Field 22F – Type of Settlement Transaction Indicator

Swift

Definition:	Indicates the detailed type of settlement transaction contained in the settlement details for the message
Sequence:	E, Settlement Details
Syntax:	:SETR/[8c]/4!c

CBF usage

Special note: The following list of settlement transaction codes are enabled for instructions sent in ICP mode:

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Code	Description based on the Swift ISO15022 manual
BSBK	Buy Sell Back
BYIY	Buy In
CLAI	Market Claim
CNCB	Central Bank Collateral Operation
COLI	Collateral In
COLO	Collateral Out
ETFT	Exchange Traded Funds
FCTA	Factor Update
INSP	Move of Stock
MKDW	Mark-Down
MKUP	Mark-Up
NETT	Netting
NSYN	Non Syndicated
OWNE	External Account Transfer; linked to Registered shares account transfer ("AA01P")
OWNI	Internal Account Transfer; linked to Registered shares position transfer ("AA01B")
PAIR	Pair-Off
PLAC	Placement
REDM	Redemption (Funds)
RELE	DR Release/Cancellation
REPU	Repo
RODE	Return of Delivery Without Matching
RVPO	Reverse Repo
SBBK	Sell Buy Back
SBRE	Borrowing Reallocation
SECB	Securities Borrowing
SECL	Securities Lending
SLRE	Lending Reallocation
SUBS	Subscription (Funds)
SWIF	Switch from; change of an investment from one sub-fund to another sub-fund (redemption leg)
SWIT	Switch to; change of an investment from one sub-fund to another sub-fund (subscription leg)
SYND	Syndicate of Underwriters
TBAC	TBA Closing
TRAD	Trade
TRPO	Triparty Repo
TRVO	Triparty Reverse Repo
TURN	Turnaround

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

The following listed seven transaction codes are restricted for ICP mode entry. If entered, the instruction will be rejected.

Code	Description	Reserved
PORT	Portfolio move	Reserved for CEDAR
CONV	Conversion	Reserved for AA01 TR/VR, AA01 B, AA07, AA09, AA14,AA15, AA17, AA19 AA16 and AA18 (Vault instructions)
ISSU	Issuance	
REDI	Withdrawal	
CORP	Corporate action	Reserved for CBF Custody instructions
AUTO	Auto Collateralisation	Reserved for T2S only
REAL	Realignment	

Moreover, CBF also process the ISO transaction codes when submitted with Data Source Scheme (DSS) "COEX". So clients can instruct "OWNE" code as:

:22F::SETR//OWNE or :22F::SETR/COEX/OWNE

By using a DSS, clients can avoid a CASCADE specific handling of instructions summited with the following transaction codes, because if DSS "COEX" is present with an ISO transaction code, then the instruction is mapped to AA01/02 W. For a usage as a specific CASCADE instruction type, the following codes can be entered without DSS "COEX":

Code	Description	Reserved
COLI	Collateral In	AA01 (EUREX collateral), AA01/C, AA04 and AA05 (Transfer of collateral)
COLO	Collateral Out	
OWNE	External account transfer	AA01 P (Registered shares account transfer) AA01 B (Registered shares position transfer)
OWNI	Internal account transfer	

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 22F - Beneficial Ownership Indicator

Swift

Definition:	Specifies whether there is change of beneficial ownership.
Sequence:	E, Settlement Details
Syntax:	:BENE//4!c

CBF usage

Special note: This field offers the possibility to set up a portfolio transfer in French Registered Shares (type "VON") with no change of beneficial ownership (NBEN).

Following codes can be used:

Code	Definition
YBEN	Change of Beneficial Ownership
NBEN	No change of Beneficial Ownership

Field 23G - Function of the Message

Swift

Definition:	This field identifies the function of the message.
Sequence:	A, General Information
Syntax:	4!c

CBF usage

Special note: Following codes can be used:

Code	Definition
NEWM	If the message was previously sent with the PREA function, the settlement block will be lifted. Otherwise a new instruction is entered without settlement blocking.
CANC	Indicates a cancellation of an instruction.
PREA	The instruction is entered as blocked.

Field 25D - Matching Status

Swift

Definition:	Provides the matching status of the instruction at the time the settlement instruction was sent. ETC - Electronic Trade Confirmation - status or status reported between the trading parties prior to the sending of settlement instructions.
Sequence:	B, Trade Details
Syntax:	MTCH//4!c

CBF usage

Field name:	ALREADY MATCHED
Special note:	Following indicator can be used:

Code	Definition
MACH	Instruction has been matched. Delivering and receiving instruction are sent together for settlement to T2S.
	Whenever a single leg of instruction is addressed, field must show MTCH/NMAT.
	Whenever both legs of an instruction ar addressed, field must show MTCH/DAKV/PCTI

Field 35B - Identification of the Financial Instrument

Swift

Definition:	This field identifies the relevant securities in ISIN format.
Sequence:	B, Trade Details
Syntax:	[ISIN1!e12!c][4*35x]

CBF usage

Field name:	WKN
Special note:	This field contains the ISIN and a free-text description of the securities, if available.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 36B - Quantity of Financial Instrument to be settled

Swift

Definition:	This field specifies the quantity of financial instruments involved in the securities transaction.
Sequence:	C, Financial Instrument/Account
Syntax:	:SETT//4!c/15d

CBF usage

Field name:	NOMINALE
Syntax:	10,6d
Special note:	Following codes can be used:

Code	Description
FAMT	Face amount
UNIT	Unit

In the case of a cancellation, the original amount and quantity is expected, independent of the occurrence of a requested partial settlement or its current status.

Field 70D - Registration Details

Swift

Definition:	This field is used to specify the information required for the registration.
Sequence:	E1, Settlement Parties
Syntax:	:REGI//6*35x

CBF usage

Syntax:	6*35x
Special note:	With the OneClearstream service for French Registered Securities, CBF clients can enter the BO (Beneficial Owner) details in 70D REGI for MT54x messages.
	Example to provide registration data in A2A mode: REGI///HTYP 03/NAME Smith/FNAM John/ICER 13090/

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 70E - Declaration Details Narrative

Swift

Definition:	This field is used to specify the declaration details in relation to a party.
Sequence:	E1, Settlement Parties
Syntax:	:DECL//10*35x

CBF usage

Syntax:	4*35x
Special note:	This field contains the specific CASCADE fields not covered by the Swift definitions. These fields are generally default or optional fields.
	The contents of these fields are identified by labels. The name of each label must be preceded by a slash and there must always be one space between the label name and the content. If a field should not be transmitted, do not show the label. The complete list of labels is listed in section 0.
	The contents of a sub-field must not contain any "/".
	If the field 70E DECL is used for more than one party level in a message, the last field DECL of the party levels would be processed.

Field 70E - Settlement Instruction Processing Narrative

Swift

Definition:	Provides additional settlement processing information which cannot be included within the structured fields of the message
Sequence:	B, Trade Details
Syntax:	:SPRO//10*35x

CBF usage

Field name:	TEXT
Syntax:	4*35x
Special note:	The narrative must be sent with 70E SPRO in order to be reported to the counterparty either as allegement or as a delivery free of payment without a matching instruction.
	The format "TAX/" followed by the tax identification number (TIN) should be used 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.
	For standard instructions subject to matching: Field :70E::SPRO///TAX/30x
	For already matched instruction types: Field: 70E::SPRO///TAX/30x/CTX/30y
	The first 30 characters are used for the TIN. Therefore CBF recommends clients to enter additional free text in the next line in order to avoid TIN validation errors.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 90B - Deal Price

Swift

Definition:	This field specifies the price of the instruments traded in the transaction.
Sequence:	B, Trade Details
Syntax:	:DEAL//ACTU/3!a15d (currency) (price)

CBF usage

Field name:	KURS / WRG
Syntax:	5,4d
Special note:	This field contains the currency and the rate at which the deal was closed. The currency is not saved or processed in CASCADE.

Field 90B - Market Price

Swift

Definition:	This field contains the current market price of the securities, represented as an actual amount.
Sequence:	B1, Financial Instrument Attributes
Syntax:	:MRKT//ACTU/3!a15d

CBF usage

Syntax:	10,4d

Field 94B - Place of Trade

Swift

Definition:	This field specifies the place where the order was traded.
Sequence:	B, Trade Details
Syntax:	:TRAD//EXCH/30x

CBF usage

Field name:	BOERSENPLATZ
Special note:	CBF processes only the first 4 characters, although the field is defined for 30 characters by Swift . Must be a Market Identifier Code (MIC) as listed for ISO 10383.
	Clients and Stock Exchanges need to ensure the correct MIC is used, as CBF will not validate the content of the field.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 94H - Place of Clearing

Swift

Definition:	This field specifies the place at which the trade is cleared (central counterparty).
Sequence:	B, Trade Details
Syntax:	:CLEA//4!a2!a2!c[3!c]
CBF usage	Analogous to Swift
Special note	Identifier Code must be a registered BIC.

Field 95P/R/Q - Delivering Agent

Swift

Definition:	This field identifies the delivering agent.
Sequence:	E1, Settlement Parties
Syntax:	Option P::DEAG//4!a2!a2!c[3!c]
	Option R::DEAG/8c/34x
	Option Q::DEAG//4*35x
CBF usage	
Field name:	SETTL PARTY - LIEFERER
	The detailed settlement party mapping can be found in section 8.1.

Field 95P/R/Q - Receiving Agent

Swift

Definition:	This field identifies the receiving agent.
Sequence:	E1, Settlement Parties
Syntax:	Option P::REAG//4!a2!a2!c[3!c]
	Option R::REAG/8c/34x
	Option Q::REAG//4*35x
CBF usage	
Field name:	SETTL PARTY – EMPFAENGER
	The detailed settlement party mapping is available in section 8.1.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 95P/R/Q - Seller

Swift

Definition:	This field identifies the initiator of the transaction if the initiator is not identical with the sender of the message.
Sequence:	E1, Settlement Parties
Syntax:	Option P::SELL//4!a2!a2!c[3!c]
	Option R::SELL/8c/34x
	Option Q::SELL//4*35x

CBF usage

Field name:	SETTL PARTY - LIEFERER
	The detailed settlement party mapping is available in section 8.1.

Field 95P/R/Q - Buyer
Swift

Definition:	This field identifies the beneficiary of the transaction.
Sequence:	E1, Settlement Parties
Syntax:	Option P::BUYR//4!a2!a2!c[3!c]
	Option R::BUYR/8c/34x
	Option Q::BUYR//4*35x

CBF usage

Field name:	SETTL PARTY – EMPFAENGER
	The detailed settlement party mapping can be found in section 8.1.

Field 95P/R/Q - Deliverer's Custodian

Swift

Definition:	This field indicates the custodian of the delivering party.
Sequence:	E1, Settlement Parties
Syntax:	Option P::DECU//4!a2!a2!c[3!c]
	Option R::DECU/8c/34x
	Option Q::DECU//4*35x

CBF usage

Field name:	SETTL PARTY - LIEFERER
	The detailed settlement party mapping can be found in section 8.1.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 95P/R/Q - Receiver's Custodian

Swift

Definition:	This field indicates the receiving party's custodian.
Sequence:	E1, Settlement Parties
Syntax:	Option P::RECU/4!a2!a2!c[3!c]
	Option R::RECU/8c/34x
	Option Q::RECU//4*35x

CBF usage

Field name:	SETTL PARTY - EMPFAENGER
	The detailed settlement party mapping can be found in section 8.1.

Field 95P/R/Q - Deliverer's Intermediary 1
Swift

Definition:	Party that interacts with the delivering agent.
Sequence:	E1, Settlement Parties
Syntax:	Option P::DEI1/4!a2!a2!c[3!c]
	Option R::DEI1/8c/34x
	Option Q::DEI1//4*35x

CBF usage

Field name:	SETTL PARTY – LIEFERER
	The detailed settlement party mapping can be found in section 8.1.

Field 95P/R/Q - Receiver's Intermediary 1

Swift

Definition:	Party that interacts with the receiving agent.
Sequence:	E1, Settlement Parties
Syntax:	Option P::REI1/4!a2!a2!c[3!c]
	Option R::REI1/8c/34x
	Option Q::REI1//4*35x

CBF usage

Field name:	SETTL PARTY - EMPFAENGER
	The detailed settlement party mapping can be found in section 8.1.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 95P/R/Q - Deliverer's Intermediary 2

Swift

Definition:	Party that interacts with the deliverer's intermediary 1.
Sequence:	E1, Settlement Parties
Syntax:	Option P::DEI2/4!a2!a2!c[3!c]
	Option R::DEI2/8c/34x
	Option Q::DEI2//4*35x

CBF usage

Field name:	SETTL PARTY - LIEFERER
	The detailed settlement party mapping can be found in section 8.1.

Field 95P/R/Q - Receiver's Intermediary 2

Swift

Definition:	Party that interacts with the receiver's intermediary 1.
Sequence:	E1, Settlement Parties
Syntax:	Option P::REI2/4!a2!a2!c[3!c]
	Option R::REI2/8c/34x
	Option Q::REI2//4*35x

CBF usage

Field name:	SETTL PARTY - EMPFAENGER
	The detailed settlement party mapping can be found in section 8.1.

Field 95P - Account Owner

Swift

Definition:	Party that owns the account.
Sequence:	C, Financial Instrument – Account
Syntax:	:ACOW//4!a2!a2!c[3!c]

CBF usage

Field name:	Reference Owner BIC
Special note:	This field contains the reference owner BIC of the reference RELA, PREV or COMM in sequence A. CBF requires the BIC, when the sender of the message is not the owner of the reference used in sequence A.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 95P - Place of Settlement

Swift

Definition: This field identifies the place of settlement.

Sequence: E1, Settlement Parties

Syntax: :PSET//4!a2!a2!c[3!c]

CBF usage

Field 97A - Safekeeping Account

Swift

Definition: Safekeeping account where the securities are held.

Sequence: C, Financial Instrument/Account

Syntax: :SAFE//35x

CBF usage

Field name: LAST

Syntax: SAFE//4!n(4!n) (bank number) (sub-account number)

Field 97A - Safekeeping Account

Swift

Definition: Account where financial instruments are maintained.

Sequence: E1, Settlement Parties

Syntax: :SAFE//35x

CBF usage

Special note: For REAG and DEAG only the CBF account is allowed.

For all other parties following syntax is possible. Below a description of the IDs and keys used. If ID is missing, KTO- is used as default.

ID	Key of beneficiary account	Format
4x		31x
BLZ-	German bank code (Bankleitzahl)	8 characters, numeric
BIC-	ISO bank code	8 or 11 characters, alphanumeric
KTO-	Securities account number	
ACC-	Securities account number	

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 98A - Coupon Date

Swift

Definition:	This field specifies the next coupon date or payment date for an interest-bearing security.
Sequence:	B1, Financial Instrument Attributes
Syntax:	:COUP//8!n

CBF usage

Special note:	This field contains information about the coupons of the securities in question.

Field 98A - Preparation Date/Time

Swift

Definition:	Date/time when the message was prepared.
Sequence:	A, General Information
Syntax:	:PREP//8!n

CBF usage	Analogous to Swift

Field 98A - Settlement Date/Time

Swift

Definition:	This field indicates the date/time when the securities transactions are to be settled (intended settlement date/time).
Sequence:	B, Trade Details
Syntax:	:SETT//8!n

CBF usage	Analogous to Swift
Field name:	SET-DAY

Field 98A - Trade Date/Time

Swift

Definition:	This field indicates the date/time when the trade was agreed.
Sequence:	B, Trade Details
Syntax:	:TRAD//8!n

CBF usage

Field name:	SCHLUSSTAG
Status:	Mandatory

Field 99B – Current Settlement Instruction Number

Swift

Definition:	Sequential number of the instruction in a range of linked settlement instructions.
Sequence:	A General Information
Syntax:	:SETT//3!n

CBF usage

Field name:	SEQUENZ-NR
Special note:	The field 99B SETT has to be used for instruction pooling. If the total of linked settlement instructions (99B TOSE) is present, the current settlement instruction number (99B SETT) must be present.
	"SETT" number of settlement instruction in a range of linked receipt/delivery settlement

Field 99B – Total of Linked Settlement Instructions

Swift

Definition:	Total number of settlement instructions that are linked together.
Sequence:	A General Information
Syntax:	:TOSE//3!n

CBF usage

Field name:	POOL ZAEHLER
Special note:	The field 99B TOSE must be used for instruction pooling. If the current settlement instruction number (99B SETT) is present, the total of linked settlement instructions (99B TOSE) must be present.
	Already matched instruction and dumps count as two.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

1.5   MT543 - Deliver Against Payment Instruction

1.5.1 Overview MT543

Tag	Status	Field name	Format	Comment
Mandatory Sequence A General Information				
16R	M	Start of Block	GENL	
20C	M	Sender's Message Reference	SEME//16x	Should not be equal to the CASCADE Reference (KP-). The SEME must be unique for 3 months.
23G	M	Function of the Message	4!c	NEWM;PREA;CANC
98A	O	Preparation Date	PREP//8!n	
99B	O	Current Settlement Instruction Number	SETT//3!n	If the total of linked settlement instructions (field :99B::TOSE) is present, the current settlement instruction number (field :99B::SETT) must be present. "SETT" number of settlement instruction in a range of linked receipt/delivery settlement instructions.
99B	O	Total of Linked Settlement Instructions	TOSE//3!n	If the field 20C::POOL is used, field 99B::TOSE (total of linked settlement instruction) should include the true total number of messages. (If 99B::TOSE is present 20C::POOL should be present, else the message will be rejected.)
Optional Repetitive Subsequence A1 Linkages				
16R	M	Start of Block	LINK	
22F	O	Linkage Type Indicator	LINK//4!c	AFTE;BEFO;INFO;WITH The indicator has to be used for instruction linking. WITH can be used together with 20C-POOL. (AFTE, BEFO and INFO together with 20C::POOL is rejected.)
13B	O	Linked Message	LINK/DAKV/30x	BIC of the party owning the reference (for example DAKVDEFFXXX)
20C	O	Pool Reference	POOL//16x	For instructions linked with POOL the reference of the field POOL has to be present. If used field 99B::TOSE (total of linked settlement instruction) should include the true total number of messages. (If 20C::POOL is present 99B::TOSE should be present, else the message will be rejected.)
20C	O	Preadvice Message Reference	PREA//16x	Can be used to release an instruction on hold with the instruction reference.
20C	O	Previous Message Reference	PREV//16x	Mandatory for cancellations. Has to contain the original CASCADE instruction reference or NONREF, if RELA will be used for the cancellation. Can also be used for the release of an instruction/transaction.
20C	O	Related Message Reference	RELA//16x	Can be used to provide the CASCADE instruction number for the initial instruction or to reference for a release, or the cancellation of an instruction.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Tag	Status	Field name	Format	Comment
20C	O	Common Reference	COMM//16x	Can be used as an optional matching field.
20C	O	Processor Transaction Identification	PCTI//16x	Has to be used to address the instruction by the T2S Actor Reference for instruction linking.
16S	M	End of Block	LINK	
End of Optional Repetitive Subsequence A1 Linkages				
16S	M	End of Block	GENL	
End of mandatory Sequence A General Information				
Mandatory Sequence B Trade Details				
16R	M	Start of Block	TRADDET	
94B	O	Place of Trade	TRAD//EXCH/30x	List of possible values: ISO 10383 Market Identification Code (MIC)
94H	O	Place of Clearing	CLEA//4!a2!a2!c[3!c]	Identifier Code must be a registered BIC.
98A	M	Settlement Date/Time	SETT//8!n	
98A	M	Trade Date/Time	TRAD//8!n	
90B	O	Deal Price	DEAL//ACTU/3!a15d	
35B	M	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	
Optional Subsequence B1 Financial Instrument Attributes				
16R	M	Start of Block	FIA	
90B	O	Market Price	MRKT//ACTU/3!a15d	
16S	M	End of Block	FIA	
End of optional Subsequence B1 Financial Instrument Attributes				
22F	O	Reporting Indicator	RPOR/DAKV/4!c	NCON (YCON is accepted but has no function)
22F	O	Priority Indicator	PRIR//4!c	"0003" = High priority "0004" = Normal priority
22F	O	Trade Transaction Condition Indicator	TTCO//4!c	XCPN (ex coupon); CCPN (cum coupon) (replace SPEX)
25D	O	Matching Status	MTCH//4!c	MACH Whenever a single leg of instruction is addressed, field must show MTCH/NMAT. Whenever both legs of an instruction ar addressed, field must show MTCH/DAKV/PCTI
70E	O	Settlement Instruction Processing Narrative	SPRO//10*35x	
16S	M	End of Block	TRADDET	
End of Mandatory Sequence B Trade Details				
Mandatory Sequence C Financial Instrument – Account				
16R	M	Start of Block	FIAC	
36B	M	Quantity of Financial Instrument to be Settled	SETT//4!c15d	
70D	O	Denomination Choice	DENC//10*35x	Used for Vaults only.
13B	O	Certificate Number	CERT//30x	Used for Vaults only

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Tag	Status	Field name	Format	Comment
95P	O	Account Owner	ACOW//4!a2!a2!c[3!c]	Indicates the owner of the reference used in sequence A. Has to be provided, if the owner of the PREV reference is different from the sender BIC. For non-cleared Stock Exchange Transactions, it will always be DAKVDEFFLIO, as the instructions are generated by SETI.
97A	M	Safekeeping Account	SAFE//35x	CBF Account
97A	O	Cash Account	CASH//35x	DCA (34 digit) or DCA Reference
16S	M	End of Block	FIAC	
End of mandatory Sequence C Financial Instrument – Account				
Mandatory Sequence E Settlement Details				
16R	M	Start of Block	SETDET	
22F	O	Settlement Transaction Condition Indicator	STCO/[8c]/4!c	
22F	O	Beneficial Ownership Indicator	BENE//4!c	
22F	M	Type of Settlement Transaction Indicator	SETR/[8c]/4!c	
Mandatory Repetitive Subsequence E1 Settlement Parties				
16R	M	Start of Block	SETPRTY	
95a	O	Buyer	95P:BUYR//4!a2!a2!c[3!c] 95R:BUYR/8c/34x 95Q:BUYR//4*35x	
95a	O	Delivering Agent	95P:DEAG//4!a2!a2!c[3!c] 95R:DEAG/8c/34x 95Q:DEAG//4*35x	
95a	O	Delivering Custodian	95P:DECU//4!a2!a2!c[3!c] 95R:DECU/8c/34x 95Q:DECU//4*35x	
95a	O	Deliverer's Intermediary 1	95P:DEI1//4!a2!a2!c[3!c] 95R:DEI1/8c/34x 95Q:DEI1//4*35x	
95a	O	Deliverer's Intermediary 2	95P:DEI2//4!a2!a2!c[3!c] 95R:DEI2/8c/34x 95Q:DEI2//4*35x	
95a	M	Place of Settlement	95P::PSET//4!a2!a2!c[3!c]	
95a	M	Receiving Agent	95P:REAG//4!a2!a2!c[3!c] 95R:REAG/8c/34x 95Q:REAG//4*35x	
95a	O	Receiver's Custodian	95P:RECU//4!a2!a2!c[3!c] 95R:RECU/8c/34x 95Q:RECU//4*35x	
95a	O	Receiver's Intermediary 1	95P:REI1//4!a2!a2!c[3!c] 95R:REI1/8c/34x 95Q:REI1//4*35x	
95a	O	Receiver's Intermediary 2	95P:REI2//4!a2!a2!c[3!c] 95R:REI2/8c/34x 95Q:REI2//4*35x	

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Tag	Status	Field name	Format	Comment
95a	O	Seller	95P:SELL//4!a2!a2!c[3!c] 95R:SELL/8c/34x 95Q:SELL//4*35x	
97A	O	Safekeeping Account	SAFE//35x	
70E	O	Declaration Details Narrative	DECL//10*35x	
16S	M	End of Block	SETPRTY	
End of Subsequence E1 Settlement Parties				
Mandatory Repetitive Subsequence E3 Amount				
16R	M	Start of Block	AMT	
19A	M	Settlement Amount	SETT//[N]3!a15d	
16S	M	End of Block	AMT	
End of Subsequence E3 Amount				
16S	M	End of Block	SETDET	
End of Sequence E Settlement Details				

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

1.5.2 Examples MT543

Released new instruction with client defined CASCADE instruction number

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//12345	Should be different to CASCADE Instruction Number
:23G: NEWM	
:16R: LINK	
:20C::RELA//KP77770230810730	CASCADE Instruction Number
:16S: LINK	
:16S: GENL	
:16R: TRADDET	
:98A::SETT//20131210	
:98A::TRAD//20131206	
:35B: ISIN DE0005190003	
:16S: TRADDET	
:16R: FIAC	
:36B::SETT//UNIT/3397,	
:97A::SAFE//44440000	
:16S: FIAC	
:16R: SETDET	
:22F::SETR//TRAD	
:16R: SETPRTY	
:95P::DEAG//DEAGDEFFXXX	
:97A::SAFE//44440000	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::SELL//SELLDEFFXXX	
:97A::SAFE//12345678	
:16S: SETPRTY	
:16R: SETPRTY	
:95Q::DECU//Decu	
:97A::SAFE//123456	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::REAG//REAGDEFFXXX	
:97A::SAFE//77770000	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::BUYR//BUYRDEFFXXX	
:16S: SETPRTY	
:16R: SETPRTY	
:95Q::RECU//Recu	
:97A::SAFE//789456	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::PSET//DAKVDEFFXXX	
:16S: SETPRTY	
:16S: SETDET	
:16R:AMT	
:19A::SETT//EUR3000,	
:16S:AMT	

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Already Matched instruction with priority 3

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//12346	
:23G: NEWM	
:16S: GENL	
:16R: TRADDET	
:98A::SETT//20131210	
:98A::TRAD//20131206	
:35B: ISIN DE0005190003	
:22F::PRIR//0003	Indication of priority 3
:25D::MTCH//MACH	Indication of an already matched instruction
:16S: TRADDET	
:16R: FIAC	
:36B::SETT//UNIT/3397,	
:97A::SAFE//44440000	
:16S: FIAC	
:16R: SETDET	
:22F::SETR//TRAD	
:16R: SETPRTY	
....	Settlement parties as in first example
:16S: SETPRTY	
:16S: SETDET	
:16R:AMT	
:19A::SETT//EUR3000,	
:16S:AMT	

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Initial instruction of a pool of 5 instructions

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//12347	
:23G: NEWM	
:99B::SETT//005	Sequential number of the pool – first instruction of 5
:99B::TOSE//001	Total number of instructions linked to the pool is 5
:16R: LINK	
:20C::POOL//123	Pool reference
:16S: LINK	
:16S: GENL	
:16R: TRADDET	
:98A::SETT//20131210	
:98A::TRAD//20131206	
:35B: ISIN DE0005190003	
:16S: TRADDET	
:16R: FIAC	
:36B::SETT//UNIT/3397,	
:97A::SAFE//44440000	
:16S: FIAC	
:16R: SETDET	
:22F::SETR//TRAD	
:16R: SETPRTY	
....	Settlement parties as in first example
:16S: SETPRTY	
:16S: SETDET	
:16R:AMT	
:19A::SETT//EUR3000,	
:16S:AMT	

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Initial link to an instruction with condition WITH and a deviating cash account

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//12348	
:23G: NEWM	
:16R: LINK	
:22F::LINK//WITH	Indicator how the instruction is linked
:13B::DAKV/TESTDEFFXXX	BIC11 of the reference owner (target)
:20C::PCTI//T2SactorRef123	T2S Actor Reference of the targeted instruction
:16S: LINK	
:16S: GENL	
:16R: TRADDET	
:98A::SETT//20131210	
:98A::TRAD//20131206	
:35B: ISIN DE0005190003	
:16S: TRADDET	
:16R: FIAC	
:36B::SETT//UNIT/3397,	
:97A::SAFE//44440000	
:97A::CASH//44440220	Deviating cash account
:16S: FIAC	
:16R: SETDET	
:22F::SETR//TRAD	
:16R: SETPRTY	
....	Settlement parties as in first example
:16S: SETPRTY	
:16S: SETDET	
:16R:AMT	
:19A::SETT//EUR3000,	
:16S:AMT	

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

1.5.3 Field description MT543

Field 13B - Linked Message

Swift

Definition:	Message type number or message identifier of the message referenced in the linkage sequence.
Sequence:	A1, Linkages
Syntax:	:LINK//30x

CBF usage

Syntax	:LINK/DAKV/30x
Special note:	CBF uses the field to indicate the reference owner with the BIC11. Has to be provided, if the sender is different from the reference owner of the linked reference. For the MT540 the reference RELA, PREV, PREA, PCTI or POOL in sequence B1 can be addressed.

Field 16R/S - Start of Block / End of Block

Swift

Definition:	This field denotes the start/end of a block and its name.
Sequence:	Each sequence begins with field 16R and ends with field 16S.
Syntax:	16c
CBF usage	Analogous to Swift

Field 19A - Settlement Amount

Swift

Definition:	This field specifies the currency and the total amount of money that has to be paid or received in exchange for the securities. This amount includes interest, brokerage, taxes and other charges which have already been set off.
Sequence:	E3, Amounts
Syntax:	:SETT//[N]3!a15d

CBF usage

Field name:	WRG and GEGENWERT
Syntax:	3!x11,2d

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 20C – Common Reference

Swift

Definition:	Unique reference agreed upon by the two trade counterparties to identify the trade.
Sequence:	A1, Linkages
Syntax:	:COMM//16x

CBF usage

Field name:	REFERENZ - NR
Special note:	The Common Reference can be used as optional matching field.

Field 20C – Pool Reference

Swift

Definition:	Collective reference identifying a set of messages.
Sequence:	A1, Linkages
Syntax:	:POOL//16x

CBF usage

Field name:	POOL - REF
Special note:	A collective reference identifying a set of instructions which shall be settled all-or-none.

Field 20C – Preadvice Message Reference

Swift

Definition:	Message reference of the preadvice (23G PREA) previously sent.
Sequence:	A1, Linkages
Syntax:	:PREA//16x

CBF usage

Field name:	AUFTRAGS - REFERENZ
Special note:	This field is used to identify the instruction via the instruction reference. This means this reference is interpreted as the instruction reference of the original instruction.
	Either the "Previous Message Reference" or the "Preadvice Message Reference" must be entered in order to refer to the original instruction via the instruction reference.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 20C – Previous Message Reference

Swift

Definition:	Message reference of the linked message previously sent.
Sequence:	A1, Linkages
Syntax:	:PREV//16x

CBF usage

Special note: If the "Previous Message Reference" is used, this field is transmitted into the instruction reference and used to identify the instruction. This means that if a new instruction is sent, this reference is used as the instruction reference for the new instruction. If a cancellation or a settlement release is sent, this reference is interpreted as the instruction reference of the original instruction.

If a cancellation is sent which is referenced via RELA, PREV is mandatory and NONREF has to be entered.

If an MT540 message is sent as a cancellation or settlement release, either the "Previous Message Reference" or the "Related Message Reference" must be entered in order to refer to the original instruction. For a settlement release, the "Preadvice Message Reference" can also be used to identify the blocked instruction.

Field 20C – Processor Transaction Identification

Swift

Definition:	Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.
Sequence:	A1, Linkages
Syntax:	:PCTI//16x

CBF usage

Field name:	T2S ACTOR REF Link Target
Special note:	CBF uses 20C PCTI for the T2S Actor Reference. The reference has to be used for instruction linking to address the T2S Actor Reference for the target instruction.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 20C - Related Message Reference

Swift

Definition: Message reference of the linked message previously received.

Sequence: A1, Linkages

Syntax: :RELA//16x

CBF usage

Special note: This field is interpreted as the CASCADE reference of the original instruction.

The CASCADE reference is structured by the following fields:

- Application code   1!x
- Test Code   1!x
- Instructor   4!n
- Instructor Type   2!n
- Instruction No.   7!n
- Filler   0

If an MT543 message is sent as a cancellation or settlement release, either the "Related Message Reference" or the "Previous Message Reference" must be entered in order to refer to the original instruction.

If RELA is used for the cancellation, PREV is mandatory and has to be used with NONREF.

For a settlement release, the "Preadvice Message Reference" can also be used to identify the blocked instruction.

Field 20C - Sender's Message Reference

Swift

Definition: This field specifies the reference number assigned by the sender to unambiguously identify the message in the sender's system.

Sequence: A, General Information

Syntax: :SEME//16x

CBF usage

Field name: AUFTRAGS - REFERENZ

Special note: If the "Previous Message Reference" is not used, this field is transmitted into the instruction reference and used to identify the instruction. The structure of the reference is the responsibility of the sender.

The SEME must not be equal to the CASCADE Reference (KP-). The reference has to be unique for three month. Otherwise the instruction is rejected by T2S.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 22F – Linkage Type Indicator

Swift

Definition:	Specifies what linkage action needs to be performed.
Sequence:	A1, Linkages
Syntax:	LINK//4!c

CBF usage

Field name:	POSN
Special note:	The indicator has to be used for instruction linking. (Other values are rejected.)

Code	Description
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.
WITH	Indicates that the message is to be processed with the linked message.
INFO	Indicates that the messages are linked for information purposes only.

Field 22F - Priority Indicator

Swift

Definition:	Execution priority of the instruction
Sequence:	B, Trade Details
Syntax:	:PRIR//4!c

CBF usage

Field name:	DISPO-PRIORITAET
Special note:	The priority field can have the following values (Default value is blank. If instructed with a blank field, T2S will assign depending on the instruction type):

Code	Description
0003	High priority
0004	Normal priority

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 22F - Reporting Indicator

Swift

Definition:	This field indicates whether the trade details must be reported to a stock exchange or regulatory organisation.
Sequence:	B, Trade Details
Syntax:	:RPOR/DAKV/4!c

CBF usage

Special note: This field gives clients the possibility, to disable the receipt of a settlement confirmation or settlement failure for the related transaction.

Following code can be used:

Code	Description
NCON	No settlement confirmation or failure has been requested.

Field 22F - Settlement Transaction Condition Indicator

Swift

Definition:	Specifies the conditions under which the order/trade is to be settled.
Sequence:	E, Settlement Details
Syntax:	:STCO/[8c]/4!c

CBF usage

Special note: Following codes can be used:

Code	Settlement type
NPAR	Partial settlement is not allowed.
PART	Partial settlement allowed.
COEX/PARC	Partial settlement is allowed but must satisfy a cash value minimum (threshold: value defined in static data by the ECB and stored in their static data and is not in the responsibility of CBF).
COEX/PARQ	Partial settlement is allowed but must satisfy a minimum quantity of securities (threshold: quantity equals minimum settlement unit specified by SME).
NOMC	No Automatic Market Claim The OPT-OUT Flag provides clients the possibility of excluding the transaction from Market and Reverse Claims and Transformations.
COEX/ADEA	Accept After Regular Settlement Deadline

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 22F – Trade Transaction Condition Indicator

Swift

Definition:	Specifies the conditions under which the order/trade was executed.
Sequence:	B, Trade Details
Syntax:	:TTCO//4!c

CBF usage

Special note: The Swift qualifier for the ex flag in the settlement instructions has changed from TTCO//SPEX to TTCO//XCPN. The field is an additional matching field, meaning if one counterpart is flagging the trade as XCPN, the other has to follow, and otherwise the trade will not settle.

CCPN is not used for CBF but forwarded to T2S.

Code	Request for Settlement Status
XCPN	Trade was executed ex coupon.
CCPN	Trade was executed cum coupon.

Field 22F – Type of Settlement Transaction Indicator

Swift

Definition:	Indicates the detailed type of settlement transaction contained in the settlement details for the message
Sequence:	E, Settlement Details
Syntax:	:SETR/[8c]/4!c

CBF usage

Special note: The following list of settlement transaction codes are enabled for instructions sent in ICP mode:

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Code	Description based on the Swift ISO15022 manual
BSBK	Buy Sell Back
BYIY	Buy In
CLAI	Market Claim
CNCB	Central Bank Collateral Operation
COLI	Collateral In
COLO	Collateral Out
ETFT	Exchange Traded Funds
FCTA	Factor Update
INSP	Move of Stock
MKDW	Mark-Down
MKUP	Mark-Up
NETT	Netting
NSYN	Non Syndicated
OWNE	External Account Transfer; linked to Registered shares account transfer ("AA01P")
OWNI	Internal Account Transfer; linked to Registered shares position transfer ("AA01B")
PAIR	Pair-Off
PLAC	Placement
REDM	Redemption (Funds)
RELE	DR Release/Cancellation
REPU	Repo
RODE	Return of Delivery Without Matching
RVPO	Reverse Repo
SBBK	Sell Buy Back
SBRE	Borrowing Reallocation
SECB	Securities Borrowing
SECL	Securities Lending
SLRE	Lending Reallocation
SUBS	Subscription (Funds)
SWIF	Switch from; change of an investment from one sub-fund to another sub-fund (redemption leg)
SWIT	Switch to; change of an investment from one sub-fund to another sub-fund (subscription leg)
SYND	Syndicate of Underwriters
TBAC	TBA Closing
TRAD	Trade
TRPO	Triparty Repo
TRVO	Triparty Reverse Repo
TURN	Turnaround

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

The following listed 7 transaction codes are restricted for ICP mode entry. If entered, the instruction will be rejected.

Code	Description	Reserved
PORT	Portfolio move	Reserved for CEDAR
CONV	Conversion	Reserved for AA01 TR/VR, AA01 B, AA07, AA09, AA14,AA15, AA17, AA19 AA16 and AA18 (Vault instructions)
ISSU	Issuance	
REDI	Withdrawal	
CORP	Corporate action	Reserved for CBF Custody instructions
AUTO	Auto Collateralisation	Reserved for T2S only
REAL	Realignment	

Moreover, CBF also process the ISO transaction codes when submitted with Data Source Scheme (DSS) "COEX". So clients can instruct "OWNE" code as:

:22F::SETR//OWNE or :22F::SETR/COEX/OWNE

By using a DSS, clients can avoid a CASCADE specific handling of instructions summited with the following transaction codes, because if DSS "COEX" is present with an ISO transaction code, then the instruction is mapped to AA01/02 W. For a usage as a specific CASCADE instruction type, the following codes can be entered without DSS "COEX":

Code	Description	Reserved
COLI	Collateral In	AA01 (EUREX collateral), AA01/C, AA04 and AA05 (Transfer of collateral)
COLO	Collateral Out	
OWNE	External account transfer	AA01 P (Registered shares account transfer) AA01 B (Registered shares position transfer)
OWNI	Internal account transfer	

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 22F - Beneficial Ownership Indicator

Swift

Definition: Specifies whether there is change of beneficial ownership.

Sequence: E, Settlement Details

Syntax: :BENE//4!c

CBF usage

Special note: This field offers the possibility to set up a portfolio transfer in French Registered Shares (type "VON") with no change of beneficial ownership (NBEN)

Following codes can be used:

Code	Definition
YBEN	Change of Beneficial Ownership.
NBEN	No change of Beneficial Ownership.

Field 23G - Function of the Message

Swift

Definition: This field identifies the function of the message.

Sequence: A, General Information

Syntax: 4!c

CBF usage

Special note: Following codes can be used:

Code	Definition
NEWM	If the message was previously sent with the PREA function, the settlement block will be lifted. Otherwise a new instruction is entered without settlement blocking.
CANC	Indicates a cancellation of an instruction.
PREA	The instruction is entered as blocked.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 25D - Matching Status

Swift

Definition:	Provides the matching status of the instruction at the time the settlement instruction was sent. ETC - Electronic Trade Confirmation - status or status reported between the trading parties prior to the sending of settlement instructions.
Sequence:	B, Trade Details
Syntax:	MTCH//4!c

CBF usage

Field name:	ALREADY MATCHED
Special note:	Following indicator can be used:

Code	Definition
MACH	Instruction has been matched. Delivering and receiving instruction are sent together for settlement to T2S.
	Whenever a single leg of instruction is addressed, field must show MTCH/NMAT.
	Whenever both legs of an instruction ar addressed, field must show MTCH/DAKV/PCTI.

Field 35B - Identification of the Financial Instrument

Swift

Definition:	This field identifies the relevant securities in ISIN format.
Sequence:	B, Trade Details
Syntax:	[ISIN1!e12!c][4*35x]

CBF usage

Field name:	WKN
Special note:	This field contains the ISIN and a free-text description of the securities, if available.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 36B - Quantity of Financial Instrument to be settled

Swift

Definition:	This field specifies the quantity of financial instruments involved in the securities transaction.
Sequence:	C, Financial Instrument/Account
Syntax:	:SETT//4!c/15d

CBF usage

Field name:	NOMINALE
Syntax:	10,6d
Special note:	Following codes can be used:

Code	Description
FAMT	Face amount
UNIT	Unit

In the case of a cancellation, the original amount and quantity is expected, independent of the occurrence of a requested partial settlement or its current status.

Field 70D - Registration Details

Swift

Definition:	This field is used to specify the information required for the registration.
Sequence:	E1, Settlement Parties
Syntax:	:REGI//6*35x

CBF usage

Syntax:	6*35x
Special note:	With the OneClearstream service for French Registered Securities, CBF clients can enter the BO (Beneficial Owner) details in 70D REGI for MT54x messages.
	Example to provide registration data in A2A mode: REGI///HTYP 03/NAME Smith/FNAM John/ICER 13090/

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 70E - Declaration Details Narrative

Swift

Definition:	This field is used to specify the declaration details in relation to a party.
Sequence:	E1, Settlement Parties
Syntax:	:DECL//10*35x

CBF Usage

Syntax:	4*35x
Special note:	This field contains the specific CASCADE fields not covered by the Swift definitions. These fields are generally default or optional fields.
	The contents of these fields are identified by labels. The name of each label must be preceded by a slash and there must always be one space between the label name and the content. If a field should not be transmitted, do not show the label. The complete list of labels is listed in section 0.
	The contents of a sub-field must not contain any "/".
	If the field 70E DECL is used for more than one party level in a message, the last field DECL of the party levels would be processed.

Field 70E - Settlement Instruction Processing Narrative

Swift

Definition:	Provides additional settlement processing information which cannot be included within the structured fields of the message
Sequence:	B, Trade Details
Syntax:	:SPRO//10*35x

CBF usage

Field name:	TEXT
Syntax:	4*35x
Special note:	The narrative must be sent with 70E SPRO in order to be reported to the counterparty either as allegement or as a delivery free of payment without a matching instruction.
	The format "TAX/" followed by the tax identification number (TIN) should be used 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.
	For standard instructions subject to matching: Field :70E::SPRO///TAX/30x
	For already matched instruction types: Field: 70E::SPRO///TAX/30x/CTX/30y
	The first 30 characters are used for the TIN. Therefore CBF recommends clients to enter additional free text in the next line in order to avoid TIN validation errors.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 90B - Deal Price

Swift

Definition:	This field specifies the price of the instruments traded in the transaction.
Sequence:	B, Trade Details
Syntax:	:DEAL//ACTU/3!a15d (currency) (price)

CBF usage

Field name:	KURS / WRG
Syntax:	5,4d
Special note:	This field contains the currency and the rate at which the deal was closed. The currency is not saved or processed in CASCADE.

Field 90B - Market Price

Swift

Definition:	This field contains the current market price of the securities, represented as an actual amount.
Sequence:	B1, Financial Instrument Attributes
Syntax:	:MRKT//ACTU/3!a15d

CBF usage

Syntax:	10,4d

Field 94B - Place of Trade

Swift

Definition:	This field specifies the place where the order was traded.
Sequence:	B, Trade Details
Syntax:	:TRAD//EXCH/30x

CBF usage

Field name:	BOERSENPLATZ
Special note:	CBF processes only the first 4 characters, although the field is defined for 30 characters by Swift . Must be a Market Identifier Code (MIC) as listed for ISO 10383.
	Clients and Stock Exchanges need to ensure the correct MIC is used, as CBF will not validate the content of the field.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 94H - Place of Clearing

Swift

Definition:	This field specifies the place at which the trade is cleared (Central Counterparty).
Sequence:	B, Trade Details
Syntax:	:CLEA//4!a2!a2!c[3!c]

CBF usage

Analogous to Swift

Field 95P/R/Q - Delivering Agent

Swift

Definition:	This field identifies the delivering agent.
Sequence:	E1, Settlement Parties
Syntax:	Option P::DEAG//4!a2!a2!c[3!c]
	Option R::DEAG/8c/34x
	Option Q::DEAG//4*35x

CBF usage

Field name:	SETTL PARTY - LIEFERER

The detailed settlement party mapping is available in section 9.1.

Field 95P/R/Q - Receiving Agent

Swift

Definition:	This field identifies the receiving agent.
Sequence:	E1, Settlement Parties
Syntax:	Option P::REAG//4!a2!a2!c[3!c]
	Option R::REAG/8c/34x
	Option Q::REAG//4*35x

CBF usage

Field name:	SETTL PARTY – EMPFAENGER

The detailed settlement party mapping is available in section 9.1.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 95P/R/Q - Seller

Swift

Definition:	This field identifies the initiator of the transaction if the initiator is not identical with the sender of the message.
Sequence:	E1, Settlement Parties
Syntax:	Option P::SELL//4!a2!a2!c[3!c]
	Option R::SELL/8c/34x
	Option Q::SELL//4*35x

CBF usage

Field name:	SETTL PARTY - LIEFERER
	The detailed settlement party mapping is available in section 9.1.

Field 95P/R/Q - Buyer

Swift

Definition:	This field identifies the beneficiary of the transaction.
Sequence:	E1, Settlement Parties
Syntax:	Option P::BUYR//4!a2!a2!c[3!c]
	Option R::BUYR/8c/34x
	Option Q::BUYR//4*35x

CBF usage

Field name:	SETTL PARTY – EMPFAENGER
	The detailed settlement party mapping is available in section 9.1.

Field 95P/R/Q - Deliverer's Custodian

Swift

Definition:	This field indicates the custodian of the delivering party.
Sequence:	E1, Settlement Parties
Syntax:	Option P::DECU//4!a2!a2!c[3!c]
	Option R::DECU/8c/34x
	Option Q::DECU//4*35x

CBF usage

Field name:	SETTL PARTY – LIEFERER
	The detailed settlement party mapping is available in section 9.1.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 95P/R/Q - Receiver's Custodian

Swift

Definition:	This field indicates the receiving party's custodian.
Sequence:	E1, Settlement Parties
Syntax:	Option P::RECU/4!a2!a2!c[3!c]
	Option R::RECU/8c/34x
	Option Q::RECU//4*35x

CBF usage

Field name:	SETTL PARTY - EMPFAENGER
	The detailed settlement party mapping is available in section 9.1.

Field 95P/R/Q - Deliverer's Intermediary 1

Swift

Definition:	Party that interacts with the delivering agent.
Sequence:	E1, Settlement Parties
Syntax:	Option P::DEI1/4!a2!a2!c[3!c]
	Option R::DEI1/8c/34x
	Option Q::DEI1//4*35x

CBF usage

Field name:	SETTL PARTY – LIEFERER
	The detailed settlement party mapping is available in section 9.1.

Field 95P/R/Q - Receiver's Intermediary 1

Swift

Definition:	Party that interacts with the receiving agent.
Sequence:	E1, Settlement Parties
Syntax:	Option P::REI1/4!a2!a2!c[3!c]
	Option R::REI1/8c/34x
	Option Q::REI1//4*35x

CBF usage

Field name:	SETTL PARTY - EMPFAENGER
	The detailed settlement party mapping is available in section 9.1.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 95P/R/Q - Deliverer's Intermediary 2

Swift

Definition:	Party that interacts with the deliverer's intermediary 1.
Sequence:	E1, Settlement Parties
Syntax:	Option P::DEI2/4!a2!a2!c[3!c]
	Option R::DEI2/8c/34x
	Option Q::DEI2//4*35x

CBF usage

Field name:	SETTL PARTY - LIEFERER
	The detailed settlement party mapping is available in section 9.1.

Field 95P/R/Q - Receiver's Intermediary 2

Swift

Definition:	Party that interacts with the receiver's intermediary 1.
Sequence:	E1, Settlement Parties
Syntax:	Option P::REI2/4!a2!a2!c[3!c]
	Option R::REI2/8c/34x
	Option Q::REI2//4*35x

CBF usage

Field name:	SETTL PARTY - EMPFAENGER
	The detailed settlement party mapping can be found in section 9.1.

Field 95P - Account Owner

Swift

Definition:	Party that owns the account.
Sequence:	C, Financial Instrument – Account
Syntax:	:ACOW//4!a2!a2!c[3!c]

CBF usage

Field name:	Reference Owner BIC
Special note:	This field contains the reference owner BIC of the reference RELA, PREV or COMM in sequence A. CBF requires the BIC, when the sender of the message is not the owner of the reference used in sequence A.
	For non-cleared Stock Exchange Transactions, it will always be DAKVDEFFLIO, as the instructions are generated by SETI.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 95P - Place of Settlement

Swift

Definition:	This field identifies the place of settlement.
Sequence:	E1, Settlement Parties
Syntax:	:PSET//4!a2!a2!c[3!c]

CBF usage

Special note:	Even though this field is mandatory in Swift, CBF does not process its contents.

Field 97A - Safekeeping Account

Swift

Definition:	Safekeeping account where the securities are held.
Sequence:	C, Financial Instrument/Account
Syntax:	:SAFE//35x

CBF usage

Field name:	LAST
Syntax:	SAFE//4!n(4!n) (bank number) (sub-account number)
Special note:	Only a CBF account number is accepted.

Field 97A - Cash Account

Swift

Definition:	Account in which cash is maintained.
Sequence:	C, Financial Instrument/Account
Syntax:	:CASH//35x

CBF usage

Special note:	DCA (34 digit) or DCA Reference can be used.

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 97A - Safekeeping Account

Swift

Definition:	Account where financial instruments are maintained.
Sequence:	E1, Settlement Parties
Syntax:	:SAFE//35x

CBF usage

Special note: For REAG and DEAG only the CBF account is allowed.

For all other parties following syntax is possible. Below a description of the IDs and keys used. If ID is missing, KTO- is used as default.

ID	Key of beneficiary account	Format
4x		31x
BLZ-	German bank code (Bankleitzahl)	8 characters, numeric
BIC-	ISO bank code	8 or 11 characters, alphanumeric
KTO-	Securities account number	
ACC-	Securities account number	

Field 98A - Preparation Date/Time

Swift

Definition:	Date/time when the message was prepared
Sequence:	A, General Information
Syntax:	:PREP//8!n

CBF usage   Analogous to Swift

Field 98A - Settlement Date/Time

Swift

Definition:	This field indicates the date/time when the securities transactions are to be settled (intended settlement date/time).
Sequence:	B, Trade Details
Syntax:	:SETT//8!n

CBF usage   Analogous to Swift

Field name: SET-DAY

1. MT530 and MT540 - MT543 Message Format for OTC and SE business

Field 98A - Trade Date/Time

Swift

Definition:	This field indicates the date/time when the trade was agreed.
Sequence:	B, Trade Details
Syntax:	:TRAD//8!n

CBF usage

Field name:	SCHLUSSTAG
Status:	Mandatory

Field 99B - Current Settlement Instruction Number

Swift

Definition:	Sequential number of the instruction in a range of linked settlement instructions.
Sequence:	A General Information
Syntax:	:SETT//3!n

CBF usage

Field name:	SEQUENZ-NR
Special note:	The field 99B SETT has to be used for instruction pooling. If the total of linked settlement instructions (99B TOSE) is present, the current settlement instruction number (99B SETT) must be present.
	"SETT" number of settlement instruction in a range of linked receipt/delivery settlement.

Field 99B - Total of Linked Settlement Instructions

Swift

Definition:	Total number of settlement instructions that are linked together
Sequence:	A General Information
Syntax:	:TOSE//3!n

CBF usage

Field name:	POOL ZAEHLER
Special note:	The field 99B TOSE must be used for instruction pooling. If the current settlement instruction number (99B SETT) is present, the total of linked settlement instructions (99B TOSE) must be present.
	Already matched instructions and dumps count as two.

2. MT544 – MT548 and MT578 Message Format for OTC and SE business

2.1 MT544 - Receive Free Confirmation

2.1.1 Overview MT544

Tag	Status	Field name	Format	Comment
Mandatory Sequence A General Information				
16R	M	Start of Block	GENL	
20C	M	Sender's Message Reference	SEME//16x	
23G	M	Function of the Message	NEWM	
98C	O	Preparation Date/Time	PREP//8!n6!n	
22F	O	Partial Settlement Indicator	PARS//4!c	PAIN;PARC PAIN - Partial Settlement - Confirmation is for partial settlement. Part of the instruction remains unsettled. PARC - Previously Partially Confirmed - Confirmation is for partial settlement. No additional settlement takes place.
Mandatory Repetitive Subsequence A1 Linkages				
16R	M	Start of Block	LINK	
13B	O	Linked Message	LINK/DAKV/30x	BIC of the party owning the reference
20C	O	Pool Reference	POOL//16x	
20C	O	Previous Message Reference	PREV//16x	
20C	O	Related Message Reference	RELA//16x	
20C	O	Deal Reference	TRRF//16x	
20C	O	Common Reference	COMM//16x	
20C	O	Corporate Action Reference	CORP//16x	
20C	O	Market Infrastructure Transaction Identification	MITI//16x	Own T2S reference
20C	O	Processor Transaction Identification	PCTI//16x	Used to report the T2S Actor Reference.
20C	O	Counterparty Market Infrastructure Transaction Identification	CMIT//16x	Counterparty's T2S reference
16S	M	End of Block	LINK	
End of Subsequence A1 Linkages				
16S	M	End of Block	GENL	
End of Sequence A General Information				
Mandatory Sequence B Trade Details				
16R	M	Start of Block	TRADDET	
94B	O	Place of Trade	TRAD//EXCH/30x	
94H	O	Place of Clearing	CLEA//4!a2!a2!c[3!c]	
98A	M	Trade Date/Time	TRAD//8!n	
98C	M	Effective Settlement Date/Time	ESET//8!n6!n	
90B	O	Deal Price	DEAL//ACTU/3!a15d	
35B	M	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	
Optional Subsequence B1 Financial Instrument Attributes				
16R	M	Start of Block	FIA	

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Tag	Status	Field name	Format	Comment
98A	O	Coupon Date	COUP//8!n	Used for Vaults only. For electronic securities, please refer to Chapter 9: Message Formats for Vaults and electronic securities.
13A 13B	O 	Coupon Number	COUP//3!c COUP//30x	Used for Vaults only. For electronic securities, please refer to Chapter 9: Message Formats for Vaults and electronic securities.
90B	O	Market Price	MRKT//ACTU/3!a15d	
16S	M	End of Block	FIA	
End of Subsequence B1 Financial Instrument Attributes				
22F	O	Priority Indicator	PRIR//4!c	"0001"= Priority set by CSD "0002" = Top priority (can only be assigned to trading platforms (MTFs, stock exchanges etc.) "0003" = High priority "0004" = Normal priority
22F	O	Trade Transaction Condition Indicator	TTCO//4!c	XCPN (ex coupon); CCPN (cum coupon)
70E	O	Settlement Instruction Processing Narrative	SPRO//10*35x	
16S	M	End of Block	TRADDET	
End of Sequence B Trade Details				
Mandatory Sequence C Financial Instrument - Account				
16R	M	Start of Block	FIAC	
36B	M	Quantity of Financial Instrument Settled	ESTT//4!c15d	
36B	M	Quantity of Financial Instrument Previously Settled	PSTT//4!c15d	Partial Settlement: Quantity previously settled
36B	O	Quantity of Financial Instrument Remaining to be Settled	RSTT//4!c15d	Partial Settlement: Remaining quantity to be settled
70D	O	Denomination Choice	DENC//10*35x	Used for Vaults only. For electronic securities, please refer to Chapter 9: Message Formats for Vaults and electronic securities.
13B	O	Certificate Number	CERT//30x	Used for Vaults only. For electronic securities, please refer to Chapter 9: Message Formats for Vaults and electronic securities.
97A	M	Safekeeping Account	SAFE//35x	
16S	M	End of Block	FIAC	
End of Sequence C Financial Instrument - Account				
Mandatory Sequence E Settlement Details				
16R	M	Start of Block	SETDET	
22F	O	Settlement Transaction Condition Indicator	STCO//4!c	
22F	O	Beneficial Ownership Indicator	BENE//4!c	
22F	M	Type of Settlement Transaction Indicator	SETR/[8c]/4!c	
Mandatory Repetitive Subsequence E1 Settlement Parties				

Tag	Status	Field name	Format	Comment
16R	M	Start of Block	SETPRTY	
95a	O	Buyer	95P:BUYR//4!a2!a2!c[3!c] 95R:BUYR/8c/34x 95Q:BUYR//4*35x	
95a	M	Delivering Agent	95P:DEAG//4!a2!a2!c[3!c] 95R:DEAG/8c/34x 95Q:DEAG//4*35x	
95a	O	Delivering Custodian	95P:DECU//4!a2!a2!c[3!c] 95R:DECU/8c/34x 95Q:DECU//4*35x	
95a	O	Deliverer's Intermediary 1	95P:DEI1//4!a2!a2!c[3!c] 95R:DEI1/8c/34x 95Q:DEI1//4*35x	
95a	O	Deliverer's Intermediary 2	95P:DEI2//4!a2!a2!c[3!c] 95R:DEI2/8c/34x 95Q:DEI2//4*35x	
95a	M	Place of Settlement	95P::PSET//4!a2!a2!c[3!c]	
95a	O	Receiving Agent	95P:REAG//4!a2!a2!c[3!c] 95R:REAG/8c/34x 95Q:REAG//4*35x	
95a	O	Receiver's Custodian	95P:RECU//4!a2!a2!c[3!c] 95R:RECU/8c/34x 95Q:RECU//4*35x	
95a	O	Receiver's Intermediary 1	95P:REI1//4!a2!a2!c[3!c] 95R:REI1/8c/34x 95Q:REI1//4*35x	
95a	O	Receiver's Intermediary 2	95P:REI2//4!a2!a2!c[3!c] 95R:REI2/8c/34x 95Q:REI2//4*35x	
95a	O	Seller	95P:SELL//4!a2!a2!c[3!c] 95R:SELL/8c/34x 95Q:SELL//4*35x	
97A	O	Safekeeping Account	SAFE//35x	
20C	O	Processing Reference	PROC//16x	
70E	O	Declaration Details Narrative	DECL//10*35x	
16S	M	End of Block	SETPRTY	
End of Subsequence E1 Settlement Parties				
16S	M	End of Block	SETDET	
End of Sequence E Settlement Details				

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

2.1.2 Examples MT544

Message fields and contents	Comments
:16R: GENL	
:20C: :SEME//C77K020346BCACDK	
:23G: NEWM	
:98C: :PREP//20170720020346	
:16R: LINK	
:20C: :RELA//NONREF	
:16S: LINK	
:16R: LINK	
:20C: :TRRF//KP79071686233280	
:16S: LINK	
:16R: LINK	
:20C: :MITI//1707206051463396	
:16S: LINK	
:16R: LINK	
:13B: :LINK/DAKV/DAKVDEFFXXX	BIC11 of the reference owner
:20C: :PCTI//C77K020243A99E7	
:16S: LINK	
:16R: LINK	
:20C: :CMIT//1234567891011121	
:16S: LINK	
:16S: GENL	
:16R: TRADDET	
:98C: :ESET//20170720020324	
:35B: ISIN DE0001234560	
TESTBANK AG	
:16S: TRADDET	
:16R: FIAC	
:36B: :ESTT//UNIT/10,	
:97A: :SAFE//12340000	
:16S: FIAC	
:16R: SETDET	
:22F: :STCO//PHYS	
:22F: :SETR//TRAD	
:16R: SETPRTY	
:95Q: :DEAG//UNKNOWN	
:97A: :SAFE//79610200	
:16S: SETPRTY	
:16R: SETPRTY	
:95P: :PSET//DAKVDEFFXXX	
:16S: SETPRTY	
:16R: SETPRTY	
:95P: :REAG//XXXXDEFFXXX	
:97A: :SAFE//12340000	
:70E: :DECL///ISTR ISSU	
:16S: SETPRTY	
:16S: SETDET	

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

2.1.3   Field description MT544

Field 13B – Linked Message

Swift

Definition:	Message type number or message identifier of the message referenced in the linkage sequence.
Sequence:	A1, Linkages
Syntax:	:LINK/[8c]/30x

CBF usage

Syntax	:LINK/DAKV/4!a2!a2!c[3!c]
Special note:	CBF uses the field to indicate the reference owner with the BIC11. The field is provided for following references: POOL, RELA and PCTI.
	For non-CCP Stock Exchange instructions in custody type CSC and NCSC-T, the field will show the instruction owner BIC DAKVDEFFLIO.

Field 16R/S – Start of Block / End of Block

Swift

Definition:	This field denotes the start/end of a block and its name.
Sequence:	Each sequence begins with field 16R and ends with field 16S.
Syntax:	16c

CBF Usage	Analogous to Swift

Field 20C – Common Reference

Swift

Definition:	Unique reference agreed upon by the two trade counterparties to identify the trade
Sequence:	A1, Linkages
Syntax:	:COMM//16x

CBF usage

Special note:	The Common Reference can be used as optional matching field.
	For Stock Exchange instructions, the field contains the reference of the stock exchange trade number (Trade ID; "Börsengeschäftsnummer") as provided by the stock exchange or the service provider.

It is defined as follows:

- LP (identifier for stock exchange trades) plus
- Input date (format YYMMDD) plus
- Trade ID (seven-digit trade number).

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 20C - Corporate Action Reference

Swift

Definition:	Reference assigned by the account servicer to unambiguously identify a related corporate action event.
Sequence:	A1, Linkages
Syntax:	:CORP//16x
CBF usage	Analogous to Swift

Field 20C – Counterparty Market Infrastructure Transaction Identification

Swift

Definition:	Identification of a transaction assigned by TARGET2-Securities.
Sequence:	A1, Linkages
Syntax:	:CMIT//16x
CBF usage	Analogous to Swift; containing Counterparty's T2S reference

Field 20C - Deal Reference
Swift

Definition:	Reference assigned to the trade by the Investment Manager OR the Broker/Dealer. This reference is used throughout the trade life cycle to access/update the trade details.
Sequence:	A1, Linkages
Syntax:	:TRRF//16x
CBF usage	
Definition:	This field contains a reference given by CBF clearly identifying the instruction (MT540-MT543) referred to in the message.

Field 20C - Market Infrastructure Transaction Identification

Swift

Definition:	Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, TARGET2-Securities.
Sequence:	A1, Linkages
Syntax:	:MITI//16x
CBF usage	Analogous to Swift; containing own T2S reference

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 20C - Pool Reference

Swift

Definition:	Collective reference identifying a set of messages.
Sequence:	A1, Linkages
Syntax:	:POOL//16x

CBF Usage

Special note:	A collective reference identifying a set of instructions which shall be settled all-or-none.

Field 20C - Processing Reference

Swift

Definition:	Reference meaningful to the party identified.
Sequence:	E1 Settlement Parties
Syntax:	:PROC//16x

CBF usage

Definition:	This field contains the reference of the counterparty clearly identifying the counterparty's instruction.
Special note:	Used to view the counterparties reference. For receive instructions shown with DEAG and for deliver instructions shown with REAG.

Field 20C - Processor Transaction Identification

Swift

Definition:	Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.
Sequence:	A1, Linkages
Syntax:	:PCTI//16x

CBF usage

Special note:	CBF uses 20C PCTI for the T2S Actor Reference.
	For non-CCP Stock Exchange instructions in custody type CSC and NCSC-T, the SEME Reference is used as T2S Actors Reference and thus, reported in the PCTI Field.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 20C – Related Message Reference

Swift

Definition:	Message reference of the linked message previously received.
Sequence:	A1, Linkages
Syntax:	:RELA//16x
CBF usage	Analogous to Swift
Special Note:	For non-CCP Stock Exchange instructions in custody type CSC and NCSC-T, the field :20C::RELA "Related Message Reference" contains the value of the field :20C::PCTI "Processor Transaction Identification" for the delivery leg. As SETI instructions are presented with the flag "already matched", the receive leg contains the value "NONREF".

Field 20C – Sender's Message Reference

Swift

Definition:	This field specifies the reference number assigned by the sender to unambiguously identify the message in the sender's system.
Sequence:	A, General Information
Syntax:	:SEME//16x
CBF usage	
Special note:	The qualifier SEME is used with a structured technical reference, which is unique for at least one year. The reference is composed of 16 alphanumeric characters.
	The SEME must not start with a blank.

Field 22F – Partial Settlement Indicator

Swift

Definition:	Specifies partial settlement information.
Sequence:	A, General Information
Syntax:	:PARS//4!c
CBF usage	
Special note:	Following indicator are used:

Code	Description
PAIN	Confirmation is for partial settlement. Part of the instruction remains unsettled.
PARC	Confirmation is for partial settlement. No additional settlement takes place.

Field 22F - Priority Indicator

Swift

Definition:	Execution priority of the instruction
Sequence:	B, Trade Details
Syntax:	:PRIR//4!c

CBF usage

Special note: The priority field can have the following values. The default value is depending on the instruction type T2S assigns:

Code	Description
0001	Reserved priority (can only be assigned by CSD and central bank)
0002	Top priority (can only be assigned to trading platforms and CCP)
0003	High priority
0004	Normal priority

Field 22F - Settlement Transaction Condition Indicator

Swift

Definition:	Specifies the conditions under which the order/trade is to be settled.
Sequence:	E, Settlement Details
Syntax:	:STCO//4!c

CBF Usage

Special note: The field has the following contents, depending on the code:

Code	Settlement type
NOMC	No Automatic Market Claim The OPT-OUT Flag provides clients the possibility of excluding the transaction from Market and Reverse Claims and Transformations.
DLWM	Delivery without matching
PHYS	Securities are to be physically settled.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 22F - Trade Transaction Condition Indicator

Swift

Definition:	Specifies the conditions under which the order/trade was executed.
Sequence:	B, Trade Details
Syntax:	:TTCO//4!c

CBF usage

Special note: The Swift qualifier for the ex flag in the settlement instructions has changed from TTCO//SPEX to TTCO//XCPN. The field is an additional matching field, meaning if one counterpart is flagging the trade as XCPN, the other has to follow, and otherwise the trade will not settle.

CCPN is not used for CBF but is forwarded to T2S.

Code	Request for Settlement Status
XCPN	Trade was executed ex coupon.
CCPN	Trade was executed cum coupon.

Field 22F - Type of Settlement Transaction Indicator

Swift

Definition:	Indicates the detailed type of settlement transaction contained in the settlement details for the message
Sequence:	E, Settlement Details
Syntax:	:SETR/[8c]/4!c
CBF usage	Analogous to Swift

Shows the CASCADE type of transaction, which might be different to the T2S type. The T2S type is shown with the narrative field and label ISTR[5]. The following specific CBF codes are used:

- DAKV/SWTC - 07 (= Switch from individual original shares to global certificate eligible for collective safe custody)
- DAKV/RSWT - 09 (=Reverse switch from global certificate eligible for collective safe custody to individual original shares)
- DAKV/REVL - 99 (= Reversal)

---

[5] For Auto Coll the T2S indication is present with the narrative field and label ISTR: :70E::DECL///ISST N/STBL N/ISTR COLO or :70E::DECL///ISST N/STBL N/ISTR COLI

Field 22F - Beneficial Ownership Indicator

Swift

Definition:	Specifies whether there is change of beneficial ownership.
Sequence:	E, Settlement Details
Syntax:	:BENE//4!c

CBF usage

Special note: This field offers the possibility to do a portfolio transfer in French Registered Shares (type "VON") with no change of beneficial ownership (NBEN).

Following codes can be used:

Code	Definition
YBEN	Change of Beneficial Ownership
NBEN	No change of Beneficial Ownership

Field 23G - Function of the Message

Swift

Definition:	This field identifies the function of the message.
Sequence:	A, General Information
Syntax:	4!c

CBF usage

Special note: Only NEWM is used.

Field 35B - Identification of the Financial Instrument

Swift

Definition:	This field identifies the relevant securities in ISIN format.
Sequence:	C2, Settlement Transaction Details
Syntax:	[ISIN1!e12!c]
	[4*35x]

CBF usage

Special note: This field contains the ISIN and a free-text description of the securities, if available.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 36B - Quantity of Financial Instrument to be settled

Swift

Definition:	This field specifies the quantity of financial instruments involved in the securities transaction.
Sequence:	C, Financial Instrument/Account
Syntax:	:ESTT//4!c/15d
	:PSTT//4!c/15d
	:RSTT//4!c/15d
Special note:	The type can contain the following codes:

CBF usage

Syntax:	10,6d
Special note:	Only securities types UNIT and FAMT are used in CASCADE. Independent of the sent value the correct common market value defined in the CBF Static Data system are used.

Code	Description
FAMT	Face amount
UNIT	Unit

Field 70D - Registration Details

Swift

Definition:	This field is used to specify the information required for the registration.
Sequence:	E1, Settlement Parties
Syntax:	:REGI//6*35x

CBF usage

Syntax:	6*35x
Special note:	With the OneClearstream service for French Registered Securities, CBF clients can enter the BO (Beneficial Owner) details in 70D REGI for MT54x messages.
	Example to provide registration data in A2A mode: REGI///HTYP 03/NAME Smith/FNAM John/ICER 13090/
	For more format specific information please refer to section 9.3.

Field 70E – Declaration Details Narrative

Swift

Definition:	This field is used to specify the declaration details in relation to a party.
Sequence:	E1, Settlement Parties
Syntax:	:DECL//10*35x

CBF usage

Special note: This field contains the specific CASCADE fields not covered by the Swift definitions. These fields are generally default or optional fields.

The contents of these fields are identified by labels. The sequence of the labels is not defined. The complete list of labels is listed in section 0.

For more format specific information please refer to section 9.3.

Field 70E – Settlement Instruction Processing Narrative

Swift

Definition:	Provides additional settlement processing information which cannot be included within the structured fields of the message
Sequence:	B, Trade Details
Syntax:	:SPRO//10*35x

CBF usage

Special note: The field 70E SPRO provides the free-text from the original instruction.

For more format specific information please refer to section 9.3.

Field 90B – Deal Price

Swift

Definition:	This field specifies the price of the instruments traded in the transaction.
Sequence:	B, Trade Details
Syntax:	:DEAL//ACTU/3!a15d

CBF usage

Syntax:	5,4d
Special note:	This field contains the currency and the rate at which the deal was closed. The currency is not saved or processed in CASCADE.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 90B - Market Price

Swift

Definition:	This field contains the current market price of the securities, represented as an actual amount.
Sequence:	B1, Financial Instrument Attributes
Syntax:	:MRKT//ACTU/3!a15d

CBF usage

Syntax:	10,4d

Field 94B - Place of Trade

Swift

Definition:	This field specifies the place where the order was traded.
Sequence:	B, Trade Details
Syntax:	:TRAD//EXCH/30x

CBF usage   Analogous to Swift

Field 94H - Place of Clearing

Swift

Definition:	This field specifies the place at which the trade is cleared (Central Counterparty).
Sequence:	B, Trade Details
Syntax:	:CLEA//4!a2!a2!c[3!c]

CBF usage   Analogous to Swift

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 95P/Q - Delivering Agent

Swift

Definition:	This field identifies the delivering agent.
Sequence:	E1, Settlement Parties
Syntax:	Option P::DEAG//4!a2!a2!c[3!c]
	Option Q::DEAG//4*35x

CBF usage

Special note:	For domestic instructions it is always be the BIC.

Field 95P/Q - Receiving Agent

Swift

Definition:	This field identifies the receiving agent.
Sequence:	E1, Settlement Parties
Syntax:	Option P::REAG//4!a2!a2!c[3!c]
	Option Q::REAG//4*35x

CBF usage

Special note:	For domestic instructions it is always be the BIC.

Field 95Q - Seller

Swift

Definition:	This field identifies the initiator of the transaction if the initiator is not identical with the sender of the message.
Sequence:	E1, Settlement Parties
Syntax:	:SELL//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q - Buyer

Swift

Definition:	This field identifies the beneficiary of the transaction.
Sequence:	E1, Settlement Parties
Syntax:	:BUYR//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 95Q - Deliverer's Custodian

Swift

Definition:	This field indicates the custodian of the delivering party.
Sequence:	E1, Settlement Parties
Syntax:	:DECU//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q - Receiver's Custodian

Swift

Definition:	This field indicates the receiving party's custodian.
Sequence:	E1, Settlement Parties
Syntax:	:RECU//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q - Deliverer's Intermediary 1

Swift

Definition:	Party that interacts with the delivering agent.
Sequence:	E1, Settlement Parties
Syntax:	:DEI1//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q - Receiver's Intermediary 1

Swift

Definition:	Party that interacts with the receiving agent.
Sequence:	E1, Settlement Parties
Syntax:	:REI1//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q - Deliverer's Intermediary 2

Swift

Definition:	Party that interacts with the deliverer's intermediary 1.
Sequence:	E1, Settlement Parties
Syntax:	:DEI2//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q - Receiver's Intermediary 2

Swift

Definition:	Party that interacts with the receiver's intermediary 1.
Sequence:	E1, Settlement Parties
Syntax:	:REI2//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95P - Place of Settlement

Swift

Definition:	This field identifies the place of settlement.
Sequence:	E1, Settlement Parties
Syntax:	:PSET//4!a2!a2!c[3!c]

CBF usage	Analogous to Swift

Field 97A - Safekeeping Account

Swift

Definition:	Safekeeping account where the securities are held.
Sequence:	C, Financial Instrument/Account
Syntax:	:SAFE//35x

CBF usage

Syntax:	SAFE//4!n(4!n)
Special note:	CBF account number

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 97A - Safekeeping Account

Swift

Definition:	Account where financial instruments are maintained.
Sequence:	E1, Settlement Parties
Syntax:	:SAFE//35x

CBF usage

Special note: The account provided is the account of the party specified in this sequence. Please refer to the section 9.1 for more details. The ID KTO or ACC is not shown in 97A.

Below a description of the other IDs and keys used:

ID	Key of beneficiary account	Format
4x ID		31x Key
BLZ-	German bank code (Bankleitzahl)	8 characters, numeric
BIC-	ISO bank code	8 or 11 characters, alphanumeric

Field 98C - Preparation Date/Time

Swift

Definition:	Date/time when the message was prepared.
Sequence:	C, General Information
Syntax:	:PREP//8!n6!n
CBF usage	Analogous to Swift

Field 98C - Effective Settlement Date/Time

Swift

Definition:	Date/time at which a transaction effectively settled
Sequence:	B, Trade Details
Syntax:	:ESET//8!n6!n
CBF usage	Analogous to Swift

Field 98A - Trade Date/Time

Swift

Definition:	This field indicates the date/time when the trade was agreed.
Sequence:	B, Trade Details
Syntax:	:TRAD//8!n
CBF usage	Analogous to Swift

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

2.2 MT545 - Receive Against Payment Confirmation

2.2.1 Overview MT545

Tag	Status	Field name	Format	Comment
Mandatory Sequence A General Information				
16R	M	Start of Block	GENL	
20C	M	Sender's Message Reference	SEME//16x	
23G	M	Function of the Message	NEWM	
98C	O	Preparation Date/Time	PREP//8!n6!n	
22F	O	Partial Settlement Indicator	PARS//4!c	PAIN;PARC PAIN - Partial Settlement - Confirmation is for partial settlement. Part of the instruction remains unsettled. PARC - Previously Partially Confirmed - Confirmation is for partial settlement. No additional settlement takes place.
Mandatory Repetitive Subsequence A1 Linkages				
16R	M	Start of Block	LINK	
13B	O	Linked Message	LINK/DAKV/30x	BIC of the party owning the reference
20C	O	Pool Reference	POOL//16x	For instructions linked with POOL the reference of the field POOL is present.
20C	O	Previous Message Reference	PREV//16x	
20C	O	Related Message Reference	RELA//16x	
20C	O	Deal Reference	TRRF//16x	
20C	O	Common Reference	COMM//16x	
20C	O	Corporate Action Reference	CORP//16x	
20C	O	Market Infrastructure Transaction Identification	MITI//16x	
20C	O	Processor Transaction Identification	PCTI//16x	Is used to report the T2S Actor Reference.
16S	M	End of Block	LINK	
End of Subsequence A1 Linkages				
16S	M	End of Block	GENL	
End of Sequence A General Information				
Mandatory Sequence B Trade Details				
16R	M	Start of Block	TRADDET	
94B	O	Place of Trade	TRAD//EXCH/30x	
94H	O	Place of Clearing	CLEA//4!a2!a2!c[3!c]	
98A	M	Trade Date/Time	TRAD//8!n	
98C	M	Effective Settlement Date/Time	ESET//8!n6!n	
90B	O	Deal Price	DEAL//ACTU/3!a15d	
35B	M	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	
Optional Subsequence B1 Financial Instrument Attributes				
16R	M	Start of Block	FIA	
90B	O	Market Price	MRKT//ACTU/3!a15d	
16S	M	End of Block	FIA	
End of Subsequence B1 Financial Instrument Attributes				

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Tag	Status	Field name	Format	Comment
22F	O	Priority Indicator	PRIR//4!c	"0001"= Priority set by CSD "0002" = Top priority (can only be assigned to trading platforms (MTFs, stock exchanges etc.). "0003" = High priority "0004" = Normal priority
22F	O	Trade Transaction Condition Indicator	TTCO//4!c	XCPN (ex coupon); CCPN (cum coupon)
70E	O	Settlement Instruction Processing Narrative	SPRO//10*35x	
16S	M	End of Block	TRADDET	
End of Sequence B Trade Details				
Mandatory Sequence C Financial Instrument - Account				
16R	M	Start of Block	FIAC	
36B	M	Quantity of Financial Instrument Settled	ESTT//4!c15d	
36B	O	Quantity of Financial Instrument Previously Settled	PSTT//4!c15d	Partial Settlement: Quantity previously settled
36B	O	Quantity of Financial Instrument Remaining to be Settled	RSTT//4!c15d	Partial Settlement: Remaining quantity to be settled
19A	O	Previously Settled Amount	PSTT//[N]3!a15d	
19A	O	Remaining Settlement Amount	RSTT//[N]3!a15d	
97A	M	Safekeeping Account	SAFE//35x	
97A	O	Cash Account	CASH//35x	DCA (34 digit) or DCA Reference depending on client input of original instruction.
16S	M	End of Block	FIAC	
End of Sequence C Financial Instrument - Account				
Mandatory Sequence E Settlement Details				
16R	M	Start of Block	SETDET	
22F	O	Settlement Transaction Condition Indicator	STCO/[8c]/4!c	STCO could be repetitive.
22F	O	Beneficial Ownership Indicator	BENE//4!c	
22F	M	Type of Settlement Transaction Indicator	SETR/[8c]/4!c	
Mandatory Repetitive Subsequence E1 Settlement Parties				
16R	M	Start of Block	SETPRTY	
95a	O	Buyer	95P:BUYR//4!a2!a2!c[3!c] 95R:BUYR/8c/34x 95Q:BUYR/4*35x	
95a	M	Delivering Agent	95P:DEAG//4!a2!a2!c[3!c] 95R:DEAG/8c/34x 95Q:DEAG//4*35x	
95a	O	Delivering Custodian	95P:DECU//4!a2!a2!c[3!c] 95R:DECU/8c/34x 95Q:DECU//4*35x	
95a	O	Deliverer's Intermediary 1	95P:DEI1//4!a2!a2!c[3!c] 95R:DEI1/8c/34x 95Q:DEI1//4*35x	
95a	O	Deliverer's Intermediary 2	95P:DEI2//4!a2!a2!c[3!c] 95R:DEI2/8c/34x 95Q:DEI2//4*35x	

Tag	Status	Field name	Format	Comment
95a	M	Place of Settlement	95P::PSET//4!a2!a2!c[3!c]	
95a	O	Receiving Agent	95P:REAG//4!a2!a2!c[3!c] 95R:REAG/8c/34x 95Q:REAG//4*35x	
95a	O	Receiver's Custodian	95P:RECU//4!a2!a2!c[3!c] 95R:RECU/8c/34x 95Q:RECU//4*35x	
95a	O	Receiver's Intermediary 1	95P:REI1//4!a2!a2!c[3!c] 95R:REI1/8c/34x 95Q:REI1//4*35x	
95a	O	Receiver's Intermediary 2	95P:REI2//4!a2!a2!c[3!c] 95R:REI2/8c/34x 95Q:REI2//4*35x	
95a	O	Seller	95P:SELL//4!a2!a2!c[3!c] 95R:SELL/8c/34x 95Q:SELL//4*35x	
97A	O	Safekeeping Account	SAFE//35x	
20C	O	Processing Reference	PROC//16x	
70E	O	Declaration Details Narrative	DECL//10*35x	
16S	M	End of Block	SETPRTY	
End of Subsequence E1 Settlement Parties				
Mandatory Repetitive Subsequence E3 Amount				
16R	M	Start of Block	AMT	
19A	M	Settled Amount	ESTT//[N]3!a15d	
16S	M	End of Block	SETDET	
16S	M	End of Block	AMT	
End of Subsequence E3 Amount				
End of Sequence E Settlement Details				

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

2.2.2 Examples MT545

Example MT545 for settlement transactions

```
:16R: GENL
:20C: :SEME//TESTMESSAGE1
:23G: NEWM
:98C: :PREP//20201006081836
:16R: LINK
:13B: :LINK/DAKV/TESTBANKXXX
:20C: :RELA//KP7999025573343J
:16S: LINK
:16R: LINK
:20C: :TRRF//KP79990255733430
:16S: LINK
:16R: LINK
:20C: :MITI//2010064968060270
:16S: LINK
:16R: LINK
:13B: :LINK/DAKV/TESTBANKXXX
:20C: :PCTI//KP7999025573343J
:16S: LINK
:16R: LINK
:20C: :CMIT//1234567891011121
:16S: LINK
:16S: GENL
:16R: TRADDET
:98C: :ESET//20201006081749
:98A: :TRAD//20201002
:35B: ISIN DE000A0HG085
      SVCO III-FONDS
:22F: :PRIR//0004
:16S: TRADDET
:16R: FIAC
:36B: :ESTT//UNIT/12345,
:36B: :PSTT//UNIT/0,
:36B: :RSTT//UNIT/0,
:19A: :PSTT//EUR0,
:19A: :RSTT//EUR0,
:97A: :SAFE//79990000
:16S: FIAC
:16R: SETDET
:22F: :STCO//PART
:22F: :SETR//TRAD
:16R: SETPRTY
:95P: :DEAG//TESTDEFFXXX
:97A: :SAFE//79300000
:20C: :PROC//KP79300186983930
:16S: SETPRTY
:16R: SETPRTY
:95P: :PSET//DAKVDEFFXXX
:16S: SETPRTY
:16R: SETPRTY
:95P: :REAG//TESTBANKXXX
:97A: :SAFE//79990000
:70E: :DECL///ISST N/ISTR TRAD
:16S: SETPRTY
:16R: AMT
:19A: :ESTT//EUR999999,99
:16S: AMT
:16S: SETDET
```

Example MT545 for corporate payment transactions (PFoD)

```
        :16R: GENL
        :20C: :SEME//TESTMESSAGE1
        :23G: NEWM
        :98C: :PREP//20201006091858
        :16R: LINK
        :13B: :LINK/DAKV/DAKVDEFFXXX
        :20C: :POOL//T2S Pool Reference
        :16S: LINK
        :16R: LINK
        :20C: :RELA//NONREF
        :16S: LINK
        :16R: LINK
        :20C: :TRRF//KP790702765432
        :16S: LINK
        :16R: LINK
        :20C: :COMM//501
        :16S: LINK
        :16R: LINK
        :20C: :CORP//1302012340353600
        :16S: LINK
        :16R: LINK
        :20C: :MITI//2010034964561706
        :16S: LINK
        :16R: LINK
        :13B: :LINK/DAKV/DAKVDEFFXXX
        :20C: :PCTI//T2SActorRef
        :16S: LINK
        :16S: GENL
        :16R: TRADDET
        :98C: :ESET//20201003091735
        :98A: :TRAD//20201003
        :35B: ISIN DE000A3GE8L0
              FRESEN.FIN.IRE. TR.358
        :22F: :PRIR//0003
        :70E: :SPRO//130 2020070353600 83994
        :16S: TRADDET
        :16R: FIAC
        :36B: :ESTT//FAMT/0,
        :36B: :PSTT//FAMT/0,
        :36B: :RSTT//FAMT/0,
        :19A: :PSTT//EUR0,
        :19A: :RSTT//EUR0,
        :97A: :SAFE//79990000
        :97A: :CASH//DCA Receiver
        :16S: FIAC
        :16R: SETDET
        :22F: :STCO//NPAR
        :22F: :SETR/COEX/CORP
        :16R: SETPRTY
        :95P: :DEAG//DAKVDEFFT19
        :97A: :SAFE//89960000
        :20C: :PROC//KP790701123456
        :16S: SETPRTY
        :16R: SETPRTY
        :95P: :PSET//DAKVDEFFXXX
        :16S: SETPRTY
        :16R: SETPRTY
        :95P: :REAG//TESTBANKXXX
        :97A: :SAFE//79990000
        :70E: :DECL///ISST N/ISTR CORP
        :16S: SETPRTY
        :16R: AMT
        :19A: :ESTT//EUR57500000,
        :16S: AMT
        :16S: SETDET
```

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

2.2.3 Field description MT545

Field 13B – Linked Message

Swift

Definition:	Message type number or message identifier of the message referenced in the linkage sequence.
Sequence:	A1, Linkages
Syntax:	:LINK/[8c]/30x

CBF usage

Syntax	:LINK/DAKV/4!a2!a2!c[3!c]
Special note:	CBF uses the field to indicate the reference owner with the BIC11. BIC of the party owning the reference. The field is provided for following references: POOL, RELA and PCTI.

Field 16R/S – Start of Block / End of Block

Swift

Definition:	This field denotes the start/end of a block and its name.
Sequence:	Each sequence begins with field 16R and ends with field 16S.
Syntax:	16c

CBF Usage	Analogous to Swift

Field 19A – Settled Amount

Swift

Definition:	Amount effectively settled and which is credited to/debited from the account owner's cash account. It may differ from the instructed settlement amount (SETT) based on market tolerance level.
Sequence:	E3, Amount
Syntax:	:ESTT//[N]3!a15d

CBF usage

Syntax:	3!x11,2d
Special note:	The negative sign for the amount is only used if the practice or the transaction type would normally imply that the sign is different. "N" will precede the currency (NEUR), if the receiving parties of cash and securities are identical. This is also indicated by the respective sign.

Field 19A – Previously Settled Amount

Swift

Definition:	Amount of money previously settled.
Sequence:	C, Financial Instrument/Account
Syntax:	:PSTT//[N]3!a15d

CBF usage

Syntax:	3!x11,2d
Special note:	The negative sign for the amount is only used if the practice or the transaction type would normally imply that the sign is different. "N" will precede the currency (NEUR), if the receiving parties of cash and securities are identical. This is also indicated by the respective sign.

Field 19A – Remaining Settlement Amount

Swift

Definition:	Amount of money remaining to be settled.
Sequence:	C, Financial Instrument/Account
Syntax:	:RSTT//[N]3!a15d

CBF usage

Syntax:	3!x11,2d
Special note:	The negative sign for the amount is only used if the practice or the transaction type would normally imply that the sign is different. "N" will precede the currency (NEUR), if the receiving parties of cash and securities are identical. This is also indicated by the respective sign.

Field 20C – Common Reference

Swift

Definition:	Unique reference agreed upon by the two trade counterparties to identify the trade.
Sequence:	A1, Linkages
Syntax:	:COMM//16x

CBF usage

Special note:	The Common Reference can be used as optional matching field.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 20C – Corporate Action Reference

Swift

Definition:	Reference assigned by the account servicer to unambiguously identify a related corporate action event.
Sequence:	A1, Linkages
Syntax:	:CORP//16x
CBF usage	Analogous to Swift

Field 20C – Counterparty Market Infrastructure Transaction Identification

Swift

Definition:	Identification of a transaction assigned by TARGET2-Securities.
Sequence:	A1, Linkages
Syntax:	:CMIT//16x
CBF usage	Analogous to Swift; containing counterparty's T2S reference

Field 20C – Deal Reference

Swift

Definition:	Reference assigned to the trade by the Investment Manager OR the Broker/Dealer. This reference is used throughout the trade life cycle to access/update the trade details.
Sequence:	A1, Linkages
Syntax:	:TRRF//16x
CBF usage	
Definition:	This field contains a reference given by CBF clearly identifying the instruction (MT540-MT543) referred to in the message.

Field 20C – Market Infrastructure Transaction Identification

Swift

Definition:	Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, TARGET2-Securities.
Sequence:	A1, Linkages
Syntax:	:MITI//16x
CBF usage	Analogous to Swift; containing own T2S reference

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 20C – Pool Reference

Swift

Definition:	Collective reference identifying a set of messages.
Sequence:	A1, Linkages
Syntax:	:POOL//16x

CBF usage

Special note:	A collective reference identifying a set of instructions which shall be settled all-or-none.

Field 20C – Processing Reference

Swift

Definition:	Reference meaningful to the party identified.
Sequence:	E1 Settlement Parties
Syntax:	:PROC//16x

CBF usage

Special note:	This field contains the reference of the counterparty clearly identifying the counterparty's instruction. Used to view the counterparties reference. For receive instructions shown with DEAG and for deliver instructions shown with REAG

Field 20C – Processor Transaction Identification

Swift

Definition:	Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.
Sequence:	A1, Linkages
Syntax:	:PCTI//16x

CBF usage

Special note:	CBF use 20C PCTI for the T2S Actor Reference.

Field 20C – Related Message Reference

Swift

Definition:	Message reference of the linked message previously received.
Sequence:	A1, Linkages
Syntax:	:RELA//16x

CBF usage | Analogous to Swift

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 20C – Sender's Message Reference

Swift

Definition:	This field specifies the reference number assigned by the sender to unambiguously identify the message in the sender's system.
Sequence:	A, General Information
Syntax:	:SEME//16x

CBF usage

Special note:	The qualifier SEME is used with a structured technical reference, which is unique for at least one year. The reference is composed of 16 alphanumeric characters.
	The SEME must not start with a blank.

Field 22F – Partial Settlement Indicator

Swift

Definition:	Specifies partial settlement information.
Sequence:	A, General Information
Syntax:	:PARS//4!c

CBF usage

Special note: Following indicator is used:

Code	Description
PAIN	Confirmation is for partial settlement. Part of the instruction remains unsettled.
PARC	Confirmation is for partial settlement. No additional settlement takes place.

Field 22F – Priority Indicator

Swift

Definition:	Execution priority of the instruction
Sequence:	B, Trade Details
Syntax:	:PRIR//4!c

CBF usage

Special note: The priority field can have the following values. The default value is depending on the instruction type T2S assigns:

Code	Description
0001	Reserved priority (can only be assigned by CSD and central bank).
0002	Top priority (can only be assigned to trading platforms and CCP).
0003	High priority
0004	Normal priority

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 22F – Settlement Transaction Condition Indicator

Swift

Definition:	Specifies the conditions under which the order/trade is to be settled.
Sequence:	E, Settlement Details
Syntax:	:STCO/[8c]/4!c

CBF usage

Special note: The field has the following contents, depending on the code:

Code	Settlement type
NOMC	No Automatic Market Claim The OPT-OUT Flag provides clients the possibility of excluding the transaction from Market and Reverse Claims and Transformations.
COEX/ADEA	Accept After Regular Settlement Deadline

Field 22F – Trade Transaction Condition Indicator

Swift

Definition:	Specifies the conditions under which the order/trade was executed.
Sequence:	B, Trade Details
Syntax:	:TTCO//4!c

CBF usage

Special note: The Swift qualifier for the ex flag in the settlement instructions has changed from TTCO//SPEX to TTCO//XCPN. The field is an additional matching field, meaning if one counterpart is flagging the trade as XCPN, the other has to follow, and otherwise the trade will not settle.

CCPN is not used for CBF but forwarded to T2S.

Code	Request for Settlement Status
XCPN	Trade was executed ex coupon.
CCPN	Trade was executed cum coupon.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 22F – Type of Settlement Transaction Indicator

Swift

Definition: Indicates the detailed type of settlement transaction contained in the settlement details for the message

Sequence: E, Settlement Details

Syntax: :SETR/[8c]/4!c

CBF usage Analogous to Swift

Shows the CASCADE type of transaction, which might be different to the T2S type. The T2S type is shown with the narrative field and label ISTR[6].

The following specific CBF codes are used:

- DAKV/SWTC – 07 (= Switch from individual original shares to global certificate eligible for collective safe custody)
- DAKV/RSWT – 09 (=Reverse switch from global certificate eligible for collective safe custody to individual original shares)
- DAKV/REVL – 99 (= Reversal)

Field 22F – Beneficial Ownership Indicator

Swift

Definition: Specifies whether there is change of beneficial ownership.

Sequence: E, Settlement Details

Syntax: :BENE//4!c

CBF usage

Special note: This field offers the possibility to set up a portfolio transfer in French Registered Shares (type "VON") with no change of beneficial ownership (NBEN).

Following codes can be used:

Code	Definition
YBEN	Change of Beneficial Ownership
NBEN	No change of Beneficial Ownership

Field 23G – Function of the Message

Swift

Definition: This field identifies the function of the message.

Sequence: A, General Information

Syntax: 4!c

CBF usage

Special note: Only NEWM is used.

---

[6] For Auto Coll ,the T2S indication is present with the narrative field and label ISTR: :70E::DECL///ISST N/STBL N/ISTR COLO or :70E::DECL///ISST N/STBL N/ISTR COLI.

Field 35B – Identification of the Financial Instrument

Swift

Definition:	This field identifies the relevant securities in ISIN format.
Sequence:	C2, Settlement Transaction Details
Syntax:	[ISIN1!e12!c]
	[4*35x]

CBF usage

Special note:	This field contains the ISIN and a free-text description of the securities, if available.

Field 36B – Quantity of Financial Instrument to be settled

Swift

Definition:	This field specifies the quantity of financial instruments involved in the securities transaction.
Sequence:	C, Financial Instrument/Account
Syntax:	:ESTT//4!c/15d
	:PSTT//4!c/15d
	:RSTT//4!c/15d
Special note:	The type can contain the following codes:

CBF usage

Syntax:	10,6d
Special note:	Only securities types UNIT and FAMT are used in CASCADE. Independent of the sent value the correct common market value defined in the CBF Static Data system is used.

Code	Description
FAMT	Face amount
UNIT	Unit

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 70D – Registration Details

Swift

Definition:	This field is used to specify the information required for the registration.
Sequence:	E1, Settlement Parties
Syntax:	:REGI//6*35x

CBF usage

Syntax:	6*35x
Special note:	With the OneClearstream service for French Registered Securities, CBF clients can enter the BO (Beneficial Owner) details in 70D REGI for MT54x messages.
	Example to provide registration data in A2A mode: REGI///HTYP 03/NAME Smith/FNAM John/ICER 13090/
	For more format specific information please refer to section 9.3.

Field 70E – Declaration Details Narrative

Swift

Definition:	This field is used to specify the declaration details in relation to a party.
Sequence:	E1, Settlement Parties
Syntax:	:DECL//10*35x

CBF usage

Special note:	This field contains the specific CASCADE fields not covered by the Swift definitions. These fields are generally default or optional fields.
	The contents of these fields are identified by labels. The sequence of the labels is not defined. The complete list of labels is listed in section 0.
	For more format specific information please refer to section 9.3.

Field 70E – Settlement Instruction Processing Narrative

Swift

Definition:	Provides additional settlement processing information which cannot be included within the structured fields of the message
Sequence:	B, Trade Details
Syntax:	:SPRO//10*35x

CBF usage

Syntax:	4*35x
Special note:	The field 70E SPRO provides the free-text from the original instruction.
	For more format specific information please refer to section 9.3.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 90B – Deal Price

Swift

Definition:	This field specifies the price of the instruments traded in the transaction.
Sequence:	B, Trade Details
Syntax:	:DEAL//ACTU/3!a15d (currency) (price)

CBF usage

Syntax:	5,4d
Special note:	This field contains the currency and the rate at which the deal was closed. The currency is not saved or processed in CASCADE.

Field 90B – Market Price

Swift

Definition:	This field contains the current market price of the securities, represented as an actual amount.
Sequence:	B1, Financial Instrument Attributes
Syntax:	:MRKT//ACTU/3!a15d

CBF usage

Syntax:	10,4d

Field 94B – Place of Trade

Swift

Definition:	This field specifies the place where the order was traded.
Sequence:	B, Trade Details
Syntax:	:TRAD//EXCH/30x

CBF usage	Analogous to Swift

Field 94H – Place of Clearing

Swift

Definition:	This field specifies the place at which the trade is cleared (Central Counterparty).
Sequence:	B, Trade Details
Syntax:	:CLEA//4!a2!a2!c[3!c]

CBF usage	Analogous to Swift

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 95P/Q – Delivering Agent

Swift

Definition: This field identifies the delivering agent.

Sequence: E1, Settlement Parties

Syntax: Option P::DEAG//4!a2!a2!c[3!c]

Option Q::DEAG//4*35x

CBF usage

Special note: For domestic instructions it is always be the BIC.

Field 95P/Q – Receiving Agent

Swift

Definition: This field identifies the receiving agent.

Sequence: E1, Settlement Parties

Syntax: Option P::REAG//4!a2!a2!c[3!c]

Option Q::REAG//4*35x

CBF usage

Special note: For domestic instructions it is always be the BIC.

Field 95Q – Seller

Swift

Definition: This field identifies the initiator of the transaction if the initiator is not identical with the sender of the message.

Sequence: E1, Settlement Parties

Syntax: :SELL//4*35x

CBF usage

Special note: Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q – Buyer

Swift

Definition: This field identifies the beneficiary of the transaction.

Sequence: E1, Settlement Parties

Syntax: :BUYR//4*35x

CBF usage

Special note: Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q – Deliverer's Custodian

Swift

Definition:	This field indicates the custodian of the delivering party.
Sequence:	E1, Settlement Parties
Syntax:	:DECU//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q – Receiver's Custodian

Swift

Definition:	This field indicates the receiving party's custodian.
Sequence:	E1, Settlement Parties
Syntax:	:RECU//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q – Deliverer's Intermediary 1

Swift

Definition:	Party that interacts with the delivering agent.
Sequence:	E1, Settlement Parties
Syntax:	:DEI1//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q – Receiver's Intermediary 1

Swift

Definition:	Party that interacts with the receiving agent.
Sequence:	E1, Settlement Parties
Syntax:	:REI1//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 95Q – Deliverer's Intermediary 2

Swift

Definition:	Party that interacts with the deliverer's intermediary 1.
Sequence:	E1, Settlement Parties
Syntax:	:DEI2//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q – Receiver's Intermediary 2

Swift

Definition:	Party that interacts with the receiver's intermediary 1.
Sequence:	E1, Settlement Parties
Syntax:	:REI2//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95P – Place of Settlement

Swift

Definition:	This field identifies the place of settlement.
Sequence:	E1, Settlement Parties
Syntax:	:PSET//4!a2!a2!c[3!c]

CBF usage	Analogous to Swift

Field 97A – Safekeeping Account

Swift

Definition:	Safekeeping account where the securities are held.
Sequence:	C, Financial Instrument/Account
Syntax:	:SAFE//35x

CBF usage

Syntax:	SAFE//4!n(4!n) (bank number) (sub-account number)
Special note:	CBF account number.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 97A – Cash Account

Swift

Definition:	Account in which cash is maintained.
Sequence:	C, Financial Instrument/Account
Syntax:	:CASH//35x

CBF usage

Special note:	DCA (34 digit) or DCA Reference can be used.

Field 97A – Safekeeping Account

Swift

Definition:	Account where financial instruments are maintained.
Sequence:	E1, Settlement Parties
Syntax:	:SAFE//35x

CBF usage

Special note: The account provided is the account of the party specified in this sequence. Please refer to the section 9.1 for more details. The ID KTO or ACC is not shown in 97A.

Below a description of the other IDs and keys used:

ID	Key of beneficiary account	Format
4x ID		31x Key
BLZ-	German bank code (Bankleitzahl)	8 characters, numeric
BIC-	ISO bank code	8 or 11 characters, alphanumeric

Field 98A – Preparation Date/Time

Swift

Definition:	Date/time when the message was prepared.
Sequence:	A, General Information
Syntax:	Option C: :PREP//8!n6!n

CBF usage   Analogous to Swift

Field 98C – Effective Settlement Date/Time

Swift

Definition:	Date/time at which a transaction effectively settled
Sequence:	B, Trade Details
Syntax:	:ESET//8!n6!n

CBF usage   Analogous to Swift

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 98A – Trade Date/Time

Swift

Definition:	This field indicates the date/time when the trade was agreed.
Sequence:	B, Trade Details
Syntax:	Option A: :TRAD//8!n

CBF usage   Analogous to Swift

2.3 MT546 – Deliver Free Confirmation

2.3.1 Overview MT546

Tag	Status	Field name	Format	Comment
Mandatory Sequence A General Information				
16R	M	Start of Block	GENL	
20C	M	Sender's Message Reference	SEME//16x	
23G	M	Function of the Message	NEWM	
98C	O	Preparation Date/Time	PREP//8!n6!n	
22F	O	Partial Settlement Indicator	PARS//4!c	PAIN; PARC PAIN – Partial Settlement – Confirmation is for partial settlement. Part of the instruction remains unsettled. PARC – Previously Partially Confirmed - Confirmation is for partial settlement. No additional settlement takes place.
Mandatory Repetitive Subsequence A1 Linkages				
16R	M	Start of Block	LINK	
13B	O	Linked Message	LINK/DAKV/30x	BIC of the party owning the reference
20C	O	Pool Reference	POOL//16x	For instructions linked with POOL the reference of the field POOL is present.
20C	O	Previous Message Reference	PREV//16x	
20C	O	Related Message Reference	RELA//16x	
20C	O	Deal Reference	TRRF//16x	
20C	O	Common Reference	COMM//16x	
20C	O	Corporate Action Reference	CORP//16x	
20C	O	Market Infrastructure Transaction Identification	MITI//16x	Own T2S reference
20C	O	Processor Transaction Identification	PCTI//16x	Is used to report the T2S Actor Reference.
20C	O	Counterparty Market Infrastructure Transaction Identification	CMIT//16x	Counterparty's T2S reference
16S	M	End of Block	LINK	
End of Subsequence A1 Linkages				
16S	M	End of Block	GENL	
End of Sequence A General Information				
Mandatory Sequence B Trade Details				
16R	M	Start of Block	TRADDET	
94B	O	Place of Trade	TRAD//EXCH/30x	
94H	O	Place of Clearing	CLEA//4!a2!a2!c[3!c]	
98A	M	Trade Date/Time	TRAD//8!n	
98C	M	Effective Settlement Date/Time	ESET//8!n6!n	
90B	O	Deal Price	DEAL//ACTU/3!a15d	
35B	M	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	
Optional Subsequence B1 Financial Instrument Attributes				
16R	M	Start of Block	FIA	

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Tag	Status	Field name	Format	Comment
98A	O	Coupon Date	COUP//8!n	Used for Vaults only. For electronic securities, please refer to Chapter 9: Message Formats for Vaults and electronic securities.
13A	O	Coupon Number	COUP//3!c	Used for Vaults only.
13B			COUP//30x	For electronic securities, please refer to Chapter 9: Message Formats for Vaults and electronic securities.
90B	O	Market Price	MRKT//ACTU/3!a15d	
16S	M	End of Block	FIA	
End Subsequence B1 Financial Instrument Attributes				
22F	O	Priority Indicator	PRIR//4!c	"0001"= Priority set by CSD "0002" = Top priority (can only be assigned to trading platforms (MTFs, stock exchanges etc.). "0003" = High priority "0004" = Normal priority
22F	O	Trade Transaction Condition Indicator	TTCO//4!c	XCPN (ex coupon) ; CCPN (cum coupon)
70E	O	Settlement Instruction Processing Narrative	SPRO//10*35x	
16S	M	End of Block	TRADDET	
End of Sequence B Trade Details				
Mandatory Sequence C Financial Instrument – Account				
16R	M	Start of Block	FIAC	
36B	M	Quantity of Financial Instrument Settled	ESTT//4!c15d	
36B	M	Quantity of Financial Instrument Previously Settled	PSTT//4!c15d	Partial Settlement: Quantity previously settled
36B	O	Quantity of Financial Instrument Remaining to be Settled	RSTT//4!c15d	Partial Settlement: Remaining quantity to be settled
70D	O	Denomination Choice	DENC//10*35x	Used for Vaults only.
13B	O	Certificate Number	CERT//30x	Used for Vaults only.
97A	M	Safekeeping Account	SAFE//35x	
16S	M	End of Block	FIAC	
End of Sequence C Financial Instrument – Account				
Mandatory Sequence E Settlement Details				
16R	M	Start of Block	SETDET	
22F	O	Settlement Transaction Condition Indicator	STCO//4!c	STCO could be repetitive.
22F	O	Beneficial Ownership Indicator	BENE//4!c	
22F	M	Type of Settlement Transaction Indicator	SETR/[8c]/4!c	
Mandatory Repetitive Subsequence E1 Settlement Parties				
16R	M	Start of Block	SETPRTY	
95a	O	Buyer	95P:BUYR//4!a2!a2!c[3!c] 95R:BUYR/8c/34x 95Q:BUYR//4*35x	

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Tag	Status	Field name	Format	Comment
95a	M	Delivering Agent	95P:DEAG//4!a2!a2!c[3!c] 95R:DEAG/8c/34x 95Q:DEAG//4*35x	
95a	O	Delivering Custodian	95P:DECU//4!a2!a2!c[3!c] 95R:DECU/8c/34x 95Q:DECU//4*35x	
95a	O	Deliverer's Intermediary 1	95P:DEI1//4!a2!a2!c[3!c] 95R:DEI1/8c/34x 95Q:DEI1//4*35x	
95a	O	Deliverer's Intermediary 2	95P:DEI2//4!a2!a2!c[3!c] 95R:DEI2/8c/34x 95Q:DEI2//4*35x	
95a	M	Place of Settlement	95P::PSET//4!a2!a2!c[3!c]	
95a	O	Receiving Agent	95P:REAG//4!a2!a2!c[3!c] 95R:REAG/8c/34x 95Q:REAG//4*35x	
95a	O	Receiver's Custodian	95P :RECU//4 !a2 !a2 !c[3 !c] 95R :RECU/8c/34x 95Q :RECU//4*35x	
95a	O	Receiver's Intermediary 1	95P:REI1//4!a2!a2!c[3!c] 95R:REI1/8c/34x 95Q:REI1//4*35x	
95a	O	Receiver's Intermediary 2	95P:REI2//4!a2!a2!c[3!c] 95R:REI2/8c/34x 95Q:REI2//4*35x	
95a	O	Seller	95P:SELL//4!a2!a2!c[3!c] 95R:SELL/8c/34x 95Q:SELL//4*35x	
97A	O	Safekeeping Account	SAFE//35x	
20C	O	Processing Reference	PROC//16x	
70E	O	Declaration Details Narrative	DECL//10*35x	
16S	M	End of Block	SETPRTY	
End of Subsequence E1 Settlement Parties				
16S	M	End of Block	SETDET	
End of Sequence E Settlement Details				

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

2.3.2 Examples MT546

Message fields and contents	Comments
:16R: GENL	
:20C: :SEME//C77K170240E808FN	
:23G: NEWM	
:98C: :PREP//20170720170240	
:16R: LINK	
:20C: :RELA//NONREF	
:16S: LINK	
:16R: LINK	
:20C: :TRRF//KP79071886334820	
:16S: LINK	
:16R: LINK	
:20C: :MITI//1707206062851728	
:16S: LINK	
:16R: LINK	
:13B: :LINK/DAKV/DAKVDEFFXXX	BIC11 of the reference owner
:20C: :PCTI//C77K1700575FCA9	
:16S: LINK	
:16R: LINK	
:20C: : CMIT//1234567891011121	
:16S: LINK	
:16S: GENL	
:16R: TRADDET	
:98C: :ESET//20170720170222	
:35B: ISIN DE0001234568	
TESTBANK AG	
:16S: TRADDET	
:16R: FIAC	
:36B: :ESTT//UNIT/1650,	
:97A: :SAFE//12340000	
:16S: FIAC	
:16R: SETDET	
:22F: :STCO//PHYS	
:22F: :SETR//TRAD	
:16R: SETPRTY	
:95P: :DEAG//XXXXDEFFXXX	
:97A: :SAFE//12340000	
:16S: SETPRTY	
:16R: SETPRTY	
:95P: :PSET//DAKVDEFFXXX	
:16S: SETPRTY	
:16R: SETPRTY	
:95Q: :REAG//UNKNOWN	
:97A: :SAFE//79610200	
:70E: :DECL///ISTR REDI	
:16S: SETPRTY	
:16S: SETDET	

2.3.3 Field description MT546

Field 13B – Linked Message

Swift

Definition:	Message type number or message identifier of the message referenced in the linkage sequence.
Sequence:	A1, Linkages
Syntax:	:LINK/[8c]/30x

CBF usage

Syntax	:LINK/DAKV/4!a2!a2!c[3!c]
Special note:	CBF usea the field to indicate the reference owner with the BIC11. BIC of the party owning the reference. The field is provided for following references: POOL, RELA and PCTI.

Field 16R/S – Start of Block / End of Block

Swift

Definition:	This field denotes the start/end of a block and its name.
Sequence:	Each sequence begins with field 16R and ends with field 16S.
Syntax:	16c
CBF usage	Analogous to Swift

Field 20C – Common Reference

Swift

Definition:	Unique reference agreed upon by the two trade counterparties to identify the trade.
Sequence:	A1, Linkages
Syntax:	:COMM//16x

CBF usage

Special note:	The Common Reference can be used as optional matching field.

Field 20C – Corporate Action Reference

Swift

Definition:	Reference assigned by the account servicer to unambiguously identify a related corporate action event.
Sequence:	A1, Linkages
Syntax:	:CORP//16x
CBF usage	Analogous to Swift

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 20C – Counterparty Market Infrastructure Transaction Identification

Swift

Definition:	Identification of a transaction assigned by TARGET2-Securities.
Sequence:	A1, Linkages
Syntax:	:CMIT//16x
CBF usage	Analogous to Swift; containing counterparty's T2S reference

Field 20C – Deal Reference

Swift

Definition:	Reference assigned to the trade by the Investment Manager OR the Broker/Dealer. This reference is used throughout the trade life cycle to access/update the trade details.
Sequence:	A1, Linkages
Syntax:	:TRRF//16x
CBF usage	
Definition:	This field contains a reference given by CBF clearly identifying the instruction (MT540-MT543) referred to in the message.

Field 20C – Market Infrastructure Transaction Identification

Swift

Definition:	Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, TARGET2-Securities
Sequence:	A1, Linkages
Syntax:	:MITI//16x
CBF usage	Analogous to Swift; containing own T2S reference

Field 20C – Pool Reference

Swift

Definition:	Collective reference identifying a set of messages
Sequence:	A1, Linkages
Syntax:	:POOL//16x
CBF usage	
Special note:	A collective reference identifying a set of instructions which shall be settled all-or-none.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 20C – Processing Reference

Swift

Definition: Reference meaningful to the party identified

Sequence: E1 Settlement Parties

Syntax: :PROC//16x

CBF usage

Special note: This field contains the reference of the counterparty clearly identifying the counterparty's instruction. Used to view the counterparties reference. For receive instructions shown with DEAG and for deliver instructions shown with REAG

Field 20C – Processor Transaction Identification

Swift

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure

Sequence: A1, Linkages

Syntax: :PCTI//16x

CBF usage

Special note: CBF uses 20C PCTI for the T2S Actor Reference.

Field 20C – Related Message Reference

Swift

Definition: Message reference of the linked message previously received

Sequence: A1, Linkages

Syntax: :RELA//16x

CBF usage Analogous to Swift

Field 20C – Sender's Message Reference

Swift

Definition: This field specifies the reference number assigned by the sender to unambiguously identify the message in the sender's system.

Sequence: A, General Information

Syntax: :SEME//16x

CBF usage

Special note: The qualifier SEME is used with a structured technical reference, which is unique for at least one year. The reference is composed of 16 alphanumeric characters.

The SEME must not start with a blank.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 22F – Partial Settlement Indicator
Swift

Definition:	Specifies partial settlement information.
Sequence:	A, General Information
Syntax:	:PARS//4!c

CBF usage

Special note: Following indicator is used:

Code	Description
PAIN	Confirmation is for partial settlement. Part of the instruction remains unsettled.
PARC	Confirmation is for partial settlement. No additional settlement takes place.

Field 22F – Priority Indicator

Swift

Definition:	Execution priority of the instruction
Sequence:	B, Trade Details
Syntax:	:PRIR//4!c

CBF usage

Special note: The priority field can have the following values. The default value is depending on the instruction type T2S assigns:

Code	Description
0001	Reserved priority (can only be assigned by CSD and central bank).
0002	Top priority (can only be assigned to trading platforms and CCP).
0003	High priority
0004	Normal priority

Field 22F – Settlement Transaction Condition Indicator

Swift

Definition: Specifies the conditions under which the order/trade is to be settled.

Sequence: E, Settlement Details

Syntax: :STCO//4!c

CBF usage

Special note: The field has the following contents, depending on the code:

Code	Settlement type
NOMC	No Automatic Market Claim The OPT-OUT Flag provides clients the possibility of excluding the transaction from Market and Reverse Claims and Transformations.
DLWM	Delivery without matching
PHYS	Securities are to be physically settled.

Field 22F – Trade Transaction Condition Indicator

Swift

Definition: Specifies the conditions under which the order/trade was executed.

Sequence: B, Trade Details

Syntax: :TTCO//4!c

CBF usage

Special note: Special Coupon Flag

The Swift qualifier for the ex flag in the settlement instructions has changed from TTCO//SPEX to TTCO//XCPN. The field is an additional matching field, meaning if one counterpart is flagging the trade as XCPN, the other has to follow, and otherwise the trade will not settle.

CCPN is not used for CBF but is forwarded to T2S.

Code	Request for Settlement Status
XCPN	Trade was executed ex coupon.
CCPN	Trade was executed cum coupon.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 22F – Type of Settlement Transaction Indicator

Swift

Definition:	Indicates the detailed type of settlement transaction contained in the settlement details for the message
Sequence:	E, Settlement Details
Syntax:	:SETR/[8c]/4!c

CBF usage   Analogous to Swift

Shows the CASCADE type of transaction, which might be different to the T2S type. The T2S type is shown with the narrative field and label ISTR[7]. The following specific CBF codes are used:

- DAKV/SWTC – 07 (= Switch from individual original shares to global certificate eligible for collective safe custody)
- DAKV/RSWT – 09 (=Reverse switch from global certificate eligible for collective safe custody to individual original shares)
- DAKV/REVL – 99 (= Reversal)

Field 22F – Beneficial Ownership Indicator

Swift

Definition:	Specifies whether there is change of beneficial ownership.
Sequence:	E, Settlement Details
Syntax:	:BENE//4!c

CBF usage

Special note: This field offers the possibility to set up a portfolio transfer in French Registered Shares (type "VON") with no change of beneficial ownership (NBEN).

Following codes can be used:

Code	Definition
YBEN	Change of Beneficial Ownership
NBEN	No change of Beneficial Ownership

Field 23G – Function of the Message

Swift

Definition:	This field identifies the function of the message.
Sequence:	A, General Information
Syntax:	4!c

CBF usage

Special note: Only NEWM is used.

---

[7] For Auto Coll, the T2S indication is present with the narrative field and label ISTR: :70E::DECL///ISST N/STBL N/ISTR COLO or :70E::DECL///ISST N/STBL N/ISTR COLI.

Field 35B – Identification of the Financial Instrument

Swift

Definition:	This field identifies the relevant securities in ISIN format.
Sequence:	C2, Settlement Transaction Details
Syntax:	[ISIN1!e12!c]
	[4*35x]

CBF usage

Special note:	This field contains the ISIN and a free-text description of the securities, if available.

Field 36B – Quantity of Financial Instrument to be settled

Swift

Definition:	This field specifies the quantity of financial instruments involved in the securities transaction.
Sequence:	C, Financial Instrument/Account
Syntax:	:ESTT//4!c/15d
	:PSTT//4!c/15d
	:RSTT//4!c/15d
Special note:	The type can contain the following codes:

CBF usage

Syntax:	10,6d
Special note:	Only securities types UNIT and FAMT are used in CASCADE. Independent of the sent value the correct common market value defined in the CBF Static Data system is used.

Code	Description
FAMT	Face amount
UNIT	Unit

Field 70D – Registration Details

Swift

Definition:	This field is used to specify the information required for the registration.
Sequence:	E1, Settlement Parties
Syntax:	:REGI//6*35x

CBF usage

Syntax:	6*35x
Special note:	With the OneClearstream service for French Registered Securities, CBF clients can enter the BO (Beneficial Owner) details in 70D REGI for MT54x messages.
	Example to provide registration data in A2A mode: REGI///HTYP 03/NAME Smith/FNAM John/ICER 13090/
	For more format specific information please refer to section 9.3.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 70E – Declaration Details Narrative

Swift

Definition:	This field is used to specify the declaration details in relation to a party.
Sequence:	E1, Settlement Parties
Syntax:	:DECL//10*35x

CBF usage

Syntax:	4*35x
Special note:	This field contains the specific CASCADE fields not covered by the Swift definitions. These fields are generally default or optional fields.
	The contents of these fields are identified by labels. The sequence of the labels is not defined. The complete list of labels is listed in section 0.
	For more format specific information please refer to section 9.3.

Field 70E – Settlement Instruction Processing Narrative

Swift

Definition:	Provides additional settlement processing information which cannot be included within the structured fields of the message
Sequence:	B, Trade Details
Syntax:	:SPRO//10*35x

CBF usage

Syntax:	4*35x
Special note:	The field 70E SPRO provides the free text from the original instruction.
	For more format specific information please refer to section 9.3.

Field 90B – Deal Price

Swift

Definition:	This field specifies the price of the instruments traded in the transaction.
Sequence:	B, Trade Details
Syntax:	:DEAL//ACTU/3!a15d (currency) (price)

CBF usage

Syntax:	5,4d
Special note:	This field contains the currency and the rate at which the deal was closed. The currency is not saved or processed in CASCADE.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 90B – Market Price

    Swift

Definition:	This field contains the current market price of the securities, represented as an actual amount.
Sequence:	B1, Financial Instrument Attributes
Syntax:	:MRKT//ACTU/3!a15d

        CBF usage

Syntax:	10,4d

Field 94B – Place of Trade

    Swift

Definition:	This field specifies the place where the order was traded.
Sequence:	B, Trade Details
Syntax:	:TRAD//EXCH/30x
CBF usage	Analogous to Swift

Field 94H – Place of Clearing

    Swift

Definition:	This field specifies the place at which the trade is cleared (Central Counterparty).
Sequence:	B, Trade Details
Syntax:	:CLEA//4!a2!a2!c[3!c]
CBF usage	Analogous to Swift

Field 95P/Q – Delivering Agent

    Swift

Definition:	This field identifies the delivering agent.
Sequence:	E1, Settlement Parties
Syntax:	Option P::DEAG//4!a2!a2!c[3!c]
	Option Q::DEAG//4*35x
CBF usage	
Special note:	For domestic instructions it is always the BIC.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 95P/Q – Receiving Agent

Swift

Definition:	This field identifies the receiving agent.
Sequence:	E1, Settlement Parties
Syntax:	Option P::REAG//4!a2!a2!c[3!c]
	Option Q::REAG//4*35x

CBF usage

Special note:	For domestic instructions it is always the BIC.

Field 95Q – Seller

Swift

Definition:	This field identifies the initiator of the transaction if the initiator is not identical with the sender of the message.
Sequence:	E1, Settlement Parties
Syntax:	:SELL//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q – Buyer

Swift

Definition:	This field identifies the beneficiary of the transaction.
Sequence:	E1, Settlement Parties
Syntax:	:BUYR//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q – Deliverer's Custodian

Swift

Definition:	This field indicates the custodian of the delivering party.
Sequence:	E1, Settlement Parties
Syntax:	:DECU//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q – Receiver's Custodian

Swift

Definition:	This field indicates the receiving party's custodian.
Sequence:	E1, Settlement Parties
Syntax:	:RECU//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q – Deliverer's Intermediary 1

Swift

Definition:	Party that interacts with the delivering agent.
Sequence:	E1, Settlement Parties
Syntax:	:DEI1//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q – Receiver's Intermediary 1

Swift

Definition:	Party that interacts with the receiving agent.
Sequence:	E1, Settlement Parties
Syntax:	:REI1//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q – Deliverer's Intermediary

Swift

Definition:	Party that interacts with the deliverer's intermediary 1.
Sequence:	E1, Settlement Parties
Syntax:	:DEI2//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 95Q – Receiver's Intermediary

Swift

Definition:	Party that interacts with the receiver's intermediary 1.
Sequence:	E1, Settlement Parties
Syntax:	:REI2//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95P – Place of Settlement

Swift

Definition:	This field identifies the place of settlement.
Sequence:	E1, Settlement Parties
Syntax:	:PSET//4!a2!a2!c[3!c]

CBF usage	Analogous to Swift

Field 97A – Safekeeping Account

Swift

Definition:	Safekeeping account where the securities are held.
Sequence:	C, Financial Instrument/Account
Syntax:	:SAFE//35x

CBF usage

Syntax:	SAFE//4!n(4!n) (bank number) (sub-account number)
Special note:	CBF account number

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 97A – Safekeeping Account

Swift

Definition: Account where financial instruments are maintained.

Sequence: E1, Settlement Parties

Syntax: :SAFE//35x

CBF usage

Special note: The account provided is the account of the party specified in this sequence. Please refer to the section 9.1 for more details. The ID KTO or ACC is not shown in 97A.

Below a description of the other IDs and keys used:

ID	Key of beneficiary account	Format
4x ID		31x Key
BLZ-	German bank code (Bankleitzahl)	8 characters, numeric
BIC-	ISO bank code	8 or 11 characters, alphanumeric

Field 98A – Preparation Date/Time

Swift

Definition: Date/time when the message was prepared.

Sequence: A, General Information

Syntax: :PREP//8!n6!n

CBF usage   Analogous to Swift

Field 98C – Effective Settlement Date/Time

Swift

Definition: Date/time at which a transaction effectively settled

Sequence: B, Trade Details

Syntax: :ESET//8!n6!n

CBF usage   Analogous to Swift

Field 98A – Trade Date/Time

Swift

Definition: This field indicates the date/time when the trade was agreed.

Sequence: B, Trade Details

Syntax: :TRAD//8!n

CBF usage   Analogous to Swift

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

2.4   MT547 – Deliver Against Payment Confirmation

2.4.1 Overview MT547

Tag	Status	Field name	Format	Comment
Mandatory Sequence A General Information				
16R	M	Start of Block	GENL	
20C	M	Sender's Message Reference	SEME//16x	
23G	M	Function of the Message	NEWM	
98C	O	Preparation Date/Time	PREP//8!n6!n	
22F	O	Partial Settlement Indicator	PARS//4!c	PAIN;PARC PAIN – Partial Settlement – Confirmation is for partial settlement. Part of the instruction remains unsettled. PARC – Previously Partially Confirmed - Confirmation is for partial settlement. No additional settlement takes place.
Mandatory Repetitive Subsequence A1 Linkages				
16R	M	Start of Block	LINK	
13B	O	Linked Message	LINK/DAKV/30x	BIC of the party owning the reference
20C	O	Pool Reference	POOL//16x	For instructions linked with POOL the reference of the field POOL is present.
20C	O	Previous Message Reference	PREV//16x	
20C	O	Related Message Reference	RELA//16x	
20C	O	Deal Reference	TRRF//16x	
20C	O	Common Reference	COMM//16x	
20C	O	Corporate Action Reference	CORP//16x	
20C	O	Market Infrastructure Transaction Identification	MITI//16x	Own T2S reference
20C	O	Processor Transaction Identification	PCTI//16x	Used to report the T2S Actor Reference.
20C	O	Counterparty Market Infrastructure Transaction Identification	CMIT//16x	Counterparty's T2S reference
16S	M	End of Block	LINK	
End of Subsequence A1 Linkages				
16S	M	End of Block	GENL	
End of Sequence A General Information				
Mandatory Sequence B Trade Details				
16R	M	Start of Block	TRADDET	
94B	O	Place of Trade	TRAD//EXCH/30x	
94H	O	Place of Clearing	CLEA//4!a2!a2!c[3!c]	
98A	M	Trade Date/Time	TRAD//8!n	
98C	M	Effective Settlement Date/Time	ESET//8!n6!n	
90B	O	Deal Price	DEAL//ACTU/3!a15d	
35B	M	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	
Optional Subsequence B1 Financial Instrument Attributes				
16R	M	Start of Block	FIA	
90B	O	Market Price	MRKT//ACTU/3!a15d	
16S	M	End of Block	FIA	
End of Subsequence B1 Financial Instrument Attributes				

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Tag	Status	Field name	Format	Comment
22F	O	Priority Indicator	PRIR//4!c	"0001" = Priority set by CSD "0002" = Top priority (can only be assigned to trading platforms (MTFs, stock exchanges etc.). "0003" = High priority "0004" = Normal priority
22F	O	Trade Transaction Condition Indicator	TTCO//4!c	XCPN (ex coupon) ; CCPN (cum coupon)
70E	O	Settlement Instruction Processing Narrative	SPRO//10*35x	
16S	M	End of Block	TRADDET	
End of Sequence B Trade Details				
Mandatory Sequence C Financial Instrument – Account				
16R	M	Start of Block	FIAC	
36B	M	Quantity of Financial Instrument Settled	ESTT//4!c15d	
36B	O	Quantity of Financial Instrument Previously Settled	PSTT//4!c15d	Partial Settlement: Quantity previously settled
36B	O	Quantity of Financial Instrument Remaining to be Settled	RSTT//4!c15d	Partial Settlement: Remaining quantity to be settled
19A	O	Previously Settled Amount	PSTT//[N]3!a15d	
19A	O	Remaining Settlement Amount	RSTT//[N]3!a15d	
97A	M	Safekeeping Account	SAFE//35x	
97A	O	Cash Account	CASH//35x	DCA (34 digit) or DCA Reference, depending on client input of original instruction.
16S	M	End of Block	FIAC	
End of Sequence C Financial Instrument – Account				
Mandatory Sequence E Settlement Details				
16R	M	Start of Block	SETDET	
22F	O	Settlement Transaction Condition Indicator	STCO/[8c]/4!c	STCO could be repetitive.
22F	O	Beneficial Ownership Indicator	BENE//4!c	
22F	M	Type of Settlement Transaction Indicator	SETR/[8c]/4!c	
Mandatory Repetitive Subsequence E1 Settlement Parties				
16R	M	Start of Block	SETPRTY	
95a	O	Buyer	95P:BUYR//4!a2!a2!c[3!c] 95R:BUYR/8c/34x 95Q:BUYR//4*35x	
95a	M	Delivering Agent	95P:DEAG//4!a2!a2!c[3!c] 95R:DEAG/8c/34x 95Q:DEAG//4*35x	
95a	O	Delivering Custodian	95P:DECU//4!a2!a2!c[3!c] 95R:DECU/8c/34x 95Q:DECU//4*35x	
95a	O	Deliverer's Intermediary 1	95P:DEI1//4!a2!a2!c[3!c] 95R:DEI1/8c/34x 95Q:DEI1//4*35x	
95a	O	Deliverer's Intermediary 2	95P:DEI2//4!a2!a2!c[3!c] 95R:DEI2/8c/34x 95Q:DEI2//4*35x	

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Tag	Status	Field name	Format	Comment
95a	M	Place of Settlement	95P::PSET//4!a2!a2!c[3!c]	
95a	O	Receiving Agent	95P:REAG//4!a2!a2!c[3!c] 95R:REAG/8c/34x 95Q:REAG//4*35x	
95a	O	Receiver's Custodian	95P :RECU//4 !a2 !a2 !c[3 !c] 95R :RECU/8c/34x 95Q :RECU//4*35x	
95a	O	Receiver's Intermediary 1	95P:REI1//4!a2!a2!c[3!c] 95R:REI1/8c/34x 95Q:REI1//4*35x	
95a	O	Receiver's Intermediary 2	95P:REI2//4!a2!a2!c[3!c] 95R:REI2/8c/34x 95Q:REI2//4*35x	
95a	O	Seller	95P:SELL//4!a2!a2!c[3!c] 95R:SELL/8c/34x 95Q:SELL//4*35x	
97A	O	Safekeeping Account	SAFE//35x	
20C	O	Processing Reference	PROC//16x	
70E	O	Declaration Details Narrative	DECL//10*35x	
16S	M	End of Block	SETPRTY	
End of Subsequence E1 Settlement Parties				
Mandatory Repetitive Subsequence E3 Amount				
16R	M	Start of Block	AMT	
19A	M	Settled Amount	ESTT//[N]3!a15d	
16S	M	End of Block	AMT	
End of Subsequence E3 Amount				
16S	M	End of Block	SETDET	
End of Sequence E Settlement Details				

2.4.2 Examples MT547

Example MT547 for settlement transactions

```
:16R: GENL
:20C: :SEME//C0A6001111043E3K
:23G: NEWM
:98C: :PREP//20201006001111
:16R: LINK
:13B: :LINK/DAKV/TESTBANKXXX
:20C: :RELA//EOC7300215201005
:16S: LINK
:16R: LINK
:20C: :TRRF//KP79300182912340
:16S: LINK
:16R: LINK
:20C: :MITI//2010024897143510
:16S: LINK
:16R: LINK
:13B: :LINK/DAKV/TESTBANKXXX
:20C: :PCTI//T2SActorRef
:16S: LINK
:16R: LINK
:20C: :CMIT//1234567891011121
:16S: LINK
:16S: GENL
:16R: TRADDET
:98C : :ESET//20201006001055
:98A : :TRAD//20201002
:35B : ISIN DE0001141828
       BUNDESOBL.V.20/25 S.182
       10OKT
:16S: TRADDET
:16R: FIAC
:36B: :ESTT//FAMT/80909999,49
:36B: :PSTT//FAMT/0,
:36B : :RSTT//FAMT/0,
:19A : :PSTT//EUR0,
:19A : :RSTT//EUR0,
:97A: :SAFE//79300000
:16S: FIAC
:16R: SETDET
:22F: :STCO//NPAR
:22F: :SETR//TRAD
:16R: SETPRTY
:95Q: :SELL//UNKNOWN
:97A: :SAFE//BIC-OTHER
:16S: SETPRTY
:16R: SETPRTY
:95P: :DEAG//TESTBANKXXX
:97A: :SAFE//79300000
:16S: SETPRTY
:16R: SETPRTY
:95P: :PSET//DAKVDEFFXXX
:16S: SETPRTY
:16R: SETPRTY
:95P: :REAG//TESTDEFF123
:97A: :SAFE//79990000
:20C: :PROC//KP79990206894820
:16S: SETPRTY
:16R: SETPRTY
:95Q: :BUYR//11111
:70E: :DECL///ISST N/STBL N/ISTR TRAD
:16S: SETPRTY
:16R: AMT
:19A: :ESTT//EUR89999199,99
:16S: AMT
:16S: SETDET
```

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Example MT547 for corporate payment transactions (PfoD)

```
        :16R: GENL
        :20C: :SEME//C0A6091851C81EEK
        :23G: NEWM
        :98C: :PREP//20201006091851
        :16R: LINK
        :13B: :LINK/DAKV/DAKVDEFFXXX
        :20C: :POOL//T2S Pool Reference
        :16S: LINK
        :16R: LINK
        :20C: :RELA//NONREF
        :16S: LINK
        :16R: LINK
        :20C: :TRRF//KP79300163802150
        :16S: LINK
        :16R: LINK
        :20C: :COMM//300
        :16S: LINK
        :16R: LINK
        :20C: :CORP//1102021041234560
        :16S: LINK
        :16R: LINK
        :20C: :MITI//2010064969363484
        :16S: LINK
        :16R: LINK
        :13B: :LINK/DAKV/DAKVDEFFXXX
        :20C: :PCTI//T2SActorRef
        :16S: LINK
        :16R: LINK
        :20C: :CMIT//1234567891011121
        :16S: LINK
        :16S: GENL
        :16R: TRADDET
        :98C: :ESET//20201006091738
        :98A: :TRAD//20201006
        :35B: ISIN DE000A12UAK7
              MURPHY+SP.AG IS.14/33
              06OKT
              5,75
        :22F: :PRIR//0003
        :70E: :SPRO//110 2021047607000 83994
        :16S: TRADDET
        :16R: FIAC
        :36B: :ESTT//FAMT/0,
        :36B: :PSTT//FAMT/0,
        :36B: :RSTT//FAMT/0,
        :19A : :PSTT//EUR0,
        :19A : :RSTT//EUR0,
        :97A: :SAFE//79300000
        :97A: :CASH//DCA Deliverer
        :16S: FIAC
        :16R: SETDET
        :22F: :STCO//NPAR
        :22F: :SETR/COEX/CORP
        :16R: SETPRTY
        :95P: :DEAG//TESTDEFFXXX
        :97A: :SAFE//7930000
        :16S: SETPRTY
        :16R: SETPRTY
        :95P: :PSET//DAKVDEFFXXX
        :16S: SETPRTY
        :16R: SETPRTY
        :95P: :REAG//DAKVDEFFT19
        :97A: :SAFE//89960000
        :20C: :PROC//KP79990285904170
        :70E: :DECL///ISST N/STBL N/ISTR CORP
        :16S: SETPRTY
        :16R: AMT
        :19A: :ESTT//EUR5505,
        :16S: AMT
        :16S: SETDET
```

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Example MT547 for non-CCP Stock Exchange instructions for custody type CSC/NCSC-T

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//1234567	Based on the CBF concept of outbound messages
:23G: NEWM	CASCADE Reference (KP-reference)
:98C::PREP//20200624090659	
:16R: LINK	
:20C::RELA//SA123456EKZBH24N	
:16S: LINK	
:16R: LINK	
:20C::TRRF//KP4444011234567	
:16S: LINK	
:16R: LINK	
:20C::COMM//LP2204011234567	"LP" + Input date + Trade ID ("Börsengeschäftsnummer" received from stock exchange)
:16S: LINK	
:16S: GENL	
:16R: LINK	
:13B::LINK/DAKV/DAKVDEFFLIO	Stock exchange instruction will be flagged with "DAKVDEFFLIO"
:20C::PCTI//SA125456EKZBH24N	"SEME" is reported in the "PCTI" field
:16S: LINK	
:16R: TRADDET	
:94B::TRAD//EXCH/FRAB	MIC is provided, the "Place of Trade" field will be reported as
:98A::ESET//20220221	:94B::TRAD//EXCH followed by the MIC in ISO standard 10383. If
:98A::TRAD//20220221	no MIC is provided, the "Place of Trade" field will not be reported
:35B: ISIN DE0007100000	
DAIMLER AG NA O.N.	
:22F::PRIR//0002	
:70E::TRDE///ACKY 06/STBL N/	
MTCH XACT/ISTR TRAD/FREE	
/IDAY 20220221	Input date
:16S: TRADDET	
:16R: FIAC	
:36B::ESTT//UNIT/100,	
:36B ::PSTT//UNIT/100,	
:36B ::RSTT//UNIT/13800,	
:19A ::PSST//EUR200,	
:19A ::RSST//EUR27600,	
:97A::SAFE//4444	
:94F::SAFE//DAKV/COLL	"COLL" will be presented for SE instructions (CSC)
:16S: FIAC	
:16R: SETDET	
:22F::SETR/TRAD	
:22F::STCO//PART	
:16R: SETPRTY	
:95P::PSET//DAKVDEFXXX	
:16S: SETPRTY	
:16R: SETPRTY	
:95R::DEAG/DEAGDEFFXXX	
:97A::SAFE//4444000	Party Level 1 (Settlement Party)
:16S: SETPRTY	
:16R: SETPRTY	
:95R::SELL/5678	Party Level 2 (Seller)
:16S: SETPRTY	
:16R: SETPRTY	
:95R::REAG/REAGDEFFXX	
:97A::SAFE//5555000	Party Level 1 (Settlement Party)
:16S: SETPRTY	
:16R: SETPRTY	
:95R::BUYR/DAKV/1234	Party Level 2 (Buyer)
:16S: SETPRTY	
:16S: SETDET	

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

2.4.3 Field description MT547

Field 13B – Linked Message

Swift

Definition:	Message type number or message identifier of the message referenced in the linkage sequence.
Sequence:	A1, Linkages
Syntax:	:LINK/[8c]/30x

CBF usage

Syntax	:LINK/DAKV/4!a2!a2!c[3!c]
Special note:	CBF uses the field to indicate the reference owner with the BIC11. BIC of the party owning the reference. The field is provided for following references: POOL, RELA and PCTI.
	For non-CCP Stock Exchange instructions in custody type CSC and NCSC-T, the field will show the instruction owner BIC DAKVDEFFLIO.

Field 16R/S – Start of Block / End of Block

Swift

Definition:	This field denotes the start/end of a block and its name.
Sequence:	Each sequence begins with field 16R and ends with field 16S.
Syntax:	16c
CBF Usage	Analogous to Swift

Field 19A – Settled Amount

Swift

Definition:	Amount effectively settled and which is credited to/debited from the account owner's cash account. It may differ from the instructed settlement amount (SETT) based on market tolerance level.
Sequence:	E3, Amount
Syntax:	:ESTT//[N]3!a15d

CBF usage

Syntax:	3!x11,2d
Special note:	The negative sign for the amount is only used if the practice or the transaction type would normally imply that the sign is different. "N" will precede the currency (NEUR), if the receiving parties of cash and securities are identical. This is also indicated by the respective sign.

Field 19A – Previously Settled Amount

Swift

Definition:	Amount of money previously settled.
Sequence:	C, Financial Instrument/Account
Syntax:	:PSTT//[N]3!a15d

CBF usage

Syntax:	3!x11,2d
Special note:	The negative sign for the amount is only used if the practice or the transaction type would normally imply that the sign is different. "N" will precede the currency (NEUR), if the receiving parties of cash and securities are identical. This is also indicated by the respective sign.

Field 19A – Remaining Settlement Amount

Swift

Definition:	Amount of money remaining to be settled.
Sequence:	C, Financial Instrument/Account
Syntax:	:RSTT//[N]3!a15d

CBF usage

Syntax:	3!x11,2d
Special note:	The negative sign for the amount is only used if the practice or the transaction type would normally imply that the sign is different. "N" will precede the currency (NEUR), if the receiving parties of cash and securities are identical. This is also indicated by the respective sign.

Field 20C – Common Reference

Swift

Definition:	Unique reference agreed upon by the two trade counterparties to identify the trade.
Sequence:	A1, Linkages
Syntax:	:COMM//16x

CBF usage

Special note:	The Common Reference can be used as optional matching field.
	For Stock Exchange instructions, the field contains the reference of the stock exchange trade number (Trade ID; "Börsengeschäftsnummer") as provided by the stock exchange or the service provider.
	It is defined as follows:

- LP (identifier for stock exchange trades) plus
- Input date (format YYMMDD) plus
- Trade ID (seven-digit trade number).

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 20C – Corporate Action Reference

Swift

Definition:	Reference assigned by the account servicer to unambiguously identify a related corporate action event.
Sequence:	A1, Linkages
Syntax:	:CORP//16x
CBF usage	Analogous to Swift

Field 20C – Counterparty Market Infrastructure Transaction Identification

Swift

Definition:	Identification of a transaction assigned by TARGET2-Securities.
Sequence:	A1, Linkages
Syntax:	:CMIT//16x
CBF usage	Analogous to Swift; containing counterparty's T2S reference

Field 20C – Deal Reference

Swift

Definition:	Reference assigned to the trade by the Investment Manager OR the Broker/Dealer. This reference is used throughout the trade life cycle to access/update the trade details.
Sequence:	A1, Linkages
Syntax:	:TRRF//16x
CBF usage	
Definition:	This field contains a reference given by CBF clearly identifying the instruction (MT540-MT543) referred to in the message.

Field 20C – Market Infrastructure Transaction Identification

Swift

Definition:	Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, TARGET2-Securities.
Sequence:	A1, Linkages
Syntax:	:MITI//16x
CBF usage	Analogous to Swift; containing own T2S reference

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 20C – Pool Reference

Swift

Definition:	Collective reference identifying a set of messages.
Sequence:	A1, Linkages
Syntax:	:POOL//16x

CBF usage

Special note:	A collective reference identifying a set of instructions which shall be settled all-or-none.

Field 20C – Processing Reference

Swift

Definition:	Reference meaningful to the party identified.
Sequence:	E1 Settlement Parties
Syntax:	:PROC//16x

CBF usage

Special note:	This field contains the reference of the counterparty clearly identifying the counterparty's instruction. Used to view the counterparties reference. For receive instructions shown with DEAG and for deliver instructions shown with REAG

Field 20C – Processor Transaction Identification

Swift

Definition:	Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.
Sequence:	A1, Linkages
Syntax:	:PCTI//16x

CBF usage

Special note:	CBF uses 20C PCTI for the T2S Actor Reference. The reference has to be used for instruction linking to address the T2S Actor Reference for the target instruction. For non-CCP Stock Exchange instructions in custody type CSC and NCSC-T, the SEME Reference is reported in the PCTI Field.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 20C – Related Message Reference

Swift

Definition:	Message reference of the linked message previously received.
Sequence:	A1, Linkages
Syntax:	:RELA//16x

CBF usage Analogous to Swift,

For non-CCP Stock Exchange instructions in custody type CSC and NCSC-T, the field :20C::RELA "Related Message Reference" contains the value of the field :20C::PCTI "Processor Transaction Identification" for the delivery leg. As SETI instructions are presented with the flag "already matched", the receive leg contains the value "NONREF".

Field 20C – Sender's Message Reference

Swift

Definition:	This field specifies the reference number assigned by the sender to unambiguously identify the message in the sender's system.
Sequence:	A, General Information
Syntax:	:SEME//16x

CBF usage

Special note: The qualifier SEME is used with a structured technical reference, which is unique for at least one year. The reference is composed of 16 alphanumeric characters.

The SEME must not start with a blank.

Field 22F – Partial Settlement Indicator

Swift

Definition:	Specifies partial settlement information.
Sequence:	A, General Information
Syntax:	:PARS//4!c

CBF usage

Special note: Following indicator is used:

Code	Description
PAIN	Confirmation is for partial settlement. Part of the instruction remains unsettled.
PARC	Confirmation is for partial settlement. No additional settlement takes place.

Field 22F – Priority Indicator

Swift

Definition:	Execution priority of the instruction
Sequence:	B, Trade Details
Syntax:	:PRIR//4!c

CBF usage

Special note: The priority field can have the following values. The default value is depending on the instruction type T2S assigns:

Code	Description
0001	Reserved priority (can only be assigned by CSD and central bank)
0002	Top priority (can only be assigned to trading platforms and CCP)
0003	High priority
0004	Normal priority

Field 22F – Settlement Transaction Condition Indicator

Swift

Definition:	Specifies the conditions under which the order/trade is to be settled.
Sequence:	E, Settlement Details
Syntax:	:STCO/[8c]/4!c

CBF usage

Special note: The field has the following contents, depending on the code:

Code	Settlement type
NOMC	No Automatic Market Claim The OPT-OUT Flag provides clients the possibility of excluding the transaction from Market and Reverse Claims and Transformations.
COEX/ADEA	Accept After Regular Settlement Deadline

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 22F – Trade Transaction Condition Indicator

Swift

Definition:	Specifies the conditions under which the order/trade was executed.
Sequence:	B, Trade Details
Syntax:	:TTCO//4!c

CBF usage

Special note: Special Coupon Flag

The Swift qualifier for the ex flag in the settlement instructions has changed from TTCO//SPEX to TTCO//XCPN. The field is an additional matching field, meaning if one counterpart is flagging the trade as XCPN, the other has to follow, and otherwise the trade will not settle.

CCPN is not used for CBF but be forwarded to T2S.

Code	Request for Settlement Status
XCPN	Trade was executed ex coupon.
CCPN	Trade was executed cum coupon.

Field 22F – Type of Settlement Transaction Indicator

Swift

Definition:	Indicates the detailed type of settlement transaction contained in the settlement details for the message
Sequence:	E, Settlement Details
Syntax:	:SETR/[8c]/4!c

CBF usage   Analogous to Swift

Shows the CASCADE type of transaction, which might be different to the T2S type. The T2S type is shown with the narrative field and label ISTR[8].

The following specific CBF codes are used:

- DAKV/SWTC – 07 (= Switch from individual original shares to global certificate eligible for collective safe custody)
- DAKV/RSWT – 09 (=Reverse switch from global certificate eligible for collective safe custody to individual original shares)
- DAKV/REVL – 99 (= Reversal)

---

[8] For Auto Coll, the T2S indication is present with the narrative field and label ISTR: :70E::DECL///ISST N/STBL N/ISTR COLO or :70E::DECL///ISST N/STBL N/ISTR COLI

Field 22F – Beneficial Ownership Indicator

Swift

Definition:	Specifies whether there is change of beneficial ownership.
Sequence:	E, Settlement Details
Syntax:	:BENE//4!c

CBF usage

Special note: This field offers the possibility to set up a portfolio transfer in French Registered Shares (type "VON") with no change of beneficial ownership (NBEN).

Following codes can be used:

Code	Definition
YBEN	Change of Beneficial Ownership
NBEN	No change of Beneficial Ownership

Field 23G – Function of the Message

Swift

Definition:	This field identifies the function of the message.
Sequence:	A, General Information
Syntax:	4!c

CBF usage

Special note: Only NEWM is used.

Field 35B – Identification of the Financial Instrument

Swift

Definition:	This field identifies the relevant securities in ISIN format.
Sequence:	C2, Settlement Transaction Details
Syntax:	[ISIN1!e12!c]
	[4*35x]

CBF usage

Special note: This field contains the ISIN and a free-text description of the securities, if available.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 36B – Quantity of Financial Instrument to be settled

Swift

Definition:	This field specifies the quantity of financial instruments involved in the securities transaction.
Sequence:	C, Financial Instrument/Account
Syntax:	:ESTT//4!c/15d
	:PSTT//4!c/15d
	:RSTT//4!c/15d
Special note:	The type can contain the following codes:

CBF usage

Syntax:	10,6d
Special note:	Only securities types UNIT and FAMT are used in CASCADE. Independent of the sent value the correct common market value defined in the CBF Static Data system is used.

Code	Description
FAMT	Face amount
UNIT	Unit

Field 70D – Registration Details

Swift

Definition:	This field is used to specify the information required for the registration.
Sequence:	E1, Settlement Parties
Syntax:	:REGI//6*35x

CBF usage

Syntax:	6*35x
Special note:	With the OneClearstream service for French Registered Securities, CBF clients can enter the BO (Beneficial Owner) details in 70D REGI for MT54x messages.
	Example to provide registration data in A2A mode: REGI///HTYP 03/NAME Smith/FNAM John/ICER 13090/
	For more format specific information please refer to section 9.3.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 70E – Declaration Details Narrative

Swift

Definition: This field is used to specify the declaration details in relation to a party.

Sequence: E1, Settlement Parties

Syntax: :DECL//10*35x

CBF usage

Special note: This field contains the specific CASCADE fields not covered by the Swift definitions. These fields are generally default or optional fields.

The contents of these fields are identified by labels. The sequence of the labels is not defined. The complete list of labels is listed in section 0.

For more format specific information please refer to section 9.3.

Field 70E – Settlement Instruction Processing Narrative

Swift

Definition: Provides additional settlement processing information which cannot be included within the structured fields of the message.

Sequence: B, Trade Details

Syntax: :SPRO//10*35x

CBF usage

Special note: The field 70E SPRO provides the free text from the original instruction.

For more format specific information please refer to section 9.3.

Field 90B – Deal Price

Swift

Definition: This field specifies the price of the instruments traded in the transaction.

Sequence: B, Trade Details

Syntax: :DEAL//ACTU/3!a15d   (currency) (price)

CBF usage

Syntax: 5,4d

Special note: This field contains the currency and the rate at which the deal was closed. The currency is not saved or processed in CASCADE.

Field 90B – Market Price

Swift

Definition: This field contains the current market price of the securities, represented as an actual amount.

Sequence: B1, Financial Instrument Attributes

Syntax: :MRKT//ACTU/3!a15d

CBF usage

Syntax: 10,4d

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 94B – Place of Trade

Swift

Definition:	This field specifies the place where the order was traded.
Sequence:	B, Trade Details
Syntax:	:TRAD//EXCH/30x
CBF usage	Analogous to Swift

Field 94H – Place of Clearing

Swift

Definition:	This field specifies the place at which the trade is cleared (Central Counterparty).
Sequence:	B, Trade Details
Syntax:	:CLEA//4!a2!a2!c[3!c]
CBF usage	Analogous to Swift

Field 95P/Q – Delivering Agent

Swift

Definition:	This field identifies the delivering agent.
Sequence:	E1, Settlement Parties
Syntax:	Option P::DEAG//4!a2!a2!c[3!c]
	Option Q::DEAG//4*35x
CBF usage	
Special note:	For domestic instructions it is always the BIC.

Field 95P/Q – Receiving Agent

Swift

Definition:	This field identifies the receiving agent.
Sequence:	E1, Settlement Parties
Syntax:	Option P::REAG//4!a2!a2!c[3!c]
	Option Q::REAG//4*35x
CBF usage	
Special note:	For domestic instructions it is always the BIC.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 95Q – Seller

Swift

Definition:	This field identifies the initiator of the transaction if the initiator is not identical with the sender of the message.
Sequence:	E1, Settlement Parties
Syntax:	:SELL//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q – Buyer

Swift

Definition:	This field identifies the beneficiary of the transaction.
Sequence:	E1, Settlement Parties
Syntax:	:BUYR//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q – Deliverer's Custodian

Swift

Definition:	This field indicates the custodian of the delivering party.
Sequence:	E1, Settlement Parties
Syntax:	:DECU//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q – Receiver's Custodian

Swift

Definition:	This field indicates the receiving party's custodian.
Sequence:	E1, Settlement Parties
Syntax:	:RECU//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 95Q – Deliverer's Intermediary 1

Swift

Definition:	Party that interacts with the delivering agent
Sequence:	E1, Settlement Parties
Syntax:	:DEI1//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q – Receiver's Intermediary 1

Swift

Definition:	Party that interacts with the receiving agent
Sequence:	E1, Settlement Parties
Syntax:	:REI1//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q – Deliverer's Intermediary 2

Swift

Definition:	Party that interacts with the deliverer's intermediary 1
Sequence:	E1, Settlement Parties
Syntax:	:DEI2//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q – Receiver's Intermediary 2

Swift

Definition:	Party that interacts with the receiver's intermediary 1.
Sequence:	E1, Settlement Parties
Syntax:	:REI2//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95P – Place of Settlement

Swift

Definition:	This field identifies the place of settlement.
Sequence:	E1, Settlement Parties
Syntax:	:PSET//4!a2!a2!c[3!c]
CBF usage	Analogous to Swift

Field 97A – Safekeeping Account

Swift

Definition:	Safekeeping account where the securities are held.
Sequence:	C, Financial Instrument/Account
Syntax:	:SAFE//35x
CBF usage	
Syntax:	SAFE//4!n(4!n) (bank number) (sub-account number)
Special note:	CBF account number

Field 97A – Cash Account

Swift

Definition:	Account in which cash is maintained.
Sequence:	C, Financial Instrument/Account
Syntax:	:CASH//35x
CBF usage	
Special note:	DCA (34 digit) or DCA Reference can be used.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 97A – Safekeeping Account

Swift

Definition:	Account where financial instruments are maintained.
Sequence:	E1, Settlement Parties
Syntax:	:SAFE//35x

CBF usage

Special note: The account provided is the account of the party specified in this sequence. Please refer to the section 9.1 for more details. The ID KTO or ACC is not shown in 97A.

Below a description of the other IDs and keys used:

ID	Key of beneficiary account	Format
4x ID		31x Key
BLZ-	German bank code (Bankleitzahl)	8 characters, numeric
BIC-	ISO bank code	8 or 11 characters, alphanumeric

Field 98A – Preparation Date/Time

Swift

Definition:	Date/time when the message was prepared.
Sequence:	A, General Information
Syntax:	:PREP//8!n6!n
CBF usage	Analogous to Swift

Field 98C – Effective Settlement Date/Time

Swift

Definition:	Date/time at which a transaction effectively settled.
Sequence:	B, Trade Details
Syntax:	:ESET//8!n6!n
CBF usage	Analogous to Swift

Field 98A – Trade Date/Time

Swift

Definition:	This field indicates the date/time when the trade was agreed.
Sequence:	B, Trade Details
Syntax:	:TRAD//8!n
CBF usage	Analogous to Swift

2.5   MT548 – Settlement Status and Processing Advice

For pending reasons the most relevant status is delivered in field 25D and 24B of the MT548 to the client. All other status are made available in the narrative field 70E SPRO with the label /PEND (pending reason). This solution reduces the usage of several reasons for the reason sequence for the MT548.

Following exceptions of status sequence repetition can occur for following cases:

- An MT548 would contain up to three status sequences for unmatched instructions:

    1. sequence: NMAT status

    2. sequence: Party Hold status

    3. sequence: current cancellation pending status[9]

- An MT548 would contain up to three status sequences for new matched instructions:

    1. sequence: MTCH//MACH

    2. sequence: current overall pending status (Party Hold status or settlement failure status)

    3. sequence: current cancellation pending status

- An MT548 would contain up to two status sequences for matched not settled instructions:

    1. sequence: current overall pending status (Party Hold status or settlement failure status)

    2. sequence: current cancellation pending status

[9] An accepted Cancellation Request will be reported once with a MT548 IPRC//CPRC oder MT548 IPRC//CANP/CONF (without PEND), in case cannot be applied directly.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

2.5.1 Overview MT548

Tag	Status	Field name	Format	Comment
Mandatory Sequence A General Information				
16R	M	Start of Block	GENL	
20C	M	Sender's Message Reference	SEME//16x	
23G	M	Function of the Message	4!c	CAST
98C	O	Preparation Date/Time	PREP//8!n6!n	
Mandatory Repetitive Subsequence A1 Linkages				
16R	M	Start of Block	LINK	
13B	O	Linked Message	LINK/DAKV/30x	BIC of the party owning the reference and/or code to inform about the link of the instruction (WITH, BEFO, AFTE, INFO). For linking modifications the linking code of the modification is provided in this field and the used reference is provided in the relevant field 20C. For delinking the code DLNK is provided.
20C	O	Pool Reference	POOL//16x	For instructions linked with POOL the reference of the field POOL is present.
20C	O	Previous Message Reference	PREV//16x	Provides the reference of the MT530 for a status update related to a modification. The field PREV is only filled for amendments via MT530 (priority, linking, partial settlement flag change) It is not filled for hold/release and cancellations.
20C	O	Related Message Reference	RELA//16x	
20C	O	Deal Reference	TRRF//16x	
20C	O	Common Reference	COMM//16x	
20C	O	Corporate Action Reference	CORP//16x	
20C	O	Market Infrastructure Transaction Identification	MITI//16x	Own T2S reference
20C	O	Processor Transaction Identification	PCTI//16x	Used to report the T2S Actor Reference.
20C	O	Counterparty Market Infrastructure Transaction Identification	CMIT//16x	Counterparty's T2S reference
16S	M	End of Block	LINK	
End of Subsequence A1 Linkages				
Mandatory Repetitive Subsequence A2 Status				
16R	M	Start of Block	STAT	
25D	O	Status Code	CPRC/{8c}/4!c	CASCADE: For the MT548 with the code CPRC only sequence A is provided.
25D	O	Status Code	IPRC/{8c}/4!c	DAKV/PACK – For cases of time-delayed CBF and T2S validation or non relevant T2S settlement business events
25D	O	Status Code	MTCH/{8c}/4!c	
25D	O	Status Code	SETT/{8c}/4!c	
25D	O	Status Code	TPRC/{8c}/4!c	CASCADE: For the MT548 with the code TPRC only sequence A is provided.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Tag	Status	Field name	Format	Comment
Optional Repetitive Subsequence A2a Reason				
16R	M	Start of Block	REAS	
24B	O	Reason Code	CAND/{8c}/4!c	
24B	O	Reason Code	DEND/{8c}/4!c	
24B	O	Reason Code	NMAT/{8c}/4!c	
24B	O	Reason Code	PEND/{8c}/4!c	
24B	O	Reason Code	REJT/{8c}/4!c	
70D	O	Reason Narrative	REAS//6*35x	
16S	M	End of Block	REAS	
End of Subsequence A2a Reason				
16S	M	End of Block	STAT	
End of Subsequence A2 Status				
16S	M	End of Block	GENL	
End of Sequence A General Information				
Optional Sequence B Settlement Transaction Details				
16R	M	Start of Block	SETTRAN	
94B	O	Place of Trade	TRAD//EXCH/30x	
94H	O	Place of Clearing	CLEA//4!a2!a2!c[3!c]	
35B	M	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	
36B	M	Quantity of Financial Instrument to be Settled	SETT//4!c15d	
36B	O	Quantity of Partial Release to be settled	PREL//4!c15d	
19A	M	Settlement Amount	SETT//[N]3!a15d	
97A	M	Safekeeping Account	SAFE//35x	
22F	M	Type of Settlement Transaction Indicator	SETR/[8c]/4!c	
22H	M	Receive/Deliver Indicator	REDE//4!c	DELI;RECE
22H	M	Payment Indicator	PAYM//4!c	APMT;FREE
22F	O	Beneficial Ownership Indicator	BENE//4!c	
22F	O	Settlement Transaction Condition Indicator	STCO/[8c]/4!c	NPAR ;PART ; COEX/PARC ; COEX/PARQ ; NOMC ; COEX/ADEA STCO could be repetitive.
98a	M	Settlement Date/Time	SETT//8!n	
98A	M	Trade Date/Time	TRAD//8!n	
98C	O	Acknowledged Status Timestamp	ASTS//8!n6!n	
98C	O	Matched Status Timestamp	MTCH//8!n6!n	
70E	O	Settlement Instruction Processing Narrative	SPRO//10*35x	
Optional Repetitive Subsequence B1 Settlement Parties				
16R	M	Start of Block	SETPRTY	
95a	O	Buyer	95P:BUYR//4!a2!a2!c[3!c] 95R:BUYR/8c/34x 95Q:BUYR//4*35x	
95a	M	Delivering Agent	95P:DEAG//4!a2!a2!c[3!c] 95R:DEAG/8c/34x 95Q:DEAG//4*35x	

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Tag	Status	Field name	Format	Comment
95a	O	Delivering Custodian	95P:DECU//4!a2!a2!c[3!c] 95R:DECU/8c/34x 95Q:DECU/4*35x	
95a	O	Deliverer's Intermediary 1	95P:DEI1//4!a2!a2!c[3!c] 95R:DEI1/8c/34x 95Q:DEI1//4*35x	
95a	O	Deliverer's Intermediary 2	95P:DEI2//4!a2!a2!c[3!c] 95R:DEI2/8c/34x 95Q:DEI2//4*35x	
95a	M	Place of Settlement	95P::PSET//4!a2!a2!c[3!c]	
95a	O	Receiving Agent	95P:REAG//4!a2!a2!c[3!c] 95R:REAG/8c/34x 95Q:REAG/4*35x	
95a	O	Receiver's Custodian	95P :RECU//4 !a2 !a2 !c[3 !c] 95R :RECU/8c/34x 95Q :RECU//4*35x	
95a	O	Receiver's Intermediary 1	95P:REI1//4!a2!a2!c[3!c] 95R:REI1/8c/34x 95Q:REI1//4*35x	
95a	O	Receiver's Intermediary 2	95P:REI2//4!a2!a2!c[3!c] 95R:REI2/8c/34x 95Q:REI2//4*35x	
95a	O	Seller	95P:SELL//4!a2!a2!c[3!c] 95R:SELL/8c/34x 95Q:SELL//4*35x	
97A	O	Safekeeping Account	SAFE//35x	
20C	O	Processing Reference	PROC//16x	
16S	M	End of Block	SETPRTY	
End of Subsequence B1 Settlement Parties				
16S	M	End of Block	SETTRAN	
End of Sequence B Settlement Transaction Details				

2.5.2 Examples MT548

2.5.2.1 Example MT548 for settlement transactions

```
:16R: GENL
:20C: :SEME//C0A6161203D5F97H
:23G: INST
:98C: :PREP//20201006161203
:16R: LINK
:13B: :LINK/DAKV/EUXCDEFFCCP
:20C: :RELA//NONREF
:16S: LINK
:16R: LINK
:20C: :COMM//0610X574104
:16S: LINK
:16R: LINK
:20C: :TRRF//KP793010191721880
:16S: LINK
:16R: LINK
:13B: :LINK/DAKV/KUN1DEFFXXX
:20C: :PCTI//ALM0610M574104
:16S: LINK
:16R: LINK
:20C: :MITI//2010054945912693
:16R: LINK
:20C: :CMIT//1234567891011121
:16S: LINK
:16S: LINK
:16R: STAT
:25D: :IPRC//CAND
:16R: REAS
:24B: :CAND//CANI
:70D: :REAS///SETS 000/MATS 002/PROS 417
       /PEND CANI/
:16S: REAS
:16S: STAT
:16S: GENL
:16R: SETTRAN
:94B: :TRAD//EXCH/ECAG
:94H: :CLEA//EUXCDEFFXXX
:35B: ISIN BE0974293251
       ANHEUSER-BUSCH INBEV
:36B: :SETT//UNIT/8651,
:19A: :SETT//EUR76602,38
:97A: :SAFE//79300000
:22F: :SETR//TRAD
:22H: :REDE//DELI
:22H: :PAYM//APMT
:22F: :STCO/COEX/PARQ
:22F: :STCO//NOMC
:98A: :SETT//20201006
:98A: :TRAD//20201006
:98C: :ASTS//20201006093419
:98C: :MTCH//20201006093419
:70E: :SPRO///ISTR TRAD/
:16R: SETPRTY
:95P: :DEAG//KUN1DEFFXXX
:97A: :SAFE//79300000
:16S: SETPRTY
:16R: SETPRTY
:95P: :PSET//DAKVDEFFXXX
:16S: SETPRTY
:16R: SETPRTY
:95P: :REAG//TESTDEFFXXX
:97A: :SAFE//79300000
:20C: :PROC//KP79300291623780
:16S: SETPRTY
:16S: SETTRAN
```

2.5.2.2 Example MT548 for corporate payment transactions (PfoD)

```
:16R: GENL
:20C: :SEME//C0A60918316ECA4I
      :23G: INST
      :98C: :PREP//20201006091831
      :16R: LINK
      :20C: :RELA//NONREF
      :16S: LINK
      :16R: LINK
      :20C: :COMM//600
      :16S: LINK
      :16R: LINK
      :20C: :CORP//1402020100268200
      :16S: LINK
      :16R: LINK
      :20C: :TRRF//KP79070163802310
      :16S: LINK
      :16R: LINK
      :13B: :LINK/DAKV/DAKVDEFFXXX
      :20C: :POOL//C0A6091611DEC1FP
      :16S: LINK
      :16R: LINK
      :20C: :MITI//2010064969363718
      :16S: LINK
      :16R: LINK
      :13B: :LINK/DAKV/DAKVDEFFXXX
      :20C: :PCTI//C0A6091611E911B
      :16S: LINK
      :16R: LINK
      :20C: :CMIT//1234567891011121
      :16S: LINK
      :16R: STAT
      :25D: :SETT//PEND
      :16R: REAS
      :24B: :PEND//FUTU
      :70D: :REAS///SETS 000/MATS 002/PROS 100/PRIR 3
            /PEND FUTU
      :16S: REAS
      :16S: STAT
      :16S: GENL
      :16R: SETTRAN
      :35B: ISIN DE000A1Z3JM4
            ALPHA EUR.COMP.1 16/26FLR
            30J31D
19,013,432
      :36B: :SETT//FAMT/0,
      :19A: :SETT//EUR267000,
      :97A: :SAFE//70040000
      :22F: :SETR/COEX/CORP
      :22H: :REDE//DELI
      :22H: :PAYM//APMT
      :22F: :STCO//NPAR
      :98A: :SETT//20201006
      :98A: :TRAD//20201006
      :98C: :ASTS//20201006093419
      :98C: :MTCH//20201006093419

      :70E: :SPRO///CASH CDEEURTESTDEFFXXXDCA1/ISTR CO
            RP/FREE 140 2020100268200 8399
4
      :16R: SETPRTY
      :95P: :DEAG//TESTDEFFXXX
      :97A: :SAFE//79300000
      :16S: SETPRTY
      :16R: SETPRTY
      :95P: :PSET//DAKVDEFFXXX
      :16S: SETPRTY
      :16R: SETPRTY
      :95P: :REAG//DAKVDEFFT19
      :97A: :SAFE//89960000
      :20C: :PROC//KP79070285904330
      :16S: SETPRTY
      :16S: SETTRAN
```

2.5.2.3   Example MT548 for non-CCP Stock Exchange instructions in custody type CSC/NCSC-T

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//1234567	Based on the CBF concept of outbound messages
:23G: INST	
:98C::PREP//20200518081710	
:16R: LINK	
:20C::RELA//SA123456EKZBH24N	
:16S: LINK	
:16R: LINK	
:20C::TRRF//KP4444011234567	CASCADE Reference (KP-reference)
:16S: LINK	
:16R: LINK	
:20C::COMM//LP2204011234567	"LP" + Input date + Trade ID ("Börsengeschäftsnummer" received from stock exchange)
:16S: LINK	
:16R: LINK	
:13B::LINK/DAKV/DAKVDEFFLIO	Stock exchange instruction will be flagged with "DAKVDEFFLIO"
:20C::PCTI//SA125456EKZBH24N	"SEME" is reported in the "PCTI" field
:16S: LINK	
:16R: STAT	
:25D::MTCH//MACH	
:16S: STAT	
:16R: STAT	
:25D::SETT//PEND	
:16R: REAS	
:24B::PEND//BOTH	
:16S: REAS	
:16S: STAT	
:16S: GENL	
:16R: SETTRAN	
:94F::SAFE//DAKV/COLL	"COLL" will be presented for SE instructions (CSC)
:94B::TRAD//EXCH/FRAB	If the MIC is provided, the "Place of Trade" field will be reported
:35B: ISIN DE0007100000	as :94B::TRAD//EXCH followed by the MIC in ISO standard 10383.
DAIMLER AG NA O.N.	If no MIC is provided, the "Place of Trade" field will not be
USD 1,25 UNITEDHEALTH GRP 20-2026	reported
:36B::SETT//FAMT/500,	
:19A::SETT//EUR800,	
:97A::SAFE//4444	
:22F::SETR/TRAD	
:22F::STCO//PART	
:22H::REDE//DELI	
:22H::PAYM//APMT	
:98A::TRAD//20220221	
:98A::SETT//20220223	
:98C::ASTS//20220221093000	
:98C::MTCH//20220221093100	
:70E::SPRO///FREE /IDAY 20200324	Input date
:22F::PRIR//0002	
:16R: SETPRTY	
:95P::PSET//DAKVDEFFXXX	
:16S: SETPRTY	
:16R: SETPRTY	
:95R::DEAG/DEAGDEFFXXX	
:97A::SAFE//4444000	Party Level 1 (Settlement party)
:16S: SETPRTY	
:16R: SETPRTY	
:95R::SELL/DAKV/4444	Party Level 2 (Seller)
:16S: SETPRTY	
:16R: SETPRTY	
:95R::REAG/REAGDEFFXXX	

:97A::SAFE//5555000 :16S: SETPRTY	Party Level 1 (Settlement party)
:16R: SETPRTY :95R::BUYR/DAKV/5555 :16S: SETPRTY :16S: SETTRAN	Party Level 2 (Buyer)

2.5.2.4   Example MT 548 for Partial Release

Message fields and contents	Comments
:16R:SETTRAN :94F::SAFE//DAKV/COLL :94B::TRAD//EXCH/FRAB :35B: ISIN DE0007100000 DAIMLER AG NA O.N. :36B::SETT//UNIT/100 :36B::PREL//UNIT/65 :19A::SETT//EUR800, :97A::SAFE//4444 :22F::SETR/TRAD :22F::STCO//PART :22H::REDE//DELI :22H::PAYM//APMT :98A::TRAD//20221205 :98A::SETT//20221206 :98C::ASTS//20221205093000 :98C::MTCH//20221205093100 :70E::SPRO///FREE /IDAY 2022 :22F::PRIR//0002 :16R: SETPRTY :95P::PSET//DAKVDEFFXXX :16S: SETPRTY :16R: SETPRTY :95R::DEAG/DEAGDEFFXXX :97A::SAFE//4444000 :16S: SETPRTY :16R: SETPRTY :95R::SELL/DAKV/4444 :16S: SETPRTY :16R: SETPRTY :95R::REAG/REAGDEFFXXX :97A::SAFE//5555000 :16S: SETPRTY :16R: SETPRTY :95R::BUYR/DAKV/5555 :16S: SETPRTY :16S: SETTRAN	 Quantity of Partial release to be settled Input date Party Level 1 (Settlement party) Party Level 2 (Seller) Party Level 1 (Settlement party) Party Level 2 (Buyer)

2.5.3   Field description MT548

Field 13B – Linked Message

Swift

Definition:	Message type number or message identifier of the message referenced in the linkage sequence.
Sequence:	A1, Linkages
Syntax:	:LINK/[8c]/30x

CBF usage

Syntax	:LINK/DAKV/30x
Special note:	CBF uses the field to indicate the reference owner with the BIC11. BIC of the party owning the reference. The field is provided for following references: POOL, RELA and PCTI.
	CBF also uses the field to inform about a linking or delinking process. In this case CBF provides the code AFTE, BEFO, WITH or DLNK.
	For non-CCP Stock Exchange instructions in custody type CSC and NCSC-T, the field will show the instruction owner BIC DAKVDEFFLIO.

Field 16R/S – Start of Block / End of Block

Swift

Definition:	This field indicates the start/end of a block and its name.
Sequence:	Each sequence begins with field 16R and ends with field 16S.
Syntax:	16c

CBF Usage	Analogous to Swift

Field 19A – Settlement Amount

Swift

Definition:	This field indicates the currency and the total amount of money that has to be paid or received in exchange for the securities. This amount includes interest, brokerage, taxes and other charges which have already been set off.
Sequence:	B, Settlement Transaction Details
Syntax:	:SETT//[N]3!a15d

CBF usage

Syntax:	3!x11,2d
Status:	The negative sign for the amount is only used if the practice or the transaction type would normally imply that the sign is different. "N" will precede the currency (NEUR), if the receiving parties of cash and securities are identical. This is also indicated by the respective sign.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 20C – Common Reference

Swift

Definition:	Unique reference agreed upon by the two trade counterparties to identify the trade.
Sequence:	A1, Linkages
Syntax:	:COMM//16x

CBF usage

Special note:	The Common Reference can be used as optional matching field.

For Stock Exchange instructions, the field contains the reference of the stock exchange trade number (Trade ID; "Börsengeschäftsnummer") as provided by the stock exchange or the service provider.

It is defined as follows:

- LP (identifier for stock exchange trades) plus
- Input date (format YYMMDD) plus
- Trade ID (seven-digit trade number).

Field 20C – Corporate Action Reference

Swift

Definition:	Reference assigned by the account servicer to unambiguously identify a related corporate action event.
Sequence:	A1, Linkages
Syntax:	:CORP//16x
CBF usage	Analogous to Swift

Field 20C – Counterparty Market Infrastructure Transaction Identification

Swift

Definition:	Identification of a transaction assigned by TARGET2-Securities.
Sequence:	A1, Linkages
Syntax:	:CMIT//16x
CBF usage	Analogous to Swift; containing counterparty's T2S reference

Field 20C – Deal Reference

Swift

Definition:	Reference assigned to the trade by the Investment Manager OR the Broker/Dealer. This reference is used throughout the trade life cycle to access/update the trade details.
Sequence:	A1, Linkages
Syntax:	:TRRF//16x

CBF usage

Definition:	This field contains a reference given by CBF clearly identifying the instruction (MT540-MT543) referred to in the message.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 20C – Market Infrastructure Transaction Identification

Swift

Definition:	Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, TARGET2-Securities.
Sequence:	A1, Linkages
Syntax:	:MITI//16x
CBF usage	Analogous to Swift; containing the own T2S reference

Field 20C – Pool Reference

Swift

Definition:	Collective reference identifying a set of messages.
Sequence:	A1, Linkages
Syntax:	:POOL//16x
CBF usage	
Special note:	A collective reference identifying a set of instructions which shall be settled all-or-none.

Field 20C – Previous Message Reference

Swift

Definition:	Message reference of the linked message previously sent.
Sequence:	A1, Linkages
Syntax:	:PREV//16x
CBF usage	
Special note:	Provides the reference of the MT530 for a status update related to a modification.

Field 20C – Processing Reference

Swift

Definition:	Reference meaningful to the party identified.
Sequence:	E1 Settlement Parties
Syntax:	:PROC//16x
CBF usage	
Special note:	This field contains the reference of the counterparty clearly identifying the counterparty's instruction. Used to view the counterparties reference. For receive instructions shown with DEAG and for deliver instructions shown with REAG

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 20C – Processor Transaction Identification

Swift

Definition:	Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.
Sequence:	A1, Linkages
Syntax:	:PCTI//16x

CBF usage

Special note:	CBF uses 20C PCTI for the T2S Actor Reference. The reference has to be used for instruction linking to address the T2S Actor Reference for the target instruction. For non-CCP Stock Exchange instructions in custody type CSC and NCSC-T, the SEME Reference is reported in the PCTI Field.

Field 20C – Related Message Reference

Swift

Definition:	Message reference of the linked message previously received.
Sequence:	A1, Linkages
Syntax:	:RELA//16x
CBF usage	Analogous to Swift
	For non-CCP Stock Exchange instructions in custody type CSC and NCSC-T, the field :20C::RELA "Related Message Reference" contains the value of the field :20C::PCTI "Processor Transaction Identification" for the delivery leg. As SETI instructions are presented with the flag "already matched", the receive leg contains the value "NONREF".

Field 20C – Sender's Message Reference

Swift

Definition:	This field specifies the reference number assigned by the sender to unambiguously identify the message in the sender's system.
Sequence:	A, General Information
Syntax:	:SEME//16x

CBF usage

Special note:	The qualifier SEME is used with a structured technical reference, which is unique for at least one year. The reference is composed of 16 alphanumeric characters.
	The SEME must not start with a blank.

Field 22F – Settlement Transaction Condition Indicator

Swift

Definition:	Specifies the conditions under which the order/trade was to be settled.
Sequence:	B, Settlement Transaction Details
Syntax:	: STCO/[8c]/4!c

CBF usage

Special note: The following activities are indicated, depending on the code:

Indicator code	Activity
NPAR	Partial settlement is not allowed.
PART	Partial settlement allowed.
COEX/PARC	Partial settlement is allowed but must satisfy a cash value minimum (threshold: value defined in static data by the ECB and stored in their static data and is not in the responsibility of CBF).
COEX/PARQ	Partial settlement is allowed but must satisfy a minimum quantity of securities (threshold: quantity equals minimum settlement unit specified by SME).
NOMC	No Automatic Market Claim The OPT-OUT Flag provides clients the possibility of excluding the transaction from Market and Reverse Claims and Transformations.
DLWM	Delivery without matching
PHYS	Securities are to be physically settled.
COEX/ADEA	Accept After Regular Settlement Deadline

Field 22F – Type of Settlement Transaction Indicator

Swift

Definition:	Indicates the detailed type of settlement transaction contained in the settlement details for the message
Sequence:	B, Settlement Transaction Details
Syntax:	:SETR/[8c]/4!c
CBF usage	Analogous to Swift

Shows the CASCADE type of transaction, which might be different to the T2S type.

If T2S rejects a Party Hold Release instruction, CBF delivers 22F::SETR//RELE, which can differ from the value provided in the underlying instruction sent by the client.

Only in this context the RELE identifier refers to a Party Hold Release feedback. In all other status advises, field 22F::SETR//RELE relates to a depository receipt (DR) release/cancellation.

The T2S type is shown with the narrative field and label ISTR[10].

---

[10] For Auto-Coll the T2S indication is present with the narrative field and label ISTR:
:70E: :SPRO///ISTR COLI or :70E: :SPRO///ISTR COLO

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 22F – Beneficial Ownership Indicator

Swift

Definition:	Specifies whether there is change of beneficial ownership.
Sequence:	E, Settlement Details
Syntax:	:BENE//4!c

CBF usage

Special note: This field offers the possibility to set up a portfolio transfer in French Registered Shares (type "VON") with no change of beneficial ownership (NBEN)

Following codes can be used:

Code	Definition
YBEN	Change of Beneficial Ownership.
NBEN	No change of Beneficial Ownership.

Field 22H – Payment Indicator

Swift

Definition:	Indicates whether settlement is free of payment or against payment
Sequence:	B, B, Settlement Transaction Details
Syntax:	:PAYM//4!c
Codes:	APMT
	FREE
CBF usage	Analogous to Swift

Field 22H – Receive/Deliver Indicator

Swift

Definition:	Indicates whether the message refers to the delivery or the receipt of securities.
Sequence:	B, B, Settlement Transaction Details
Syntax:	:REDE//4!c
Codes:	DELI
	RECE
CBF usage	Analogous to Swift

Field 23G – Function of the Message

Swift

Definition:	This field identifies the function of the message.
Sequence:	A, General Information
Syntax:	4!c

CBF usage

Special note: This field contains CAST

Code	Definition
CAST	Message reporting on a cancellation request status.

Field 24B – Reason Code

Swift

Definition:	Reason code explaining the status code
Sequence:	A2a Reason

Qualifier:		
	CAND	Cancellation reason
	CANP	Pending cancellation reason
	DEND	Denied reason
	NMAT	Unmatched reason
	PEND	Pending reason
	PENF	Failing reason
	REJT	Rejection reason
	DAKV/REJT	Rejected based on CASCADE validation for specific instruction types or CASCADE specific validations

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

CBF usage   Codes used by other Out-CSDs, which are forwarded by CBF, are not listed.

CBF Codes

If the qualifier is NMAT and the data source scheme is not present, the reason code must contain one of the following codes:

CMIS	Matching instruction not found
CPCA	Counterparty cancelled their instruction
FRAP	Disagreement payment code
IEXE	Incorrect buyer or seller
DCMX	Disagreement if trade was executed cum or ex
DDAT	Disagreement settlement date
DMON	Disagreement settlement amount
DMCT	Disagreement on automatic generation of market claim or transformation
DQUA	Disagreement quantity of securities
DSEC	Disagreement security
DTRA	Not recognised

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

DTRD	Disagreement trade date
NCRR	Disagreement currency settlement amount
NARR	See field 70D::REAS
DDEA	Disagreement deal price
DELN	Disagreement receive/deliver indicator
IIND	Disagreement common trade reference
SAFE	Disagreement SAC
PODU	Possible duplicate

If the qualifier is REJT and the data source scheme is not present, the reason code must contain one of the following codes:

NARR   See field 70D::REAS[11]

For rejections linked to the TIN validation on Italian bonds, the following rejection codes are sent:

- PM0001F   TIN requested
- PM0002F   Counterparty TIN requested
- PM0003F   Emitter and Counterparty TIN requested
- PM0004F   Incorrect TIN
- PM0005F   Incorrect Counterparty TIN
- PM0006F   Incorrect Emitter and Counterparty TIN
- PM0007F   Emitter TIN requested and Incorrect Counterparty TIN
- PM0008F   Incorrect Emitter TIN and Counterparty TIN requested

Example :70D: :REAS//PM0005F (incorrect Counterparty TIN)

If the qualifier is CAND and the data source scheme is not present, the reason code must contain one of the following codes:

CANI   Cancelled by yourselves

CANS   Cancelled by the system[12]

CANT   Cancelled due to Tranformation

CANZ   Cancelled Split Partial Settlement

CORP   Cancelled due to Corporate Action

CSUB   Cancelled by Agent[13]

---

[11] If rejected by T2S, CBF will forward the rejected information received by T2S as part of the narrative field.

[12] An MT548 CAND/CANS is also generated if
- o   the CBF recycling of an OTC instruction remains unsuccessful for four business days after the intended settlement date; and
- o   a matched instruction is cancelled by T2S after a 60 days recycling period.

[13] CBF uses this value if
- a)   an instruction created in DCP mode will be rejected during the CASCADE validation and CBF initiates the cancellation at T2S;
- b)   CBF Operations cancels an instruction in the CASCADE instruction management ("Storno"); and
- c)   a T2S Out-CSD rejects or cancels an instruction.

CTHP	Cancelled by third party
EXPI	End of Life[14]
NARR	See field 70D::REAS
SCEX	Securities No Longer Eligible

If the qualifier is CANP and the data source scheme is not present, the reason code must contain one of the following codes:

CONF	Awaiting confirmation of cancellation from counterparty.

If the qualifier is DEND, the reason code must contain one of the following codes:

DCAN	Cancellation is denied because the underlying settlement instruction is already requested to be cancelled.
DSET	Cancellation of a DvP or RvP instruction denied, because cash counter-value already settled

If the qualifier is PEND and the data source scheme is not present, the reason code must contain one of the following codes:

BOTH	Both instructions on hold
CMON	Counterparty insufficient money
CLAC	Counterparty insufficient securities
FUTU	Trade awaiting next settlement cycle (before or during the intended settlement day)
LACK	Lack of securities
MONY	Insufficient money
NARR	See field 70D::REAS
NCON	Reserved, but not confirmed by CSD
PRCY	Counterparty instruction pre-advice
PREA	Instruction blocked
PREL	Quantity of Partial Release
SBLO	ISIN blocked
CVAL	CSD validation hold
CDLR	Conditional delivery, awaiting release
CSDH	CSD hold
PRSY	Transaction put on hold by the system
BLOC	Account is blocked
LATE	Instruction received after market deadline
LINK	Instruction linked to is pending

---

[14] CBF uses this value if
a) CBF cannot revalidate instructions for bond stripping (AA14 / AA15) or for the management of warrants (AA17 / AA19);
b) CBF sets up a correction / additional booking (AA99) which cannot be processed on the business day and will be cancelled by T2S;
c) settlement instructions created by KADI were not successfully executed within 40 business days and are cancelled by the CASCADE system

[15] Will be sent if T2S or Out-CSD rejects a message. In the event of OUT-CSD business, scenarios might occur where the IPRC/REJT will be sent although CBF has sent a business status, for example PEND//PREA.

INBC	Not all instructions part of a pool received
PART	Trade settles in partials.

If the qualifier is PENF and the data source scheme is not present, the reason code must contain one of the following codes:

BOTH	Both instructions on hold
CMON	Counterparty insufficient money
CLAC	Counterparty insufficient securities
CYCL	Trade awaiting next settlement cycle (after the intended settlement day)
LACK	Lack of securities
MONY	Insufficient money
NARR	See field 70D::REAS
NCON	Reserved, but not confirmed by CSD
PRCY	Counterparty instruction pre-advice
PREA	Instruction blocked
PREL	Quantity of Partial Release
SBLO	ISIN blocked
CVAL	CSD validation hold
CDLR	Conditional delivery, awaiting release
CSDH	CSD hold
PRSY	Transaction put on hold by the system
BLOC	Account is blocked
LATE	Instruction received after market deadline
LINK	Instruction linked to is pending
INBC	Not all instructions part of a pool received
PART	Trade settles in partials

Field 25D – Status Code

Swift

Definition:	Status concerning the processing indicated by the qualifier
Sequence:	A2 Status
Qualifier:	CPRC	Cancellation processing status
	IPRC	Instruction processing status
	MTCH	Matching status
	SETT	Settlement status
	TPRC	Processing change command status
Syntax:	:4!c/[8c]/4!c

CBF usage

If the qualifier is CPRC, the status code must contain one of the following codes:

DEND	Cancellation wil not be executed
DAKV/PACK	Acknowledged/accepted by CBF

PACK	Acknowledged/accepted CBF and T2S
REJT	Rejected
DAKV/REJT	Rejected based on CASCADE validation for specific instruction types

If the qualifier is IPRC, the status code must contain one of the following codes:

CAND	Cancelled
CANP	Pending cancellation
CPRC	Cancellation request
REJT	Rejected [15]
DAKV/REJT	Rejected based on CASCADE validation for specific instruction types
PPRC	Pending processing
MACH[16]	Matched (acknowledged/accepted)
NMAT	Not matched

If the qualifier is SETT, the status code must contain following code:

PEND	Pending settlement
PENF	Settlement failed

If the qualifier is TPRC [17], the status code must contain one of the following codes:

PACK	Acknowledged/accepted by CBF and T2S
DAKV/PACK	Acknowledged/accepted by CBF
REJT	Rejected
DAKV/REJT	Rejected based on CASCADE validation for specific instruction types
DEND	Modification request will not be executed.

Field 35B – Identification of the Financial Instrument

---

[15] Will be sent if T2S or Out-CSD rejects a message. In the event of OUT-CSD business, scenarios might occur where the IPRC/REJT will be sent although CBF has sent a business status, for example PEND//PREA.

[16] CBF delivers in the MT548 MTCH//MACH with a domestic counterparty the instruction details of the counterparty instruction instead of the details of the own instruction except the CASCADE status fields and the identifying instruction references.

[17] If the client instructs the same priority or hold/release status via MT530, the modification will not be rejected. T2S will not apply any change to the targeted instruction.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Swift

Definition:	This field identifies the relevant securities in ISIN format.
Sequence:	B, Settlement Transaction Details
Syntax:	[ISIN1!e12!c]
	[4*35x]

CBF usage

Special note:	This field contains the ISIN and a free-text description of the securities, if available.

Field 36B – Quantity of Financial Instrument to be settled

Swift

Definition:	This field specifies the quantity of financial instruments involved in the securities transaction.
Sequence:	B, Settlement Transaction Details
Syntax:	:SETT//4!c/15d
Special note:	The type can contain the following codes:

CBF usage

Syntax:	10,6d
Special note:	Only securities types UNIT and FAMT are used in CASCADE. Independent of the sent value the correct common market value defined in the CBF Static Data system are used.

Code	Description
FAMT	Face amount
UNIT	Unit

Field 36B – Quantity of Partial Release to be settled

Swift

Definition:	This field specifies the quantity of financial instruments in a partial release request to be settled
Sequence:	B, Settlement Transaction Details
Syntax:	:PREL//4!c/15d
Special note:	The type can contain the following codes:

CBF usage

Syntax:	10,6d
Special note:	Only securities types UNIT and FAMT are used in CASCADE. Independent of the sent value the correct common market value defined in the CBF Static Data system are used.

Code	Description
FAMT	Face amount
UNIT	Unit

Field 70D – Reason Narrative

Swift

Definition:	Further information on the reason in narrative form
Sequence:	A2a, Reason
Syntax:	:REAS//6*35x

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

CBF usage

Special note: CBF reports the CASCADE and T2S reason codes in the sequence "Optional Repetitive Subsequence A2a Reason". The following qualifiers are valid:

- /CSDH – CASCADE CSD Hold Status field 'CSD HOLD-STATUS'
- /COSD – Conditional Security Delivery indicator
- /COS1 – CASCADE COSD Business Rule 1 field 'RULE-ID1'
- /COS2 – CASCADE COSD Business Rule 2 field 'RULE-ID2'
- /CVAL – CASCADE CSD Validation Hold Status field 'CSD VALHOLD-S
- /CVAR – CASCADE CVAL Business Rule field 'RULE-ID'
- /ERRC – CASCADE or T2S code for the settlement problem
- /ERRT – CASCADE or T2S text for the settlement problem
- /MATS – CASCADE Matching status field 'MATCH-STATUS'
- /PEND – T2S Pending Status in CASCADE field 'REASON CODE'
- /PROS – CASCADE Dispo Status field 'DISPO-STATUS'
- /PRIR – CASCADE Priority Indicator field 'DISPO-PRIORITAET'
- /SETS – CASCADE Party Hold status field 'PRTYHLD-STATUS'

The related sequence is configured as follows (example):

:16R: REAS

:24B::PEND//CYCL

:70D: :REAS///SETS 000/MATS 002/PROS 015/PEND TXST/ERRC PM0003F/ERRT Emitter and Counterparty TIN requested

:16S: REAS

In case of a MT548 REJT message, above status fields will not be provided. Instead only a CASCADE or T2S error code and text will be provided.

The error text "No CBF error text available" is provided if no furter details are available.

For T2S error codes further information can be retrieved by the client from the latet version of T2S User defined Specifications (UDSF).

For more format specific information please refer to section 9.3.

For non-CCP Stock Exchange instructions in custody type CSC and NCSC-T, the field /ERRC contains the error codes for TIN maintenance:

Seller	PM0001F	TIN requested
	PM0003F	Emitter and Counterparty TIN requested
	PM0004F	Incorrect TIN
	PM0006F	Incorrect Emitter and Counterparty TIN
	PM0007F	Emitter TIN requested and incorrect Counterparty TIN
	PM0008F	Incorrect Emitter TIN and Counterparty TIN requested
Buyer	PM0002F	Counterparty TIN requested
	PM0003F	Emitter and Counterparty TIN requested
	PM0005F	Incorrect Counterparty TIN
	PM0006F	Incorrect Emitter and Counterparty TIN
	PM0007F	Emitter TIN requested and incorrect Counterparty TIN
	PM0008F	Incorrect Emitter TIN and Counterparty TIN requested

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 70E – Settlement Instruction Processing Narrative

Swift

Definition:	Provides additional settlement processing information which cannot be included within the structured fields of the message.
Sequence:	B, Settlement Transaction Details
Syntax:	:SPRO//10*35x

CBF usage

Special note: The narrative of the original message from field 70E SPRO. If both fields have been used, only the narrative from 70E SPRO will be shown.
Following labels are used:

- /TTCO (Trade Transaction Condition Indicator)
- /CASH (Deviating Cash Account)
- /FREE (Free Text)
- /ISTR (Instructed Transfer Reason)
- /DLP4 (Delivering Party 4)
- /RCP4 (Receiving Party 4)

The complete list of labels is listed in section 0.

For more format specific information please refer to section 9.3.

Field 94B – Place of Trade

Swift

Definition:	This field specifies the place where the order was traded.
Sequence:	B, Settlement Transaction Details
Syntax:	:TRAD//EXCH/30x
CBF usage	Analogous to Swift

Field 94H – Place of Clearing

Swift

Definition:	This field specifies the place at which the trade is cleared (Central Counterparty).
Sequence:	B, Settlement Transaction Details
Syntax:	:CLEA//4!a2!a2!c[3!c]
CBF usage	Analogous to Swift

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 95P/Q – Delivering Agent

Swift

Definition:	This field identifies the delivering agent.
Sequence:	B1, Settlement Parties
Syntax:	Option P::DEAG//4!a2!a2!c[3!c]
	Option Q::DEAG//4*35x

CBF usage

Special note:	For domestic instructions it is always the BIC.

Field 95P/Q – Receiving Agent

Swift

Definition:	This field identifies the receiving agent.
Sequence:	B1, Settlement Parties
Syntax:	Option P::REAG//4!a2!a2!c[3!c]
	Option Q::REAG//4*35x

CBF usage

Special note:	For domestic instructions it is always the BIC.

Field 95Q – Seller

Swift

Definition:	This field identifies the initiator of the transaction if the initiator is not identical with the sender of the message.
Sequence:	B1, Settlement Parties
Syntax:	:SELL//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q – Buyer

Swift

Definition:	This field identifies the beneficiary of the transaction.
Sequence:	B1, Settlement Parties
Syntax:	:BUYR//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q – Deliverer's Custodian

Swift

Definition:	This field indicates the custodian of the delivering party.
Sequence:	B1, Settlement Parties
Syntax:	:DECU//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q – Receiver's Custodian

Swift

Definition:	This field indicates the receiving party's custodian.
Sequence:	B1, Settlement Parties
Syntax:	:RECU//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q – Deliverer's Intermediary 1

Swift

Definition:	Party that interacts with the delivering agent
Sequence:	B1, Settlement Parties
Syntax:	:DEI1//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q – Receiver's Intermediary 1

Swift

Definition:	Party that interacts with the receiving agent
Sequence:	B1, Settlement Parties
Syntax:	:REI1//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 95Q – Deliverer's Intermediary 2

    Swift

Definition:	Party that interacts with the deliverer's intermediary 1
Sequence:	B1, Settlement Parties
Syntax:	:DEI2//4*35x

        CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q – Receiver's Intermediary 2

    Swift

Definition:	Party that interacts with the receiver's intermediary 1
Sequence:	B1, Settlement Parties
Syntax:	:REI2//4*35x

        CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95P – Place of Settlement

    Swift

Definition:	This field identifies the place of settlement.
Sequence:	B1, Settlement Parties
Syntax:	:PSET//4!a2!a2!c[3!c]
CBF usage	Analogous to Swift

Field 97A – Safekeeping Account

    Swift

Definition:	Safekeeping account where the securities are held
Sequence:	B, Settlement Transaction Details
Syntax:	:SAFE//35x

        CBF usage

Syntax:	4!n4!n (bank number) (sub-account number)
Special note:	CBF account

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 97A – Safekeeping Account

Swift

Definition:	Account where financial instruments are maintained.
Sequence:	B1, Settlement Parties
Syntax:	:SAFE//35x

CBF usage

Special note: The account provided is the account of the party specified in this sequence. Please refer to the section 9.1 for more details. The ID KTO or ACC is not shown in 97A.

Below a description of the other IDs and keys used:

ID	Key of beneficiary account	Format
4x ID		31x Key
BLZ–	German bank code (Bankleitzahl)	8 characters, numeric
BIC–	ISO bank code	8 or 11 characters, alphanumeric

Field 98A – Preparation Date/Time

Swift

Definition:	Date/time when the message was prepared.
Sequence:	A, General Information
Syntax:	Option C: :PREP//8!n6!n
CBF usage	Analogous to Swift

Field 98a – Settlement Date/Time

Swift

Definition:	This field indicates the date/time when the securities are to be settled (intended settlement date/time).
Sequence:	B, Trade Details
Syntax:	Option A: :SETT//8!n
	Option B: :SETT//UKWN[18]
CBF usage	Analogous to Swift

---

[18] For modification rejections CBF reports :SETT//UKWN.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 98A – Trade Date/Time

Swift

Definition:	This field indicates the date/time when the trade was agreed.
Sequence:	B, Trade Details
Syntax:	Option A: :TRAD//8!n

CBF usage   Analogous to Swift

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

2.6 MT578 – Settlement Allegement

2.6.1 Overview MT578

Tag	Status	Field name	Format	Comment
16R	M	Start of Block	GENL	
20C	M	Sender's Message Reference	SEME//16x	
23G	M	Function of the Message	4!c	NEWM; CANC; REMO
98C	O	Preparation Date/Time	PREP//8!n6!n	
Optional Repetitive Subsequence A1 Linkages				
16R	M	Start of Block	LINK	
13B	O	Linked Message	LINK/DAKV/30x	BIC of the party owning the reference
20C	O	Previous Message Reference	PREV//16x	
20C	O	Related Message Reference	RELA//16x	
20C	O	Pool Reference	POOL//16x	For instructions linked with POOL the reference of the field POOL is present.
20C	O	Deal Reference	TRRF//16x	
20C	O	Common Reference	COMM//16x	Can be used as an optional matching field.
20C	O	Market Infrastructure Transaction Identification	MITI//16x	Counterparty's T2S reference
20C	O	Processor Transaction Identification	PCTI//16x	Used to report the T2S Actor Reference.
16S	M	End of Block	LINK	
End of Subsequence A1 Linkages				
16S	M	End of Block	GENL	
End of Sequence A General Information				
Mandatory Sequence B Trade Details				
16R	M	Start of Block	TRADDET	
94B	O	Place of Trade	TRAD//EXCH/30x	
94H	O	Place of Clearing	CLEA//4!a2!a2!c[3!c]	
98A	M	Settlement Date/Time	SETT//8!n	
98A	M	Trade Date/Time	TRAD//8!n	
90B	O	Deal Price	DEAL//ACTU/3!a15d	
35B	M	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	
22H	M	Payment Indicator	PAYM//4!c	APMT;FREE
22h	M	Receive/Deliver Indicator	REDE//4!c	DELI;RECE
22F	O	Trade Transaction Condition Indicator	TTCO//4!c	XCPN (ex coupon) ; CCPN (cum coupon)
16S	M	End of Block	TRADDET	
End of Sequence B Trade Details				
Mandatory Sequence C Financial Instrument – Account				
16R	M	Start of Block	FIAC	
36B	M	Quantity of Financial Instrument to be Settled	SETT//4!c15d	
97A	M	Safekeeping Account	SAFE//35x	
97A	O	Cash Account	CASH//35x	DCA (34 digit) or DCA Reference, depending on client input of original instruction. The field contains the value which is stored in CASCADE.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Tag	Status	Field name	Format	Comment
16S	M	End of Block	FIAC	
End of Sequence C Financial Instrument – Account				
Mandatory Sequence E Settlement Details				
16R	M	Start of Block	SETDET	
22F	M	Type of Settlement Transaction Indicator	SETR/[8c]/4!c	
22F	O	Beneficial Ownership Indicator	BENE//4!c	
22F	O	Settlement Transaction Condition Indicator	STCO/[8c]/4!c	NPAR ; PART ; COEX/PARC ; COEX/PARQ ; NOMC ; COEX/ADEA. STCO could be repetitive.
Mandatory Repetitive Subsequence E1 Settlement Parties				
16R	M	Start of Block	SETPRTY	
95a	O	Buyer	95P:BUYR//4!a2!a2!c[3!c] 95R:BUYR/8c/34x 95Q:BUYR//4*35x	
95a	M	Delivering Agent	95P:DEAG//4!a2!a2!c[3!c] 95R:DEAG/8c/34x 95Q:DEAG//4*35x	
95a	O	Delivering Custodian	95P:DECU//4!a2!a2!c[3!c] 95R:DECU/8c/34x 95Q:DECU//4*35x	
95a	O	Deliverer's Intermediary 1	95P:DEI1//4!a2!a2!c[3!c] 95R:DEI1/8c/34x 95Q:DEI1//4*35x	
95a	O	Deliverer's Intermediary 2	95P:DEI2//4!a2!a2!c[3!c] 95R:DEI2/8c/34x 95Q:DEI2//4*35x	
95a	M	Place of Settlement	95P::PSET//4!a2!a2!c[3!c]	
95a	O	Receiving Agent	95P:REAG//4!a2!a2!c[3!c] 95R:REAG/8c/34x 95Q:REAG//4*35x	
95a	O	Receiver's Custodian	95P :RECU//4 !a2 !a2 !c[3 !c] 95R :RECU/8c/34x 95Q :RECU//4*35x	
95a	O	Receiver's Intermediary 1	95P:REI1//4!a2!a2!c[3!c] 95R:REI1/8c/34x 95Q:REI1//4*35x	
95a	O	Receiver's Intermediary 2	95P:REI2//4!a2!a2!c[3!c] 95R:REI2/8c/34x 95Q:REI2//4*35x	
95a	O	Seller	95P:SELL//4!a2!a2!c[3!c] 95R:SELL/8c/34x 95Q:SELL/4*35x	
97A	O	Safekeeping Account	SAFE//35x	
20C	O	Processing Reference	PROC//16x	
70E	O	Declaration Details Narrative	DECL//10*35x	
70C	O	Party Contact Narrative	PACO//10*35x	
16S	M	End of Block	SETPRTY	
End of Subsequence E1 Settlement Parties				

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Tag	Status	Field name	Format	Comment
Mandatory Repetitive Subsequence E3 Amount				
16R	M	Start of Block	AMT	
19A	M	Settlement Amount	SETT//[N]3!a15d	
16R	M	Start of Block	AMT	
End of Subsequence E3 Amount				
16S	M	End of Block	SETDET	
End of Sequence E Settlement Details				

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

2.6.2 Examples MT578

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//C3CH1844528CA3CO	
:23G: NEWM	
:98C::PREP//20131217184452	
:16R: LINK	
:20C::RELA//NONREF	
:16S: LINK	
:16R: LINK	
:20C::TRRF//KP44440212453880	
:16S: LINK	
:16R: LINK	
:13B::DAKV/TESTDEFFXXX	BIC11 of the reference owner
:20C::PCTI//T2SactorRef123	
:16S: LINK	
:16R: LINK	
:20C::MITI//T2Sref123	
:16S: LINK	
:16S: GENL	
:16R: TRADDET	
:98A::SETT//20131217	
:98A::TRAD//20131213	
:35B: ISIN DE000CBK1001	
:22H::PAYM//FREE	
:22H::REDE//RECE	
:16S: TRADDET	
:16R: FIAC	
:36B::SETT//UNIT/1450000,	
:97A::SAFE//77770000	
:16S: FIAC	
:16R: TRADDET	
:98A::SETT//20131217	
:16R: SETDET	
:22F::SETR//TRAD	
:16R: SETPRTY	
:95Q::SELL//UNKNOWN	
:97A::SAFE//BIC-SELLDEFFXXX	
:16S: SETPRTY	
:16R: SETPRTY	
:95Q::DECU//UNKNOWN	
:97A::SAFE//12345	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::DEAG//DEAGDEFFXXX	
:97A::SAFE//77770000	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::PSET//DAKVDEFFXXX	
:16S: SETPRTY	

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Message fields and contents	Comments
:16R: SETPRTY	
:95P::REAG//REAGDEFFXXX	
:97A::SAFE//44440000	
:20C::PROC//000000987654321	
:16S: SETPRTY	
:16R: SETPRTY	
:95Q::RECU//UNKNOWN	
:97A::SAFE//91234	
:16S: SETPRTY	
:16R: SETPRTY	
:95Q::BUYR//UNKNOWN	
:97A::SAFE//123456789	
:70E::DECL///SETT 003/ISST N/ISTR TRAD	
:16S: SETPRTY	
:16S: SETDET	

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

2.6.3 Field description MT578

Field 13B – Linked Message

Swift

Definition:	Message type number or message identifier of the message referenced in the linkage sequence.
Sequence:	A1, Linkages
Syntax:	:LINK/[8c]/30x

CBF usage

Syntax	:LINK/DAKV/4!a2!a2!c[3!c]
Special note:	CBF uses the field to indicate the reference owner with the BIC11. The field is provided for following references: POOL and PCTI.

Field 16R/S – Start of Block / End of Block

Swift

Definition:	This field denotes the start/end of a block and its name.
Sequence:	Each sequence begins with field 16R and ends with field 16S.
Syntax:	16c

CBF Usage	Analogous to Swift

Field 20C – Common Reference

Swift

Definition:	Unique reference agreed upon by the two trade counterparties to identify the trade.
Sequence:	A1, Linkages
Syntax:	:COMM//16x

CBF usage

Special note:	The Common Reference can be used as optional matching field.

Field 20C – Deal Reference

Swift

Definition:	Reference assigned to the trade by the Investment Manager OR the Broker/Dealer. This reference is used throughout the trade life cycle to access/update the trade details.
Sequence:	C1, Linkages
Syntax:	:TRRF//16x

CBF usage

Definition:	This field contains a reference given by CBF clearly identifying the instruction (MT540-MT543) referred to in the message.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 20C – Market Infrastructure Transaction Identification

Swift

Definition:	Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, TARGET2-Securities.
Sequence:	A1, Linkages
Syntax:	:MITI//16x
CBF usage	Analogous to Swift

Field 20C – Pool Reference

Swift

Definition:	Collective reference identifying a set of messages.
Sequence:	A1, Linkages
Syntax:	:POOL//16x
CBF usage	
Special note:	A collective reference identifying a set of instructions which shall be settled all-or-none.

Field 20C – Previous Message Reference

Swift

Definition:	Message reference of the linked message previously sent.
Sequence:	A1, Linkages
Syntax:	:PREV//16x
CBF usage	
Special note:	Provides the reference of the previous MT578 for a removal or cancellation.

Field 20C – Processing Reference

Swift

Definition:	Reference meaningful to the party identified.
Sequence:	E1 Settlement Parties
Syntax:	:PROC//16x
CBF usage	
Special note:	This field contains the reference given by the counterparty clearly identifying the counterparty's instruction. SEME of the original instruction.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 20C – Processor Transaction Identification

Swift

Definition:	Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.
Sequence:	A1, Linkages
Syntax:	:PCTI//16x

CBF usage

Special note:	CBF uses 20C PCTI for the T2S Actor Reference.

Field 20C – Related Message Reference

Swift

Definition:	Message reference of the linked message previously received.
Sequence:	A1, Linkages
Syntax:	:RELA//16x

CBF usage

Special note:	The field contains NONREF

Field 20C – Sender's Message Reference

Swift

Definition:	This field specifies the reference number assigned by the sender to unambiguously identify the message in the sender's system.
Sequence:	A, General Information
Syntax:	:SEME//16x

CBF usage

Special note:	The qualifier SEME is used with a structured technical reference, which is unique for at least one year. The reference is composed of 16 alphanumeric characters.
	The SEME must not start with a blank.

Field 22F – Settlement Transaction Condition Indicator

Swift

Definition:	Specifies the conditions under which the order/trade is to be settled.
Sequence:	E, Settlement Details
Syntax:	:STCO/[8c]/4!c

CBF usage

Special note: Several repetitions of STCO can be used if more than one code should be provided.

The field has the following contents, depending on the code:

Code	Settlement type
NPAR	Partial settlement is not allowed.
PART	Partial settlement allowed.
COEX/PARC	Partial settlement is allowed but must satisfy a cash value minimum (threshold: value defined in static data by the ECB and stored in their static data and is not in the responsibility of CBF).
COEX/PARQ	Partial settlement is allowed but must satisfy a minimum quantity of securities (threshold: quantity equals minimum settlement unit specified by SME).
NOMC	No Automatic Market Claim The OPT-OUT Flag provides clients the possibility of excluding the transaction from Market and Reverse Claims and Transformations.
COEX/ADEA	Accept After Regular Settlement Deadline

Field 22F – Trade Transaction Condition Indicator

Swift

Definition:	Specifies the conditions under which the order/trade was executed.
Sequence:	B, Trade Details
Syntax:	:TTCO//4!c

CBF usage

Special note: The Swift qualifier for the ex flag in the settlement instructions has changed from TTCO//SPEX to TTCO//XCPN. The field is an additional matching field, meaning if one counterpart is flagging the trade as XCPN, the other has to follow, and otherwise the trade will not settle.

CCPN is not used for CBF but is forwarded to T2S.

Code	Request for Settlement Status
XCPN	Trade was executed ex coupon.
CCPN	Trade was executed cum coupon.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 22F – Type of Settlement Transaction Indicator

Swift

Definition:	Indicates the detailed type of settlement transaction contained in the settlement details for the message
Sequence:	E, Settlement Details
Syntax:	:SETR/[8c]/4!c
CBF usage	Analogous to Swift
	Shows the CASCADE type of a transaction, which might be different to the T2S type. The T2S type is shown with the narrative field and label ISTR.

Field 22F – Beneficial Ownership Indicator

Swift

Definition:	Specifies whether there is change of beneficial ownership.
Sequence:	E, Settlement Details
Syntax:	:BENE//4!c
CBF usage	
Special note:	This field offers the possibility to set up a portfolio transfer in French Registered Shares (type "VON") with no change of beneficial ownership (NBEN)

Following codes can be used:

Code	Definition
YBEN	Change of Beneficial Ownership.
NBEN	No change of Beneficial Ownership.

Field 22H – Payment Indicator

Swift

Definition:	Indicates whether settlement is free of payment or against payment.
Sequence:	B, Trade Details
Syntax:	:PAYM//4!c
Codes:	APMT
	FREE
CBF usage	Analogous to Swift

Field 22H – Receive/Deliver Indicator

Swift

Definition:	Indicates whether the message refers to the delivery or the receipt of securities.	
Sequence:	B, Trade Details	
Syntax:	:REDE//4!c	
Codes:	DELI	delivery
	RECE	receipt
CBF usage	Analogous to Swift	

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 23G – Function of the Message

Swift

Definition: This field identifies the function of the message.

Sequence: A, General Information

Syntax: 4!c

CBF usage

Special note: This field is used in the following way:

Code	Definition
NEWM	Due to the new allegement of an instruction by the counterparty.
CANC	The instruction party is cancelling or deleting the instruction.
REMO	No longer outstanding due to the removal of the allegement (CBF cancelled the instruction or the client's instruction has been matched with the counterparty's instruction).

Field 35B – Identification of the Financial Instrument

Swift

Definition: This field identifies the relevant securities in ISIN format.

Sequence: C2, Settlement Transaction Details

Syntax: [ISIN1!e12!c]

[4*35x]

CBF usage

Special note: This field contains the ISIN and a free-text description of the securities, if available.

Field 36B – Quantity of Financial Instrument to be settled

Swift

Definition: This field specifies the quantity of financial instruments involved in the securities transaction.

Sequence: C, Financial Instrument/Account

Syntax: :SETT//4!c/15d

Special note: The type can contain the following codes:

CBF usage

Syntax: 10,6d

Special note: Only securities types UNIT and FAMT are used in CASCADE. Independent of the sent value the correct common market value defined in the CBF Static Data system is used.

Code	Description
FAMT	Face amount
UNIT	Unit

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 70C – Party Contact Narrative

Swift

Definition:	This field provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.
Sequence:	E1, Settlement Parties
Syntax:	:PACO//4*35x

CBF usage

Special note:	The field provides the CASCADE free-text information.
	For more format specific information please refer to section 9.3.

Field 70E – Declaration Details Narrative

Swift

Definition:	This field is used to specify the declaration details in relation to a party.
Sequence:	E1, Settlement Parties
Syntax:	:DECL//10*35x

CBF usage

Special note:	This field contains the specific CASCADE fields not covered by the Swift definitions. These fields are generally default or optional fields.
	The contents of these fields are identified by labels. The sequence of the labels is not defined. The complete list of labels is listed in section 0.
	For more format specific information, please refer to section 9.3.

Field 90B – Deal Price

Swift

Definition:	This field specifies the price of the instruments traded in the transaction.
Sequence:	B, Trade Details
Syntax:	:DEAL//ACTU/3!a15d (currency) (price)

CBF usage

Syntax:	5,4d
Special note:	This field contains the currency and the rate at which the deal was closed. The currency is not saved or processed in CASCADE.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 94B – Place of Trade

Swift

Definition:	This field specifies the place where the order was traded.
Sequence:	B, Trade Details
Syntax:	:TRAD//EXCH/30x
CBF usage	Analogous to Swift

Field 94H – Place of Clearing

Swift

Definition:	This field specifies the place at which the trade is cleared (Central Counterparty).
Sequence:	B, Trade Details
Syntax:	:CLEA//4!a2!a2!c[3!c]
CBF usage	Analogous to Swift
Special note	Identifier Code must be a registered BIC.

Field 95P/Q – Delivering Agent

Swift

Definition:	This field identifies the delivering agent.
Sequence:	E1, Settlement Parties
Syntax:	Option P::DEAG//4!a2!a2!c[3!c]
	Option Q::DEAG//4*35x
CBF usage	
Special note:	For domestic instructions it is always the BIC.

Field 95P/Q – Receiving Agent

Swift

Definition:	This field identifies the receiving agent.
Sequence:	E1, Settlement Parties
Syntax:	Option P::REAG//4!a2!a2!c[3!c]
	Option Q::REAG//4*35x
CBF usage	
Special note:	For domestic instructions it is always the BIC.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 95Q – Seller

Swift

Definition:	This field identifies the initiator of the transaction if the initiator is not identical with the sender of the message.
Sequence:	E1, Settlement Parties
Syntax:	:SELL//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q – Buyer

Swift

Definition:	This field identifies the beneficiary of the transaction.
Sequence:	E1, Settlement Parties
Syntax:	:BUYR//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q – Deliverer's Custodian

Swift

Definition:	This field indicates the custodian of the delivering party.
Sequence:	E1, Settlement Parties
Syntax:	:DECU//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q – Receiver's Custodian

Swift

Definition:	This field indicates the receiving party's custodian.
Sequence:	E1, Settlement Parties
Syntax:	:RECU//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q – Deliverer's Intermediary 1

Swift

Definition:	Party that interacts with the delivering agent.
Sequence:	E1, Settlement Parties
Syntax:	:DEI1//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q – Receiver's Intermediary 1

Swift

Definition:	Party that interacts with the receiving agent.
Sequence:	E1, Settlement Parties
Syntax:	:REI1//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q – Deliverer's Intermediary 2

Swift

Definition:	Party that interacts with the deliverer's intermediary 1.
Sequence:	E1, Settlement Parties
Syntax:	:DEI2//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

Field 95Q – Receiver's Intermediary 2

Swift

Definition:	Party that interacts with the receiver's intermediary 1.
Sequence:	E1, Settlement Parties
Syntax:	:REI2//4*35x

CBF usage

Special note:	Always UNKNOWN. The party information is provided in 97A SAFE.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 95P – Place of Settlement

Swift

Definition:	This field identifies the place of settlement.
Sequence:	E1, Settlement Parties
Syntax:	:PSET//4!a2!a2!c[3!c]
CBF usage	Analogous to Swift

Field 97A – Safekeeping Account

Swift

Definition:	Safekeeping account where the securities are held.
Sequence:	C, Financial Instrument/Account
Syntax:	:SAFE//35x
CBF usage	
Syntax:	SAFE//4!n(4!n) (bank number) (sub-account number)
Special note:	CBF account number

Field 97A – Cash Account

Swift

Definition:	Account in which cash is maintained.
Sequence:	C, Financial Instrument/Account
Syntax:	:CASH//35x
CBF usage	
Special note:	DCA (34 digit) or DCA Reference can be used.

2. MT544 - MT548 and MT578 Message Format for OTC and SE business

Field 97A – Safekeeping Account

Swift

Definition:	Account where financial instruments are maintained.
Sequence:	E1, Settlement Parties
Syntax:	:SAFE//35x

CBF usage

Special note: The account provided is the account of the party specified in this sequence. Please refer to the section 9.1 for more details. The ID KTO or ACC is not shown in 97A.

Below a description of the other IDs and keys used:

ID	Key of beneficiary account	Format
4x ID		31x Key
BLZ-	German bank code (Bankleitzahl)	8 characters, numeric
BIC-	ISO bank code	8 or 11 characters, alphanumeric

Field 98A – Preparation Date/Time

Swift

Definition:	Date/time when the message was prepared.
Sequence:	A, General Information
Syntax:	:PREP//8!n6!n

CBF usage   Analogous to Swift

Field 98A – Settlement Date/Time

Swift

Definition:	This field indicates the date/time when the securities transactions are to be settled (intended settlement date/time).
Sequence:	B, Trade Details
Syntax:	:SETT//8!n

CBF usage   Analogous to Swift

Field 98A – Trade Date/Time

Swift

Definition:	This field indicates the date/time when the trade was agreed.
Sequence:	B, Trade Details
Syntax:	Option A: :TRAD//8!n

CBF usage   Analogous to Swift

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

3.1 MT535 – Statement of Holdings

3.1.1 Overview MT535

Tag	Status	Field name	Format	Comment
Mandatory Sequence A General Information				
16R	M	Start of Block	GENL	
28E	M	Page Number/Continuation Indicator	5n/4!c	
13A	O	Number Identification	STAT//3!c	
20C	M	Sender's Message Reference	SEME//16x	
23G	M	Function of the Message	NEWM	
98C	O	Preparation Date/Time	PREP//8!n6!n	
98A	M	Statement Period	STAT//8!n	
22F	O	Statement Frequency Indicator	SFRE/[8c]/4!c	
22F	O	Complete/Updates Indicator	CODE/[8c]/4!c	
22F	M	Statement Type	STTY//CUST	
22F	M	Statement Basis	STBA//SETT	
97A	M	Safekeeping Account	SAFE//35x	
17B	M	Activity Flag	ACTI//1!a	
17B	M	Sub-safekeeping Statement	CONS//Y	
16S	M	End of Block	GENL	
End of Sequence A General Information				
Optional Repetitive Sequence B Sub-safekeeping account				
16R	M	Start of Block	SUBSAFE	
97A	O	Safekeeping Account	SAFE//35x	
94B	O	Place of Safekeeping	SAFE/DAKV/4!a/4!a2!a2!c[3!c]	
17B	O	Activity Flag	ACTI//1!a	
Optional Subsequence B1 Financial Instrument				
16R	M	Start of Block	FIN	
35B	M	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	
93B	M	Aggregate Balance	AGGR//4!c/[N]15d	
70E	O	Holdings Narrative	HOLD//10*35x	
16S	M	End of Block	FIN	
End of Sequence B1 Financial Instrument				
16S	M	End of Block	SUBSAFE	
End of Sequence B Sub-safekeeping account				

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

3.1.2 Examples MT535

Message fields and contents	Comments
ä1: F01DAKVDEFFADOM5974506563ü ä2: I535DXIADEBBXXXXNü ä3: ä108: B0BF155710D063DSüü ä4 :	Header
:16R: GENL :28E: 5/MORE :13A::STAT//348 :20C::SEME//B0BF155710D063DS :23G: NEWM :98C::PREP//20091214155710 :98A::STAT//20091214 :22F ::SFRE//DAIL :22F ::CODE//COMP :22F::STTY//CUST :22F::STBA//SETT :97A ::SAFE//1111 :17B ::ACTI//Y :17B ::CONS//Y :16S: GENL :16R: SUBSAFE :97A::SAFE//22220045 :94B::SAFE/DAKV/COLL/DAKVDEFFXXX :17B::ACTI//Y :16R : FIN :35B : ISIN DE000A0KAV21 BERLIN, LAND LSA07/22A226 :93B::AGGR//FAMT/70000000, :70E::HOLD///DLTR 20090717 :16S: FIN :16S: SUBSAFE :16R: SUBSAFE :97A::SAFE//22220000 :94B::SAFE/DAKV/COLL/DAKVDEFFXXX :17B ::ACTI//Y :16R : FIN :35B : ISIN DE000DB5S568 DT.BANK MTN 07/10 :93B::AGGR//FAMT/65000000,	The sample represents CBF as depository for a security held in Girosammelverwahrung (GS) / Collective Safe Custody (CSC). The sample represents CBF as depository for a security held in Girosammelverwahrung (GS) / Collective Safe Custody (CSC).

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Message fields and contents	Comments
:70E::HOLD///DLTR 20090317	
:16S: FIN	
:16S: SUBSAFE	The sample represents CBF as depository for a security held in Girosammelverwahrung (GS) / Collective Safe Custody (CSC).
:16R: SUBSAFE	
:97A::SAFE//22220045	
:94B::SAFE/DAKV/COLL/DAKVDEFFXXX	
:17B ::ACTI//Y	
:16R : FIN	
:35B : ISIN DE000DR6D420	
COBA 05/12	
:93B::AGGR//FAMT/45700000,	
:70E::HOLD///DLTR 20090604	
:16S: FIN	
:16S: SUBSAFE	
:16R: SUBSAFE	
:97A::SAFE//22220045	
:94B::SAFE/DAKV/COLL/DAKVDEFFXXX	The sample represents CBF as depository for a security held in Girosammelverwahrung (GS) / Collective Safe Custody (CSC).
:17B ::ACTI//Y	
:16R : FIN	
:35B : ISIN DE0005876965	
BAY.LDSBK.OPF.R.7696	
:93B ::AGGR//FAMT/15000000,	
:70E::HOLD///DLTR 20040729	
:16S: FIN	
:16S: SUBSAFE	
:16R: SUBSAFE	
:97A::SAFE//22220045	
:94B::SAFE/DAKV/COLL/DAKVDEFFXXX	The sample represents CBF as depository for a security held in Girosammelverwahrung (GS) / Collective Safe Custody (CSC).
:17B ::ACTI//Y	
:16R : FIN	
:35B : ISIN DE0005877773	
BAY.LDSBK.IS.S.7777	
:93B ::AGGR//FAMT/25000000,	
:70E::HOLD///DLTR 20021223	
:16S: FIN :16S: SUBSAFE	
:16R: SUBSAFE	
:97A::SAFE//22220045	
:94B::SAFE/DAKV/COLL/DAKVDEFFXXX	
:17B ::ACTI//Y	The sample represents CBF as depository for a security held in Girosammelverwahrung (GS) / Collective Safe Custody (CSC).
:16R : FIN	

Message fields and contents	Comments
:35B : ISIN DE0006056260 LBBW OPF.437 :93B::AGGR//FAMT/40000000, :70E::HOLD///DLTR 20021122 :16S: FIN :16S: SUBSAFE :16R: SUBSAFE :97A::SAFE//22220045 :94B::SAFE/DAKV/COLL/DAKVDEFFXXX :17B ::ACTI//Y :16R : FIN :35B : ISIN DE0006778434 NORDLB OPF.S.885 :93B::AGGR//FAMT/40000000, :70E::HOLD///DLTR 20011218 :16S: FIN :16S: SUBSAFE :16R: SUBSAFE :97A::SAFE//22220045 :94B::SAFE/DAKV/COLL/DAKVDEFFXXX :17B ::ACTI//Y :16R : FIN :35B : ISIN DE0006779473 NORDLB OPF.S.903 :93B::AGGR//FAMT/7000000, :70E::HOLD///DLTR 20040830 :16S: FIN :16S: SUBSAFE	The sample represents CBF as depository for a security held in Girosammelverwahrung (GS) / Collective Safe Custody (CSC) . The sample represents CBF as depository for a security held in Girosammelverwahrung (GS) / Collective Safe Custody (CSC).
-ü ä5: äMAC: 5C2DE495üäCHK:490FBC7919Baüü	Trailer

.

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

3.1.3 Field description

Field 13A – Statement Number

Swift

Definition:	Sequential number of the statement.
Sequence:	A, General information
Qualifier:	:STAT
Syntax:	:STAT//3!c

CBF usage

Special note:	This field contains a three-digit number indicating the logical sequence of information transferred to the client. Possible values are the current reporting day in the value range of the Julian Calendar.

Field 17B – Activity Flag

Swift

Definition:	Indicates whether holdings are reported in this statement.
Sequence:	A, General information
	B, Sub-safekeeping account
Qualifier:	:ACTI
Syntax:	:ACTI//1!a

CBF usage

Special note:	The field contains a "Y" if sequence B or B1 is entered.
	If no data record is to be reported in sequence B the field will contain "N".

Field 17B – Consolidated Statement

Swift

Definition:	Indicates whether the statement reports holdings at sub-safekeeping account level.
Sequence:	A, General information
Qualifier:	:CONS
Syntax:	:CONS//Y

CBF usage

Special note:	The field always contains "Y".

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 20C – Sender's Message Reference

Swift

Definition:	This field specifies the reference number assigned by the sender to unambiguously identify the message.
Sequence:	A, General information
Qualifier:	:SEME
Syntax:	:SEME//16x

CBF usage

Field name:	Unique technical reference
Definition:	Analogous to Swift.
Syntax:	16x
Special note:	The qualifier SEME is used with a structured technical reference, which is unique for at least one year. The reference is composed of 16 alphanumeric characters.

Field 22F – Complete/Updates Indicator

Swift

Definition:	Specifies whether the statement is complete or contains changes only.
Sequence:	A, General information
Qualifier:	: CODE
Syntax:	: CODE /[8c]/4!c (indicator)

Codes:

Code	Description
COMP	The statement provides complete information (including items that have remained unchanged (positions, instruction status).
DELT	The statement contains changes that have not yet been reported (delta report, that is changes only).

CBF usage

Special note:	Used analogously to Swift.

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 22F – Statement Frequency Indicator

Swift

Definition:	Specifies the frequency of the report.
Sequence:	A, General information
Qualifier:	: SFRE
Syntax:	: SFRE /[8c]/4!c (indicator)
Codes:	

Code	Description
ADHO	The statement is being sent as part of a requested report (on special request by the receiving party).
DAIL	The statement is part of a daily report (once per day, end-of-day report).
INDA	The statement is part of an intra-day report (multiple reports during the day).
MNTH	The statement is part of a monthly report (once per month).
WEEK	The statement is part of a weekly report (once per week).
QUTR	The statement is part of a quarterly report (once every 3 months).

CBF usage

Special note:	Used analogously to Swift.

Field 22F – Statement Type

Swift

Definition:	Specifies the usage purpose of the statement of holding.
Sequence:	A, General information
Qualifier:	:STTY
Syntax:	:STTY/[8c]/4!c (indicator)
Code:	CUST Statement is a custody statement.

CBF usage

Special note:	Code CUST is used. It indicates that the statement is based on the securities held in custody.

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 22F – Statement Basis

Swift

Definition:	Specifies the type of balances on which the statement is prepared.
Sequence:	A, General information
Qualifier:	:STBA
Syntax:	:STBA/[8c]/4!c (indicator)

CBF usage

Special note:	Code SETT is used. It indicates that the statement is based on settled positions.

Field 23G – Function of the Message

Swift

Definition:	This field identifies the function of the message.
Sequence:	A, General Information
Qualifier:	NEWM = New message.
Syntax:	4!c

CBF usage

Special note:	Qualifier NEWM is always used.

Field 28E – Page Number / Continuation Indicator

Swift

Definition:	This field provides the page number of the message (within a statement) and a continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.
Sequence:	A, General Information
Syntax:	5n/4!c (page number) (continuation indicator)
Special note:	The continuation indicator must contain one of the following codes:

Codes

Code word	Meaning	Description
LAST	Last page	This is the last page of a statement with more than one page.
MORE	Intermediate page	This is an intermediate page of a statement that contains additional pages.
ONLY	Only page	This is the only page of the statement.

CBF usage

Special note:	Used analogously to Swift.

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 35B – Identification of a Financial Instrument

Swift

Definition:	This field identifies the relevant securities in ISIN format.
Sequence:	B1, Financial Instrument
Syntax:	[ISIN1!e12!c]
	[4*35x]

CBF usage

Special note:	Used analogously to Swift.

Field 70E – Holdings Narrative

Swift

Definition:	This field contains additional details about the transaction that are not included in structured fields of this message.
Sequence:	B1 , Financial Instrument
Qualifier:	:HOLD
Syntax:	:HOLD//10*35x (free text)

CBF usage

Special note:	This field contains the specific CASCADE field "Date of last Transation", which is not covered by the Swift definitions.
Label:	

Label	Description
DLTR	Date of last transaction. This field contains the date of the last transaction of the specified sub-balance. Syntax:/DLTR 8x

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 93B – Aggregate Balance

Swift

Definition:	Total quantity of securities for the referenced holding
Sequence:	B1, Financial Instrument
Qualifier :	:AGGR
Syntax :	:AGGR//4 !c/[N]15d (type) (quantity)
Special note:	The type can contain the following codes:

Codes:

Code	Meaning	Description
FAMT	Face amount	Quantity expressed as the face amount of the principal of a debt instrument
UNIT	Unit	Quantity expressed as a number, for example a number of shares

CBF usage

Field name:	Nominal
Definition:	This field contains the nominal value entered.
Syntax:	14,6d

Field 94B – Place of Safekeeping

Swift

Definition:	This field specifies the depository information for the related security
Sequence:	Optional Repetitive Sequence B Sub-safekeeping account
Syntax:	SAFE/DAKV/4!a/4!a2!a2!c[3!c]

Mapping	Custody Code
94B::SAFE/DAKV/COLL	Girosammelverwahrung (GS) / Collective Safe Custody (CSC)
94B::SAFE/DAKV/TOWN	AKV / Non Collective Safe Custody (NCSC)

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 97A – Safekeeping Account

Swift

Definition:	Safekeeping Account that holds the securities.
Sequence:	A, General Information
Qualifier:	:SAFE
Syntax:	:SAFE//35x

CBF usage

Field name:	Main account
Definition:	This field contains the main account where the securities are held.
Syntax:	1!n3!n
Special note:	CBF account number without sub-account definition is delivered

Field 97A – Safekeeping Account

Swift

Definition:	Safekeeping Account that holds the securities.
Sequence:	B, Sub-safekeeping account
Qualifier:	:SAFE
Syntax:	:SAFE//35x

CBF usage

Field name:	Sub-Safekeeping-Account
Definition:	Sub-Safekeeping Account that holds the securities
Syntax:	1!n3!n4!n
Special note:	CBF account number with sub-account account number (4 digits) is delivered.

Field 98A – Preparation Date

Swift

Definition:	Date/time when the message was prepared	
Sequence:	A, General Information	
Qualifier:	:PREP	
Syntax:	Option C:	:PREP//8!n6!n (date/time)
CBF usage	This field contains the date and time at which message was prepared.	

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 98A – Statement Date

Swift

Definition:	Date/time of the statement
Sequence:	A, General Information
Qualifier:	:STAT
Syntax:	Option A: :STAT//8!n (date)

CBF usage

Special note: Format option A is used in messages sent to the client. This field contains the value date of the statement.

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

3.2 MT536 – Statement of Transactions

3.2.1 Overview MT536

Tag	Status	Field name	Format	Comment
Mandatory Sequence A General Information				
16R	M	Start of Block	GENL	
28E	M	Page Number/Continuation Indicator	5n/4!c	
13A	O	Statement Number	STAT//3!c	
20C	M	Sender's Message Reference	SEME//16x	
23G	M	Function of the Message	NEWM	
98C	O	Preparation Date/Time	PREP//8!n6!n	
69A	M	Statement Period	STAT//8!n/8!n	
22F	O	Statement Frequency Indicator	SFRE//4!c	
22F	O	Complete/Updates Indicator	CODE//4!c	
22F	M	Statement Basis	STBA//SETT	
97A	M	Safekeeping Account	SAFE//35x	
17B	M	Activity Flag	ACTI//1!a	
17B	M	Consolidated Statement Indicator	CONS//Y	
16S	M	End of Block	GENL	
End of Sequence A General Information				
Optional Repetitive Sequence B Sub-safekeeping account				
16R	M	Start of Block	SUBSAFE	
97A	M	Safekeeping Account	SAFE//35x	
17B	M	Activity Flag	ACTI//1!a	
Optional Subsequence B1 Financial Instrument				
16R	M	Start of Block	FIN	
35B	M	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	
90B	O	Market Price	MRKT//ACTU/3!a15d	
Mandatory Repetitive Subsequence B1a Transaction				
16R	M	Start of Block	TRAN	
Mandatory Repetitive Subsequence B1a1 Linkages				
16R	M	Start of Block	LINK	
13B	O	Linked Message	LINK/DAKV/30x	BIC of the party owning the reference
20C	O	Pool Reference	POOL//16x	For instructions linked with POOL the reference of the field POOL is present.
20C	O	Related Reference	RELA//16x	
20C	O	Deal Reference	TRRF//16x	
20C	O	Common Reference	COMM//16x	
20C	O	Corporate Action Reference	CORP//16x	
20C	O	Market Infrastructure Transaction Identification	MITI//16x	
20C	O	Processor Transaction Identification	PCTI//16x	Used to report the T2S Actor Reference.
16S	M	End of Block	LINK	
End of Sequence B1a1 Linkages				
Optional Subsequence B1a2 Transaction Details				
16R	M	Start of Block	TRANSDET	

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Tag	Status	Field name	Format	Comment
94B	O	Place of Trade	TRAD//EXCH/30x	
94H	O	Place of Clearing	CLEA//4!a2!a2!c[3!c]	
94B	O	Place of Safekeeping	SAFE/DAKV/4!a/4!a2!a2!c[3!c]	
36B	M	Posting Quantity	PSTA//4!c15d	
99A	O	Number of Days Accrued	DAAC//[N]3!n	
19A	O	Posting Amount	PSTA//[N]3!a15d	
22F	M	Transaction Indicator	TRAN//4!c	
22H	M	Receive/Deliver Indicator	REDE//4!c	DELI;RECE
22H	M	Payment Indicator	PAYM//4!c	APMT;FREE
22F	O	Type of Settlement Transaction	SETR/[8c]/4!c	
22F	O	Corporate Action Event Indicator	CAEV//4!c	
22F	O	Beneficial Ownership Indicator	BENE//4!c	
22F	O	Settlement Transaction Condition Indicator	STCO/[8c]/4!c	STCO could be repetitive.
98C	M	Effective Settlement Date/Time	ESET//8!n6!n	
98A	O	Settlement Date/Time	SETT//8!n	
98A	M	Trade Date/Time	TRAD//8!n	
98C	O	Acknowledged Status Timestamp	ASTS//8!n6!n	
98C	O	Matched Status Timestamp	MTCH//8!n6!n	
70E	O	Transaction Details Narrative	TRDE//10*35x	
Optional Repetitive Subsequence B1a2A Settlement Parties				
16R	M	Start of Block	SETPRTY	
95a	O	Buyer	95P:BUYR//4!a2!a2!c[3!c] 95R:BUYR//8c/34x 95Q:BUYR//4*35x	Contains the parties of the instruction of the deliverer.
95a	M	Delivering Agent	95P:DEAG//4!a2!a2!c[3!c] 95R:DEAG//8c/34x 95Q:DEAG//4*35x	
95a	O	Delivering Custodian	95P:DECU//4!a2!a2!c[3!c] 95R:DECU//8c/34x 95Q:DECU//4*35x	Contains the parties of the instruction of the deliverer.
95a	O	Deliverer's Intermediary 1	95P:DEI1//4!a2!a2!c[3!c] 95R:DEI1/8c/34x 95Q:DEI1//4*35x	Contains the parties of the instruction of the deliverer.
95a	O	Deliverer's Intermediary 2	95P:DEI2//4!a2!a2!c[3!c] 95R:DEI2/8c/34x 95Q:DEI2//4*35x	Contains the parties of the instruction of the deliverer.
95a	M	Place of Settlement	95P::PSET//4!a2!a2!c[3!c]	
95a	O	Receiving Agent	95P:REAG//4!a2!a2!c[3!c] 95R:REAG//8c/34x 95Q:REAG//4*35x	
95a	O	Receiver's Custodian	5P :RECU//4 !a2 !a2 !c[3 !c] 95R :RECU/8c/34x 95Q :RECU//4*35x	Contains the receiving parties of the instruction of the deliverer.

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Tag	Status	Field name	Format	Comment
95a	O	Receiver's Intermediary 1	95P:REI1//4!a2!a2!c[3!c] 95R:REI1/8c/34x 95Q:REI1//4*35x	Contains the receiving parties of the instruction of the deliverer.
95a	O	Receiver's Intermediary 2	95P:REI2//4!a2!a2!c[3!c] 95R:REI2/8c/34x 95Q:REI2//4*35x	Contains the receiving parties of the instruction of the deliverer.
95a	O	Seller	95P:SELL//4!a2!a2!c[3!c] 95R:SELL/8c/34x 95Q:SELL//4*35x	
97A	O	Safekeeping Account	SAFE//35x	
20C	O	Processing Reference	PROC//16x	
16S	M	End of Block	SETPRTY	
End of Subsequence B1a2A Settlement Parties				
16S	M	End of Block	TRANSDET	
End of Subsequence B1a2 Transaction Details				
16S	M	End of Block	TRAN	
End of Sequence B1a Transaction				
16S	M	End of Block	FIN	
End of Sequence B1 Financial Instrument				
16S	M	End of Block	SUBSAFE	
End of Sequence B Sub-safekeeping account				

3.2.2 Examples MT536

3.2.2.1 Example MT536 for settlement transactions

```
        :16R: GENL
        :28E: 1375/MORE
        :13A: :STAT//800
        :20C: :SEME//00A6182958663A12
        :23G: NEWM
        :98C: :PREP//20201006182958
        :69A: :STAT//20201006/20201006
        :22F : :SFRE//INDA
        :22F : :CODE//COMP
        :22F: :STBA//SETT
        :97A: :SAFE//7930
        :17B : :ACTI//Y
        :17B : :CONS//Y
        :16S: GENL
        :16R: SUBSAFE
        :97A: :SAFE//79300000
        :17B : :ACTI//Y
        :16R : FIN
        :35B : ISIN BE0974293251
              ANHEUSER-BUSCH INBEV
        :16R: TRAN
        :16R: LINK
        :13B: :LINK/DAKV/EUXCDEFFCCP
        :20C: :RELA//ALM0610M574104
        :16S: LINK
        :16R: LINK
        :20C: :TRRF//KP73900291623780
        :16S: LINK
        :16R: LINK
        :20C: :COMM//0610X574104
        :16S: LINK
        :16R: LINK
        :20C: :MITI//2010054945912692
        :16S: LINK
        :16R: LINK
        :13B: :LINK/DAKV/KUN1DEFFXXX
        :20C: :PCTI//ALM0610M574104
        :16S: LINK
        :16R: TRANSDET
        :94B: :TRAD//EXCH/ECAG
        :94B: :SAFE/DAKV/COLL/BANKDEMMXXX
        :94H: :CLEA//TESTDEFFXXX
        :36B : :PSTA//UNIT/500,
        :19A : :PSTA//EUR27803,2
        :22F: :TRAN//SETT
        :22H: :REDE//RECE
        :22H: :PAYM//APMT
        :22F: :SETR//TRAD
        :98C: :ESET//20201006080302
        :98A: :SETT//20201006
        :98A: :TRAD//20201006
        :98C: :ASTS//20201006093419
        :98C: :MTCH//20201006093419

        :70E: :TRDE///ACKY 06/STBL N/MTCH XACT/ISTR TRAD

84305
        :16R: SETPRTY
        :95Q: :SELL//UNKNOWN
        :16S: SETPRTY
        :16R: SETPRTY
```

```
:95P: :DEAG//BANKDEMMXXX
:97A: :SAFE//79300000
:20C: :PROC//KP793010191721880
:16S: SETPRTY
:16R: SETPRTY
:95P: :PSET//DAKVDEFFXXX
:16S: SETPRTY
:16R: SETPRTY
:95P: :REAG//KUN1DEFFXXX
:97A: :SAFE//79300000
:16S: SETPRTY
:16R: SETPRTY
:95Q: :BUYR//UNKNOWN
:16S: SETPRTY
:16S: TRANSDET
:16S: TRAN
:16S: FIN
:16S: SUBSAFE
```

3.2.2.2 Example MT536 for corporate payment transactions (PfoDs)

```
:16R: GENL
:28E: 894/MORE
:13A: :STAT//800
:20C: :SEME//00AK182918DE24E2
:23G: NEWM
:98C: :PREP//20201020182918
:69A: :STAT//20201020/20201020
:22F: :SFRE//INDA
:22F: :CODE//COMP
:22F: :STBA//SETT
:97A: :SAFE//7930
:17B : :ACTI//Y
:17B : :CONS//Y
:16S: GENL
:16R: SUBSAFE
:97A: :SAFE//79300000
:17B : :ACTI//Y
:16R : FIN
:35B : ISIN DE000A0Q4R36
       IS.S.E.600 HEA.C.U.ETF A.
:16R: TRAN
:16R: LINK
:20C: :RELA//NONREF
:16S: LINK
:16R: LINK
:20C: :TRRF//KP79300164783900
:16S: LINK
:16R: LINK
:20C: :COMM//4121840650000198
:16S: LINK
:16R: LINK
:20C: :CORP//1212021066475100
:16S: LINK
:16R: LINK
:20C: :MITI//2010205336049229
:16S: LINK
:16R: LINK
:13B: :LINK/DAKV/TESTDEFFXXX
:20C: :PCTI//C0AK033917EBC8F
:16S: LINK
:16R: TRANSDET
:94B: :SAFE/DAKV/COLL/TESTDEFFXXX
:36B : :PSTA//UNIT/0,
:19A : :PSTA//EUR40,29
:22F: :TRAN//CLAI
:22H: :REDE//DELI
:22H: :PAYM//APMT
:22F: :SETR//CLAI
:98C: :ESET//20201020050104
:98A: :SETT//20201015
:98A: :TRAD//20201014
:98C: :ASTS//20201006093419
:98C: :MTCH//20201006093419

:70E: :TRDE///ACKY 09/STBL N/MTCH XACT/CASH CDEE
       URDEUTDEFFXXX7003/CDCA CDEEURDAAEDE
       DD401/ISTR CLAI/FREE 121 20210
       66475100 DE000A0Q4R36
:16R: SETPRTY
:95Q: :SELL//UNKNOWN
:16S: SETPRTY
:16R: SETPRTY
:95P: :DEAG//KUN1DEFFXXX
```

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

```
:97A: :SAFE//79300000
:16S: SETPRTY
:16R: SETPRTY
:95P: :PSET//DAKVDEFFXXX
:16S: SETPRTY
:16R: SETPRTY
:95P: :REAG//BANKDEMMXXX
:97A: :SAFE//40110000
:20C: :PROC//KP79070264783910
:16S: SETPRTY
:16R: SETPRTY
:95Q: :BUYR//UNKNOWN
:16S: SETPRTY
:16S: TRANSDET
:16S: TRAN
:16S: FIN
:16S: SUBSAFE
```

3.2.2.3 Example MT536 for non-CCP Stock Exchange instructions for custody type CSC/NCSC-T (without REG-ÜBER)

Message fields and contents	Comments
:20C::TRRF//KP4444011234567	CASCADE Reference (KP-reference)
:16S: LINK	
:16R: LINK	
:20C::COMM//LP2204011234567	"LP" + Input date + Trade ID ("Börsengeschäftsnummer" received from stock exchange)
:16S: LINK	
:16R: LINK	
:13B::LINK/DAKV/DAKVDEFFLIO	"SEME" is reported in the "PCTI" field
:20C::PCTI//SA125456EKZBH24N	
:16S: LINK	
:16R: TRANSDET	"COLL" will be presented for SE instructions (CSC)
:94B::SAFE//DAKV/COLL	
:94B::TRAD//EXCH/FRAB	If the MIC is provided, the "Place of Trade" field will be reported as :94B::TRAD//EXCH followed by the MIC in ISO standard 10383. If no MIC is provided, the "Place of Trade" field will not be reported
:36B::PSTA//UNIT/100,	
:19A::PSTA//EUR1050,	
:22F::TRAN//SETT	
:22H::REDE//DELI	
:22H::PAYM//APMT	
:22F::SETR/TRAD	
:22F::STCO//PART	
:98A::TRAD//20220221	
:98A::ESET//20200221	
:98A::SETT//20200221	
:98C::ASTS//20220221093000	
:98C::MTCH//202202214093100	
:90B::MRKT/ACTU/EUR10,5	
:70E::TRDE///ACKY 06/STBL N/MTCH XACT/ISTR TRAD/FREE /IDAY 20220221	Input date
:16R: SETPRTY	
:95P::PSET//DAKVDEFFXXX	
:16S: SETPRTY	
:16R: SETPRTY	
:95R::DEAG/DEAGDEFFXXX	Party Level 1 (Settlement Party)
:97A::SAFE//44440000	
:16S: SETPRTY	
:16R: SETPRTY	Party Level 2 (Seller)
:95R::SELL/DAKV/4444	
:16S: SETPRTY	
:16R: SETPRTY	

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

:95R:: REAG/REAGDEFFXXX :97A::SAFE//55550000 :16S: SETPRTY	Party Level 1 (Settlement Party)
:16R: SETPRTY :95R::BUYR/DAKV/5555 :16S: SETPRTY	Party Level 2 (Buyer)
:16S: TRANSDET :16S: TRAN :16S: SUBSAFE	

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

3.2.2.4 Example MT536 for non-CCP Stock Exchange instructions for custody type CSC/NCSC-T (with REG-ÜBER; excerpt)

Message fields and contents	Comments
:16R: SETPRTY	
:95R::DEAG/DEAGDEFFXXX	
:97A::SAFE//4444000	
:16S: SETPRTY	Party Level 1 (Settlement Party)
:16R: SETPRTY	
:95R::SELL/DAKV/5678	
:16S: SETPRTY	Party Level 2 (Seller)
:16R: SETPRTY	
:95R::REAG/REAGDEFFXXX	
:97A::SAFE//5555000	Party Level 1 (Settlement Party)
:16S: SETPRTY	
:16R: SETPRTY	
:95R::BUYR/DAKV/1234	Party Level 2 (Buyer)
:16S: SETPRTY	

3.2.3 Field description MT536

Field 13A – Statement Number

Swift

Definition:	Sequential number of the statement
Sequence:	A, General Information
Syntax:	:STAT//3!c

CBF usage

Special note: This field contains a three-digit number indicating the logical sequence of information transfers to the client. Possible values are:

100 = Transfer at around 23:00

200 = Transfer at around 02:00

250 = Transfer at around 06:00

300 = Transfer of transactions settled before 08:00

350 = Transfer of transactions settled before 09:00

380 = Transfer of transactions settled before 10:00

400 = Transfer of transactions settled before 11:00

500 = Transfer of transactions settled before 12:00

580 = Transfer of transactions settled before 13:00

600 = Transfer of transactions settled before 14:00

650 = Transfer of transactions settled before 15:00

700 = Transfer of transactions settled before 16:00

750 = Transfer of transactions settled before 17:00

800 = Transfer at around 18:45

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 13B – Linked Message

Swift

Definition:	Message type number or message identifier of the message referenced in the linkage sequence
Sequence:	A1, Linkages
Syntax:	:LINK/[8c]/30x

CBF usage

Syntax	:LINK/DAKV/4!a2!a2!c[3!c]
Special note:	CBF uses the field to indicate the reference owner with the BIC11. BIC of the party owning the reference. The field is provided for following references: POOL, RELA and PCTI.
	For non-CCP Stock Exchange instructions in custody type CSC and NCSC-T, the field will show the instruction owner BIC DAKVDEFFLIO.

Field 16R/S – Start of Block / End of Block

Swift

Definition:	This field indicates the start/end of a block and its name.
Sequence:	Each sequence begins with field 16R and ends with field 16S.
Syntax:	16c
CBF usage	Analogous to Swift

Field 17B – Activity Flag

Swift

Definition:	This field indicates whether information, for example, relating to holdings or transactions, is reported in this statement.
Sequence:	A, General Information
Syntax:	:ACTI//1!a

CBF usage

Special note:	The field contains a "Y" if the "Transaction" sequence is entered.
	If no transaction is reported for the MT536, a message will be produced without sequence B and with an "N" in this field.

Field 17B – Consolidated Statement

Swift

Definition:	This field indicates whether or not a consolidated statement is sent for all sub-accounts.
Sequence:	A, General Information
Syntax:	:CONS//Y
CBF usage	Analogous to Swift

Field 19A – Posting Amount

Swift

Definition:	This field specifies the amount that has been/is to be credited or debited.
Sequence:	B1a2, Transaction Details
Syntax:	:PSTA//[N]3!a15d

CBF usage

Syntax:	(N)3!x11,2d
Special note:	The negative sign for the amount is only used if the practice or the transaction type would normally imply that the sign is different. "N" precedes the currency of the amount (NEUR) if the receiving parties of cash and securities are identical. This is also indicated by the respective sign.

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 20C – Common Reference

Swift

Definition:	Unique reference agreed upon by the Investment Manager and the Broker/Dealer to identify the trade. This reference should be passed down and up the whole life cycle of the transaction.
Sequence:	B1a1, Linkages
Syntax:	:COMM//16x

CBF usage — Analogous to Swift

For Stock Exchange instructions, the field contains the reference of the stock exchange trade number (Trade ID; "Börsengeschäftsnummer") as provided by the stock exchange or the service provider.
It is defined as follows:
- LP (identifier for stock exchange trades) plus
- Input date (format YYMMDD) plus
- Trade ID (seven-digit trade number).

Field 20C – Corporate Action Reference

Swift

Definition:	Reference assigned by the account servicer to unambiguously identify a related corporate action event.
Sequence:	B1a1, Linkages
Syntax:	:CORP//16x

CBF usage — Analogous to Swift

Field 20C – Deal Reference

Swift

Definition:	Reference assigned to the trade by the Investment Manager or the Broker/Dealer. This reference is used throughout the trade life cycle to access/update the trade details.
Sequence:	B1a1, Linkages
Syntax:	:TRRF//16x

CBF usage

Definition:	This field contains a reference given by CBF clearly identifying the instruction (MT540-MT543) referred to in the message.

Field 20C – Market Infrastructure Transaction Identification

Swift

Definition:	Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, TARGET2-Securities.
Sequence:	B1a1, Linkages
Syntax:	:MITI//16x

CBF usage — Analogous to Swift

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 20C – Pool Reference

Swift

Definition:	Collective reference identifying a set of messages.
Sequence:	B1a1, Linkages
Syntax:	:POOL//16x
CBF usage	Analogous to Swift

Field 20C – Processing Reference

Swift

Definition:	Reference meaningful to the party identified.
Sequence:	E1 Settlement Parties
Syntax:	:PROC//16x
CBF usage	
Special note:	Used to view the counterparties reference. For receive instructions shown with DEAG and for deliver instructions shown with REAG

Field 20C – Processor Transaction Identification

Swift

Definition:	Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.
Sequence:	B1a1, Linkages
Syntax:	:PCTI//16x
CBF usage	
Special note:	CBF uses 20C PCTI for the T2S Actor Reference.

For non-CCP Stock Exchange instructions in custody type CSC and NCSC-T, the reference is derived from the "Börsengeschäftsnummer" and created by SETI. Due to the already matched instruction procedure, only one SETI instruction is transmitted to T2S. The leg type "A" will be set indicating "already matched". Out of the initial SETI instruction, T2S generates a deliver and receipt leg. In CASCADE, the delivery and receipt leg will have a separate KP-reference. Both the CASCADE delivery (AA01) and receive (AA02) instruction will show the SEME generated by SETI as further reference.

For detailed information please refer to Connectivity Handbook part 1, section 2.5.3, p.10.

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 20C – Related Message Reference

Swift

Definition:	Message reference of the linked message previously received
Sequence:	B1a1, Linkages
Syntax:	:RELA//16x

CBF usage

Definition:

Analogous to Swift.

For non-CCP Stock Exchange instructions in custody type CSC and NCSC-T, the field :20C::RELA "Related Message Reference" contains the value of the field :20C::PCTI "Processor Transaction Identification" for the delivery leg. As SETI instructions are presented with the flag "already matched", the receive leg contains the value "NONREF".

Field 20C – Sender's Message Reference

Swift

Definition:	This field specifies the reference number assigned by the sender to unambiguously identify the message in the sender's system.
Sequence:	A, General Information
Syntax:	:SEME//16x

CBF usage

Special note: The qualifier SEME is used with a structured technical reference, which is unique for at least one year. The reference is composed of 16 alphanumeric characters.

The SEME must not start with a blank.

Field 22F – Corporate Action Event Indicator

Swift

Definition:	This field indicates the type of corporate action event to which the movement relates.
Sequence:	B1a2, Settlement Transaction Details
Syntax:	: CAEV /[8c]/4!c

CBF usage

Special note: The following corporate action events are indicated in connection with TRAN indicator code CORP or CLAI:

Swift indicator	Corporate action event in CASCADE
ATTI	Attachment
BONU	Posting of fractional rights (rights allotment)
	Posting of bonus shares (bonus issue)
CHAN	Reclassification/change
CONV	Posting due to exchange (conversion)
DECR	Capital reduction
DETI	Detachment of warrants
DVOP	Choice option
DVSE	Stock dividend
EXWA	Warrant exercise
MRGR	Merger
OTHR	Other event
PARI	Posting due to equal ranking (pari passu treatment)
REDM	Debit of securities due to redemption (final maturity)
REDO	Posting due to redenomination
RHTS	Credit of rights due to capital increase (rights issue)
SOFF	Spin-off
SPLF	Posting due to reduction of denomination (stock split)
SPLR	Reverse stock split
TEND	Tender offer

Field 22F – Complete/Updates Indicator

Swift

Definition:	This field specifies whether the report is complete or merely contains changes.
Sequence:	A, General Information
Syntax:	: CODE /[8c]/4!c

Codes:

Code	Description
COMP	The statement provides complete information (including items that have remained unchanged (positions, instruction status).
DELT	The statement contains changes that have not yet been reported (delta report, that is, changes only).

CBF usage

Special note: Used analogously to Swift.

Field 22F – Statement Basis

Swift

Definition:	This field specifies the type of balances on which the statement is prepared.
Sequence:	A, General Information
Syntax:	: STBA /[8c]/4!c

Codes:

Code	Description
SETT	The statement is based on actual settlement date positions.

CBF usage   Analogous to Swift

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 22F – Type of Settlement Transaction Indicator

Swift

Definition:	Indicates the detailed type of settlement transaction contained in the settlement details of the message
Sequence:	B1a2, Settlement Transaction Details
Syntax:	:SETR/[8c]/4!c

CBF usage   Analogous to Swift

Shows the CASCADE type of transaction, which might be different to the T2S type. The T2S type is shown with the narrative field and label ISTR[19].

DCPs have to reflect this difference.

The following specific CBF codes are kept:

- DAKV/SWTC – 07 (= Switch from individual original shares to global certificate eligible for collective safe custody)
- DAKV/RSWT – 09 (=Reverse switch from global certificate eligible for collective safe custody to individual original shares)
- DAKV/REVL – 99 (= Reversal)

Field 22F – Statement Frequency Indicator

Swift

Definition:	Indicates the frequency of the report.
Sequence:	A, General Information
Syntax:	: SFRE /[8c]/4!c

Codes:

Code	Description
ADHO	The statement is being sent as part of a requested report (on special request by the receiving party).
DAIL	The statement is part of a daily report (once per day, end-of-day report).
INDA	The statement is part of an intra-day report (multiple reports during the day).
MNTH	The statement is part of a monthly report (once per month).
WEEK	The statement is part of a weekly report (once per week).

CBF usage   Analogous to Swift

---

[19] For Auto Coll the T2S indication is present with the narrative field and label ISTR:
:70E: :TRDE///ACKY 06/STBL N/CUST COLL/MTCH XACT/ISTR COLO (or COLI)

Field 22F – Settlement Transaction Condition Indicator

Swift

Definition:	This field specifies the conditions under which the order/ trade is to be settled
Sequence:	B1a2, Settlement Transaction Details
Syntax:	:STCO/[8c]/4!c

CBF usage

Special note: Several repetitions of STCO can be used if more than one code should be provided.

The field has the following contents, depending on the code:

Code	Settlement type
NPAR	Partial settlement is not allowed.
PART	Partial settlement allowed.
COEX/PARC	Partial settlement is allowed but must satisfy a cash value minimum (threshold: value defined in static data by the ECB and stored in their static data and is not in the responsibility of CBF).
COEX/PARQ	Partial settlement is allowed but must satisfy a minimum quantity of securities (threshold: quantity equals minimum settlement unit specified by SME).
NOMC	No Automatic Market Claim The OPT-OUT Flag provides clients the possibility of excluding the transaction from Market and Reverse Claims and Transformations.
DLWM	Delivery without matching
COEX/ADEA	Accept After Regular Settlement Deadline

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 22F – Transaction Indicator

Swift

Definition:	Specifies type of activity to which the transaction relates.
Sequence:	B1a2, Settlement Transaction Details
Syntax:	: TRAN /[8c]/4!c

CBF usage

Special note: The following activities are indicated, depending on the code:

Indicator code	Activity
BOLE	Borrowing/lending activity. Used for instruction types: 11,12
CLAI	Transaction relates to a market claim following a corporate action. Used for instruction type: 01, 13
CORP	Transaction relates to a corporate action. Used for instruction type: 01,13
COLL	Collateral activity. Used for instruction types: 04,05
SETT	Settlement and clearing activity. Used for instruction types: 01-03,06-10,14-21,99

Field 22F – Beneficial Ownership Indicator

Swift

Definition:	Specifies whether there is change of beneficial ownership.
Sequence:	E, Settlement Details
Syntax:	:BENE//4!c

CBF usage

Special note: This field offers the possibility to set up a portfolio transfer in French Registered Shares (type "VON") with no change of beneficial ownership (NBEN).

Following codes can be used:

Code	Definition
YBEN	Change of Beneficial Ownership
NBEN	No change of Beneficial Ownership

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 22H – Receive/Deliver Indicator

Swift

Definition:	Indicates whether the message refers to delivery or receipt of securities.
Sequence:	B1a2, Transaction Details
Syntax:	:REDE//4!c
Codes:	DELI or RECE
CBF usage	Analogous to Swift

Field 22H – Payment Indicator

Swift

Definition:	Indicates whether settlement is free of payment or against payment
Sequence:	B1a2, Transaction Details
Syntax:	:PAYM//4!c
Codes:	APMT or FREE
CBF usage	Analogous to Swift

Field 23G – Function of the Message

Swift

Definition:	This field identifies the function of the message.
Sequence:	A, General Information
Syntax:	4!c
CBF usage	
Special note:	Only NEWM is used.

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 28E – Page Number / Continuation Indicator

Swift

Definition: This field is used to indicate the page number of the message (within a statement) and contains a continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

Sequence: A, General Information

Syntax: 5n/4!c

Special note: The continuation indicator must contain one of the following codes:

Code	Meaning	Description
LAST	Last page	This is the last page of a statement with more than one page.
MORE	Intermediate page	This is an intermediate page of a statement that contains additional pages.
ONLY	Only page	This is the only page of the statement.

CBF usage   Analogous to Swift

Field 35B – Identification of a Financial Instrument

Swift

Definition: This field identifies the relevant securities in ISIN format.

Sequence: B1, Financial Instrument

Syntax: [ISIN1!e12!c]

[4*35x]

CBF usage   Analogous to Swift

Field 36B – Posting Quantity

Swift

Definition: This field specifies the quantity that was credited or debited.

Sequence: B1a2, Transaction Details

Syntax: :PSTA//4!c/15d

Special note: Independent of the sent value the correct common market value defined in the CBF Static Data system is used. The type can contain the following codes:

Type code	Meaning	Description
FAMT	Face amount	Quantity expressed as the face amount (nominal value) of the principal of a debt instrument
UNIT	Unit	Quantity expressed as a number, for example, a number of shares

CBF usage

Syntax: 10,6d

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 69A – Statement Period

Swift

Definition:	Period reported in the statement.
Sequence:	A, General Information
Syntax:	:STAT//8!n/8!n
CBF usage	Analogous to Swift

Field 70E – Transaction Details Narrative

Swift

Definition:	This field contains additional details about the transaction that are not included in the structured fields of this message.
Sequence:	B1a2, Transaction Details
Syntax:	:TRDE//10*35x
CBF usage	
Special note:	This field contains the specific CASCADE fields not covered by the Swift definitions. The contents of these fields are identified by labels. The name of each label must be preceded by a slash and there must always be one space between the name of the label and the contents. The sequence of the labels is not defined. However, the labels /REGI (French Security Registration Details) and /FREE will be provided at the end of the field TRDE if data is available.

For more format specific information please refer to section 9.3.

A list of possible labels is shown below.

Field name	Name of label
Deviating Cash Account	CASH
Free Text	FREE
Input Date	IDAY
Matching Quality	MTCH
Staff Blocking Date	STBD
Securities Transfer Reason	SETR
Staff Blocking	STBL
Registration Details	REGI
Instructed Transfer Reason	ISTR
Accounting Key	ACKY
Delivering Party 4	DLP4
Receiving Party 4	RCP4
Deviating Cash Account Counterparty	CDCA

The complete list of labels is listed in section 0.

Deviating Cash Account

Definition:	Cash account
Syntax:	/CASH 35x
Special note	DCA (34 digit) or DCA Reference, depending on client input of the original instruction.

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Free Text

Definition:	This field contains additional information about the sender for the receiving party of the message.
Syntax:	/FREE 70x
Special note:	In CASCADE this field is mainly used to send information to the counterparty to an instruction. This sub-field is always the last one of field 70E to simplify decoding.

For Xemac transactions the source of the securities is shown:

/FREE E (own securities)

/FREE T (transferred securities)

For the Italian tax topic it is delivered within the label /FREE as follows:

/TAX/30x (Emitter TIN)

/CTX/30x (Counterparty TIN)

For non-CCP SE instructions this field contains the trading day provided by the Stock Exchange or its service provider in the contract note:
/IDAY 8!n (YYYYMMDD)

Matching Quality

Definition:	This field indicates whether the matching of the original instruction was exact or only within the tolerance limit.
Syntax:	/MTCH 4x
Special note:	XACT The matching was exact.
	WTOL The matching was within the tolerance limit (not used for stock exchange trades).

Staff Blocking Date

Definition:	Date up to which staff blocking is valid
Syntax:	/STBD 6!n in the form YYMMDD
Special note:	Not eligible for registered shares position transfers.

Securities Transfer Reason

Definition:	This field indicates the reason for the securities transfer.
Syntax:	/SETR 3!x
Special note:	This field contains a three-digit number indicating the processing status.

Registration Details

Definition:	This field contains the registration details provided in the underlying instruction.

Syntax:	/REGI 10*35x	
Special note:	REGI information is always provided as next-to-last label of the field TRDE. Not eligible for non-CCP Stock exchange transactions.	

Instructed Transfer Reason

Definition:	This field contains the transfer reason initially given in the underlying client instruction.
Syntax:	/ISTR 4!x

Accounting Key

Definition:	This field contains the related accounting key (for more details please refer to the CASCADE Online Handbook on the Clearstream Homepage in table "Buchungstextschlüssel").
Syntax:	/ACKY 3!x

Delivering Party 4

Definition:	This field contains Delivering Party 4 of the underlying instruction.
Syntax:	/DLP4 74x

Receiving Party 4

Definition:	This field contains Receiving Party 4 of the underlying instruction.
Syntax:	/RCP4 74x

Deviating Cash Account Counterparty

Definition:	Counterparty's Cash Account
Syntax:	/CDCA 35x
Special note	Counterparty's DCA (34 digit) or Counterparty's DCA Reference, depending on client input of original instruction.

Field 90B – Market Price

Swift

Definition:	This field contains the current market price of the securities, represented as an actual amount.
Sequence:	B1, Financial Instrument
Syntax:	:MRKT//ACTU/3!a15d

CBF usage

Syntax:	10,4d
Special note:	For non-OTC transactions, this field contains the price per unit or share that was paid for the securities credited to the reported account or that was

received for the securities debited to the reported account. See also field "70E – Rate".

For entries referring to a Federal Securities Administration transfer (CASCADE instruction type 03) the field contains the purchase price per instruction.

Field 94B – Place of Trade

Swift

Definition: This field specifies the place where the order was traded.

Sequence: B1a2, Transaction Details

Syntax: :TRAD//EXCH/30x

CBF usage   Analogous to Swift

Field 94B – Place of Safekeeping

Swift

Definition: This field specifies the depository information for the related security.

Sequence: B1a2, Transaction Details

Syntax: SAFE/DAKV/4!a/4!a2!a2!c[3!c]

Mapping:

Mapping	Custody Type
94B::SAFE/DAKV/COLL	Girosammelverwahrung (GS) / Collective Safe Custody (CSC)
94B::SAFE/DAKV/TOUT	Wertpapierrechnung / WPR
94B::SAFE/DAKV/TOWN	AKV / Non Collective Safe Custody (NCSC)

Field 94H – Place of Clearing

Swift

Definition: This field specifies the place at which the trade is cleared (Central Counterparty).

Sequence: B1a2, Transaction Details

Syntax: :CLEA//4!a2!a2!c[3!c]

CBF usage   Analogous to Swift

Field 95P/Q – Delivering Agent

Swift

Definition: This field identifies the delivering agent.

Sequence: B1a2a, Settlement Parties

Syntax: Option P::DEAG//4!a2!a2!c[3!c]

Option Q::DEAG//4*35x

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

| | CBF usage | Analogous to Swift |

Field 95P/Q – Receiving Agent

Swift

Definition:	This field identifies the receiving agent.
Sequence:	B1a2a, Settlement Parties
Syntax:	Option P::REAG//4!a2!a2!c[3!c]
	Option Q::REAG//4*35x

| | CBF usage | Analogous to Swift |

Field 95Q – Seller

Swift

Definition:	This field identifies the initiator of the transaction if the initiator is not identical with the sender of the message.
Sequence:	B1a2a, Settlement Parties
Syntax:	:SELL//4*35x

| | CBF usage | Analogous to Swift |

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 95Q – Buyer

Swift

Definition:	This field identifies the beneficiary of the transaction.
Sequence:	B1a2a, Settlement Parties
Syntax:	:BUYR//4*35x)

CBF usage	Analogous to Swift

Field 95Q – Deliverer's Custodian

Swift

Definition:	This field indicates the delivering party's custodian.
Sequence:	B1a2a, Settlement Parties
Syntax:	:DECU//4*35x

CBF usage	Analogous to Swift

Field 95Q – Receiver's Custodian

Swift

Definition:	This field indicates the receiving party's custodian.
Sequence:	B1a2a, Settlement Parties
Syntax:	:RECU//4*35x

CBF usage	Analogous to Swift

Field 95Q – Deliverer's Intermediary 1

Swift

Definition:	Party that interacts with the delivering agent
Sequence:	B1a2a, Settlement Parties
Syntax:	:DEI1//4*35x

CBF usage	Analogous to Swift

Field 95Q – Receiver's Intermediary 1

Swift

Definition:	Party that interacts with the receiving agent
Sequence:	B1a2a, Settlement Parties
Syntax:	:REI1//4*35x

CBF usage	Analogous to Swift

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 95Q – Deliverer's Intermediary 2

Swift

Definition:	Party that interacts with the deliverer's intermediary 1
Sequence:	B1a2a, Settlement Parties
Syntax:	:DEI2//4*35x
CBF usage	Analogous to Swift

Field 95Q – Receiver's Intermediary 2

Swift

Definition:	Party that interacts with the receiver's intermediary 1
Sequence:	B1a2a, Settlement Parties
Syntax:	:REI2//4*35x
CBF usage	Analogous to Swift

Field 95P – Place of Settlement

Swift

Definition:	This field identifies the place of settlement.
Sequence:	B1a2a, Settlement Parties
Syntax:	:PSET//4!a2!a2!c[3!c]
CBF usage	Analogous to Swift

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 97A – Safekeeping Account

Swift

Definition:	Safekeeping account where the securities are held
Sequence:	A, General Information
Syntax:	:SAFE//35x

CBF usage

Syntax:	4!n

Field 97A – Sub safekeeping Account

Swift

Definition:	Sub-safekeeping account where the securities are held
Sequence:	B, Sub-Safekeeping Account
Syntax:	:SAFE//35x

CBF usage

Syntax:	8!n

Field 97A – Safekeeping Account of Different Parties

Swift

Definition:	Number of the buyer's safekeeping account
Sequence:	B1a2a, Settlement Parties
Syntax:	:SAFE//35x

CBF usage

Special note:	For a detailed description, see the format description of the corresponding MT54X.

Field 98C – Effective Settlement Date/Time

Swift

Definition:	This field identifies the date/time when an instruction is effectively settled.
Sequence:	B1a2,Transaction Details
Syntax:	:ESET//8!n6!n

CBF usage	Analogous to Swift

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 98C – Preparation Date/Time

Swift

Definition:	Date/time when the message was prepared
Sequence:	A, General Information
Syntax:	:PREP//8!n6!n
CBF usage	Analogous to Swift

Field 98A – Trade Date

Swift

Definition:	This field indicates the date/time when the trade was agreed.
Sequence:	B1a2, Transaction Details
Syntax:	:TRAD//8!n
CBF usage	Analogous to Swift

Field 98A – Settlement Date

Swift

Definition:	This field indicates the date/time when the securities are to be settled (contracted settlement date/time).
Sequence:	B1a2, Transaction Details
Syntax:	:SETT//8!n
CBF usage	Analogous to Swift

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

3.3 MT537 – CBF Statement of Pending Transactions

3.3.1 Overview MT537

Tag	Status	Field name	Format	Comment
Mandatory Sequence A General Information				
16R	M	Start of Block	GENL	
28E	M	Page Number/Continuation Indicator	5n/4!c	
13A	O	Number Identification	STAT//3!c	
20C	M	Sender's Message Reference	SEME//16x	
23G	M	Function of the Message	NEWM	
98C	O	Preparation Date/Time	PREP//8!n6!n	
98A	M	Statement Date/Time	STAT//8!n	
22F	O	Frequency	:SFRE//4!c	Used for non-CCP Stock Exchange transactions
22F	O	Complete/Updates-Indicator	:CODE//4!c	Used for non-CCP Stock Exchange transactions
22H	M	Statement Structure Indicator	STST//TRAN	
97A	M	Safekeeping Account	SAFE//35x	
17B	M	Activity Flag	4!c//1!a	
16S	M	End of Block	GENL	
End of Sequence A General Information				
Optional Repetitive Sequence C Transactions				
16R	O	Start of Block	TRANS	
Mandatory Repetitive Subsequence C1 Linkages				
16R	O	Start of Block	LINK	
13B	O	Linked Message	LINK/DAKV/30x	BIC of the party owning the reference. For non-CCP Stock Exchange instructions in custody type CSC and NCSC-T , the field will show the instruction owner BIC DAKVDEFFLIO.
20C	O	Pool Reference	POOL//16x	For instructions linked with POOL the reference of the field POOL is present.
20C	O	Related Reference	RELA//16x	For non-CCP Stock Exchange instructions in custody type CSC and NCSC-T, the field contains the value of the field :20C::PCTI "Processor Transaction Identification" for the delivery leg. As SETI instructions are presented with the flag "already matched", the receive leg contains the value "NONREF".
20C	O	Deal Reference	TRRF//16x	
20C	O	Common Reference	COMM//16x	
20C	O	Corporate Action Reference	CORP//16x	
20C	O	Market Infrastructure Transaction Identification	MITI//16x	Own T2S reference
20C	O	Processor Transaction Identification	PCTI//16x	Used to report the T2S Actor Reference (For non-CCP Stock Exchange instructions in custody type CSC and NCSC-T, the SETI-SEME Reference)
20C	O	Counterparty Market Infrastructure Transaction Identification	CMIT//16x	Counterparty's T2S reference
16S	M	End of Block	LINK	
End of Subsequence C1 Linkages				

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Tag	Status	Field name	Format	Comment
Optional Subsequence C2 Transaction Details				
16R	O	Start of Block	TRANSDET	
94B	O	Place of Trade	TRAD//EXCH/30x	
94B	O	Safe	SAFE//DAKV/4!n	Used for non-CCP Stock Exchange transactions
94H	O	Place of Clearing	CLEA//4!a2!a2!c[3!c]	
35B	M	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	
36B	M	Posting Quantity	PSTA//4!c15d	
36B	O	Quantity of Partial Release settled	PREL//4!c15d	
19A	O	Posting Amount	PSTA//[N]3!a15d	
22F	M	Transaction Indicator	TRAN//4!c	
22H	M	Receive/Deliver Indicator	REDE//4!c	DELI;RECE
22H	M	Payment Indicator	PAYM//4!c	APMT;FREE
22F	O	Settlement Transaction Condition Indicator	STCO/[8c]/4!c	Please note that the code STCO could be repetitive.
22F	O	Corporate Action Event Indicator	CAEV//4!c	
22F	O	Type of Settlement Transaction	SETR/[8c]/4!c	
98A	M	Settlement Date/Time	SETT//8!n	
98A	M	Trade Date/Time	TRAD//8!n	
98C	O	Acknowledged Status Timestamp	ASTS//8!n6!n	
98C	O	Matched Status Timestamp	MTCH//8!n6!n	
70E	O	Transaction Details Narrative	TRDE//10*35x	
Optional Repetitive Subsequence C2a Settlement Parties				
16R	O	Start of Block	SETPRTY	
95a	O	Seller	95P:SELL//4!a2!a2!c[3!c] 95R:SELL/8c/34x 95Q:SELL//4*35x	For non-CCP Stock Exchange transactions :95Q::SELL//UNKNOWN is shown as default.
95a	O	Delivering Custodian	95P:DECU//4!a2!a2!c[3!c] 95R:DECU/8c/34x 95Q:DECU//4*35x	
95a	O	Deliverer's Intermediary 1	95P:DEI1//4!a2!a2!c[3!c] 95R:DEI1/8c/34x 95Q:DEI1//4*35x	
95a	O	Deliverer's Intermediary 2	95P:DEI2//4!a2!a2!c[3!c] 95R:DEI2/8c/34x 95Q:DEI2//4*35x	
95a	M	Delivering Agent	95P:DEAG//4!a2!a2!c[3!c] 95R:DEAG/8c/34x 95Q:DEAG//4*35x	
95a	M	Place of Settlement.	95P::PSET//4!a2!a2!c[3!c]	
95a	O	Receiving Agent	95P:REAG//4!a2!a2!c[3!c] 95R:REAG/8c/34x 95Q:REAG//4*35x	
95a	O	Receiver's Custodian	95P :RECU//4 !a2 !a2 !c[3 !c] 95R :RECU/8c/34x 95Q :RECU//4*35x	

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Tag	Status	Field name	Format	Comment
95a	O	Receiver's Intermediary 1	95P:REI1//4!a2!a2!c[3!c] 95R:REI1/8c/34x 95Q:REI1//4*35x	
95a	O	Receiver's Intermediary 2	95P:REI2//4!a2!a2!c[3!c] 95R:REI2/8c/34x 95Q:REI2//4*35x	
95a	O	Buyer	95P:BUYR//4!a2!a2!c[3!c] 95R:BUYR/8c/34x 95Q:BUYR//4*35x	For non-CCP Stock Exchange transactions :95Q::BUYR//UNKNOWN is shown as default
97A	O	Safekeeping Account	SAFE//35x	
20C	O	Processing Reference	PROC//16x	
16S	O	End of Block	SETPRTY	
End of Subsequence C2a Settlement Parties				
16S	O	End of Block	TRANSDET	
End of Subsequence C2 Transaction Details				
Optional Repetitive Subsequence C3 Status[20]				
16R	O	Start of Block	STAT	
25D	O	Status Code	IPRC/{8c}/4!c	
25D	O	Status Code	MTCH/{8c}/4!c	
25D	O	Status Code	SETT/{8c}/4!c	
Optional Repetitive Subsequence C3a Reason				
16R	O	Start of Block	REAS	
24B	O	Reason Code	CAND/{8c}/4!c	
24B	O	Reason Code	PEND/{8c}/4!c	
70D	O	Reason Narrative	REAS//6*35x	
16S	O	End of Block	REAS	
End of Subsequence C3a Reason				
16S	O	End of Block	STAT	
End of Subsequence C3 Status				
16S	O	End of Block	TRANS	
End of Sequence C Transactions				

---

[20] The status sequence can be repetitive. More details can be found in section 5.5 for the MT548.

3.3.2 Examples MT537

3.3.2.1 OTC

Message fields and contents	Comments
:16R: GENL	
:28E: 1/ONLY	
:13A::STAT//151	
:20C::SEME//Q3CH0902117E66BS	
:23G: NEWM	
:98C::PREP//20131217090211	
:98A::STAT//20131217	
:22H::STST//TRAN	
:97A::SAFE//7777	
:17B::ACTI//Y	
:16S: GENL	
:16R: TRANS	
:16R: LINK	
:13B::DAKV/TESTDEFFXXX	BIC11 of the reference owner
:20C::RELA//12345	
:16S: LINK	
:16R: LINK	
:20C::TRRF//KP77770100110420	
:16S: LINK	
:16R: LINK	
:20C::MITI//T2Sref123	
:16S: LINK	
:16R: LINK	
:13B::DAKV/TESTDEFFXXX	BIC11 of the reference owner
:20C::PCTI//T2SactorRef123	
:16S: LINK	
:22F::TRAN//SETT	
:22H::REDE//RECE	
:22H::PAYM//FREE	
:22F::SETR//TRAD	
:98A::SETT//20201010	
:98A::TRAD//20201006	
:98C: :ASTS//20201006093419	
:98C: :MTCH//20201006093419	
:70E::TRDE/// QRYR Q02-01/ISTR TRAD	
:16R: SETPRTY	
:95Q::SELL//UNKNOWN	
:97A::SAFE//12345678	
:16S: SETPRTY	
:16R: SETPRTY	
:95Q::DECU//UNKNOWN	
:97A::SAFE//123456	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::DEAG//DEAGDEFFXXX	
:97A::SAFE//44440000	
:20C::PROC//KP44440230810730	

Message fields and contents	Comments
:16S: SETPRTY	
:16R: SETPRTY	
:95P::PSET//DAKVDEFFXXX	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::REAG//REAGDEFFXXX	
:97A::SAFE//77770000	
:16S: SETPRTY	
:16R: SETPRTY	
:95Q::RECU//UNKNOWN	
:97A::SAFE//789456	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::BUYR//UNKNOWN	
:97A::SAFE//BIC-BUYRDEFFXXX	
:16S: SETPRTY	
:16S: TRANSDET	
:16R: STAT	
:25D::SETT//PEND	
:16R: REAS	
:24B::PEND//CLAC	
:70D::REAS///SETS 000/MATS 002/PROS 417	
:16S: REAS	
:16S: STAT	
:16S: TRANS	

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

3.3.2.2   SE trades

Message fields and contents	Comments
:16R: GENL	
:28E: 1/MORE	
:13A::STAT//425	
:20C::SEME//1111171576	
:23G: NEWM	
:98C::PREP//20220221093651	
:98A::STAT//20220221120000	
:22F::CODE/DAKV/DELT	
:22H::STST//STAT	
:97A::SAFE//4444	
:17B::ACTI//Y	
:16S: GENL	
:16R: TRANS	
:16R: LINK	
:13A::LINK//541	
:20C::RELA//SA125456EKZBH24N	
:16S: LINK	
:16R: LINK	CASCADE Reference (KP-reference)
:20C::TRRF//KP4444011234567	
:16S: LINK	"LP" + Input date + Trade ID ("Börsengeschäftsnummer" received from stock exchange)
:16R: LINK	
:20C::COMM//LP2204011234567	
:16S: LINK	"SEME" is reported in the "PCTI" field
:16R: LINK	
:13B::LINK/DAKV/DAKVDEFFLIO	
:20C::PCTI//SA125456EKZBH24N	"COLL" will be presented for SE instructions (CSC)
:16S: LINK	
:16R: TRANSDET	If the MIC is provided, the "Place of Trade" field will be reported as :94B::TRAD//EXCH followed by the MIC in ISO standard 10383. If no MIC is provided, the "Place of Trade" field will not be reported
:94F::SAFE//DAKV/COLL	
:94B::TRAD//EXCH/FRAB	
:35B: ISIN DE0007100000	
DAIMLER AG NA O.N.	
:36B::PSTA//FAMT/1000,	
:19A::PSTA//TRY500,5	
:22F::TRAN//SETT	
:22H::REDE//DELI	
:22H::PAYM//APMT	
:22F::STCO//PART	
:22F::SETR/TRAD	

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Message fields and contents	Comments
:98A::SETT//20220223	
:98A::TRAD//20220221	
:98C::ASTS//20220221093000	
:98C::MTCH//20220221093100	
:70E::TRDE//IDAY 20220221	
:16R: SETPRTY	
:95P::PSET//DAKVDEFFXXX	
:16S: SETPRTY	
:16R: SETPRTY	
:95R:: DEAG/DEAGDEFFXXX	
:97A::SAFE//4444000	
:16S: SETPRTY	
:16R: SETPRTY	
:95R::SELL/DAKV/4444	
:16S: SETPRTY	
:16R: SETPRTY	
:95R::REAG/REAGDEFFXXX	
:97A::SAFE//5555000	
:16S: SETPRTY	
:16R: SETPRTY	
:95R::BUYR/DAKV/5555	
:16S: SETPRTY	
:16S: TRANSDET	

3.3.3 Field description MT537

Field 13A – Statement Number

Swift

Definition:	Sequential number of the statement
Sequence:	A, General Information
Syntax:	:STAT//3!c

CBF usage

Special note: This field contains a three-digit number indicating the logical sequence of information transmitted to the client. For possible values and transmission times, please refer to Connectivity Handbook Part 1, section 4.1.

Field 13B – Linked Message

Swift

Definition:	Message type number or message identifier of the message referenced in the linkage sequence.
Sequence:	A1, Linkages
Syntax:	:LINK/[8c]/30x

CBF usage

Syntax :LINK/DAKV/4!a2!a2!c[3!c]

Special note: CBF uses the field to indicate the reference owner with the BIC11. BIC of the party owning the reference. The field is provided for the following references: POOL, RELA and PCTI.

For non-CCP Stock Exchange instructions in custody type CSC and NCSC-T, the field shows the instruction owner BIC DAKVDEFFLIO.

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 16R/S – Start of Block / End of Block

Swift

Definition:	This field indicates the start/end of a block and its name.
Sequence:	Each sequence begins with field 16R and ends with field 16S.
Syntax:	16c

CBF Usage	Analogous to Swift

Field 17B – Activity Flag

Swift

Definition:	This field indicates whether information, for example, relating to holdings or transactions, is reported in this statement.
Sequence:	A, General Information
Syntax:	:ACTI//1!a

CBF usage

Special note:	The field contains a "Y" if the "Transaction" sequence is entered.
	If no transaction is reported for the MT537, a message will be produced without sequence C and with an "N" in this field.

Field 19A – Posting Amount

Swift

Definition:	This field specifies the amount that has been/is to be credited or debited.
Sequence:	C2, Transaction Details
Syntax:	:PSTA//[N]3!a15d (sign) (currency) (amount)

CBF usage

Syntax:	(N)3!x11,2d
Special note:	The negative sign for the amount is only used if the practice or the transaction type would normally imply that the sign is different. "N" precedes the currency of the amount (NEUR) if the receiving parties of cash and securities are identical. This is also indicated by the respective sign.

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 20C – COMM – Common Reference

Swift

Definition:	Unique reference agreed upon by the two trade counterparties to identify the trade.
Sequence:	C1, Linkages
Syntax:	:COMM//16x

CBF usage	Analogous to Swift.

For non-CCP Stock Exchange instructions in custody type CSC and NCSC-T, the field contains the reference of the stock exchange trade number (Trade ID; "Börsengeschäftsnummer") as provided by the stock exchange or the service provider.

It is defined as follows:
- LP (identifier for stock exchange trades) plus
- Input date (format YYMMDD) plus
- Trade ID (seven-digit trade number).

Field 20C – Corporate Action Reference

Swift

Definition:	Reference assigned by the account servicer to unambiguously identify a related corporate action event.
Sequence:	C1, Linkages
Syntax:	:CORP//16x

CBF usage	Analogous to Swift

Field 20C – Counterparty Market Infrastructure Transaction Identification

Swift

Definition:	Identification of a transaction assigned by TARGET2-Securities.
Sequence:	A1, Linkages
Syntax:	:CMIT//16x

CBF usage	Analogous to Swift; containing counterparty's T2S reference

Field 20C – Deal Reference

Swift

Definition:	Reference assigned to the trade by the Investment Manager OR the Broker/Dealer. This reference is used throughout the trade life cycle to access/update the trade details.
Sequence:	C1, Linkages
Syntax:	:TRRF//16x

CBF usage	
Special note:	This field contains a reference given by CBF clearly identifying the instruction (MT540-MT543) referred to in the message.

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 20C – Market Infrastructure Transaction Identification

Swift

Definition:	Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example TARGET2-Securities.
Sequence:	A1, Linkages
Syntax:	:MITI//16x
CBF usage	Analogous to Swift; containing own T2S reference

Field 20C – Pool Reference

Swift

Definition:	Collective reference identifying a set of messages.
Sequence:	B1a1, Linkages
Syntax:	:POOL//16x
CBF usage	Analogous to Swift

Field 20C – Processing Reference

Swift

Definition:	Reference meaningful to the party identified.
Sequence:	E1 Settlement Parties
Syntax:	:PROC//16x
CBF usage	
Special note:	This field contains the reference of the counterparty clearly identifying the counterparty's instruction. Used to view the counterparties reference. For receive instructions shown with DEAG and for deliver instructions shown with REAG

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 20C – Processor Transaction Identification

Swift

Definition:	Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.
Sequence:	A1, Linkages
Syntax:	:PCTI//16x

CBF usage

Special note: CBF uses 20C PCTI for the T2S Actor Reference.

For non-CCP Stock Exchange instructions in custody type CSC and NCSC-T, the reference has to be used for instruction linking to address the T2S Actor Reference for the target instruction. The SETI-SEME Reference is reported in this field.

Field 20C – Related Message Reference

Swift

Definition:	Message reference of the linked message previously received.
Sequence:	C1, Linkages
Syntax:	:RELA//16x

CBF usage

Special note: Analogous to Swift.

For non-CCP Stock Exchange instructions in custody type CSC and NCSC-T, the field contains the value of the field :20C::PCTI "Processor Transaction Identification" for the delivery leg. As SETI instructions are presented with the flag "already matched", the receive leg contains the value "NONREF".

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 20C – Sender's Message Reference

Swift

Definition: This field indicates the reference number assigned by the sender to unambiguously identify the message in the sender's system.

Sequence: A, General Information

Syntax: :SEME//16x

CBF usage

Special note: The qualifier SEME is used with a structured technical reference, which is unique for at least one year.

The SEME must not start with a blank.

For non-CCP Stock Exchange instructions in custody type CSC and NCSC-T, the reference is derived from the "Börsengeschäftsnummer" and created by SETI. Due to the already matched instruction procedure, only one SETI instruction is transmitted to T2S. The leg type "A" will be set indicating "already matched". Out of the initial SETI instruction, T2S generates a deliver and receipt leg. In CASCADE, the delivery and receipt leg will have a separate KP-reference. Both the CASCADE delivery (AA01) and receive (AA02) instruction will show the SEME generated by SETI as further reference.

For detailed information please refer to Connectivity Handbook Part 1, section 2.5.3, p.10.

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 22F – Complete/Updates Indicator

Swift	
Definition:	Specifies whether the statement is complete or contains changes only.
Sequence:	A, General information
Qualifier:	: CODE
Syntax:	: CODE /[8c]/4!c (indicator)

Codes:

Code	Description
DELT	The statement contains changes that have not yet been reported (delta report, that is, updates only).
COMP	Statement gives complete information (including information (positions, instruction statuses) which is unchanged).

CBF USAGE

Special note: Used for OTC and non-CCP Stock Exchange transactions:

- COMP: All pending transactions (current trading day and earlier trading days) or only pending trades of earlier trading days, T-X.
- DELT: Only new transactions (pending trades of the current trading day, T+0)

For more information please refer to CBF form 52.

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 22F – Corporate Action Event Indicator

Swift

Definition:	This field indicates the type of corporate event to which the movement relates.
Sequence:	C2, Transaction Details
Syntax:	: CAEV /[8c]/4!c

CBF usage

Special note: The following corporate action events are indicated in connection with TRAN indicator code CORP or CLAI:

Swift indicator	Corporate action event in CASCADE
BONU	Posting of fractional rights (rights allotment)
	Posting of bonus shares (bonus issue)
CHAN	Reclassification/change
CONV	Posting due to exchange (conversion)
DECR	Capital reduction
DETI	Detachment of warrants
DVOP	Choice option
DVSE	Stock dividend
EXWA	Warrant exercise
MRGR	Merger
OTHR	Other event
PARI	Posting due to equal ranking (pari passu treatment)
REDM	Debit of securities due to redemption (final maturity)
REDO	Posting due to redenomination
RHTS	Credit of rights due to capital increase (rights issue)
SOFF	Spin-off
SPLF	Posting due to reduction of denomination (stock split)
SPLR	Reverse stock split
TEND	Tender offer

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 22F – Settlement Transaction Condition Indicator

Swift

Definition: Specifies the conditions under which the order/trade was to be settled.

Sequence: C2, Settlement Transaction Details

Syntax: :STCO/[8c]/4!c

CBF usage

Special note: Several repetitions of STCO can be used if more than one code should be provided.

The following activities are indicated, depending on the code:

Indicator code	Activity
NPAR	Partial settlement is not allowed.
PART	Partial settlement allowed.
COEX/PARC	Partial settlement is allowed but must satisfy a cash value minimum (threshold: value defined in static data by the ECB and stored in their static data and is not in the responsibility of CBF).
COEX/PARQ	Partial settlement is allowed but must satisfy a minimum quantity of securities (threshold: quantity equals minimum settlement unit specified by SME).
NOMC	No Automatic Market Claim The OPT-OUT Flag provides clients the possibility of excluding the transaction from Market and Reverse Claims and Transformations.
DLWM	Delivery without matching
PHYS	Securities are to be physically settled.
COEX/ADEA	Accept After Regular Settlement Deadline

Field 22F – Transaction Indicator

Swift

Definition: Indicates the type of activity to which the transaction relates.

Sequence: C2, Settlement Transaction Details

Syntax: : TRAN /[8c]/4!c

CBF usage

Special note: The following activities are indicated, depending on the code:

Indicator code	Activity
SETT	Settlement and clearing activity.
CORP	Corporate action activity.
CLAI	Transaction relates to a market claim following a corporate action.

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 22F – Type of Settlement Transaction

Swift

Definition:	This field indicates the type of settlement transaction
Sequence:	C2, Settlement Transaction Details
Syntax:	:SETR/[8c]/4!c

CBF usage	Analogous to Swift
	Shows the CASCADE type of transaction, which might be different to the T2S type. The T2S type is shown with the narrative field and label ISTR[21].
	For non-CCP Stock Exchange instructions in custody type CSC and NCSC-T it is always TRAD (transaction is related to the settlement of a trade).

Field 22H – Payment Indicator

Swift

Definition:	Indicates whether settlement is free of payment or against payment
Sequence:	C2, Transaction Details
Syntax:	:PAYM//4!c
Codes:	APMT
	FREE

CBF usage	Analogous to Swift

Field 22H – Receive/Deliver Indicator

Swift

Definition:	Indicates whether the message refers to the delivery or the receipt of securities.
Sequence:	C2, Transaction Details
Syntax:	:REDE//4!c
Codes:	DELI
	RECE

CBF usage	Analogous to Swift

---

[21] For Auto Coll the T2S indication is present with the narrative field and label ISTR:
:70E: :TRDE///QRYR Q02-2G/ISTR COLO or :70E: :TRDE///QRYR Q02-2G/ISTR COLI

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 22H – Statement Structure Indicator

Swift

Definition: Indicates whether the report is a status report or a transaction report.

Sequence: A, General Information

Syntax :   :STST//4!c

Codes: TRAN

     CBF usage   Analogous to Swift

Field 23G – Function of the Message

Swift

Definition: This field identifies the function of the message.

Sequence: A, General Information

Syntax: 4!c

     CBF usage

Special note: This field always contains NEWM.

Field 24B – Reason Code -Amended

Swift

Definition: Reason code explaining the status code

Sequence: C3a Reason

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

CBF usage

Qualifier: CAND   Cancellation reason

     CANP   Pending cancellation reason

     NMAT   Unmatched reason

     PEND   Pending reason

Codes:

If the qualifier is NMAT and the data source scheme is not present, the reason code must contain one of the following codes:

Code	Description
CMIS	Matching instruction not found
CPCA	Counterparty cancelled their instruction
FRAP	Disagreement payment code
IEXE	Incorrect buyer or seller
DCMX	Disagreement if trade was executed cum or ex
DDAT	Disagreement settlement date
DMCT	Disagreement on automatic generation of market claim or transformation
DMON	Disagreement settlement amount
DQUA	Disagreement quantity of securities
DSEC	Disagreement security
DTRA	Not recognised

DTRD	Disagreement trade date
NCRR	Disagreement currency settlement amount
NARR	See field 70D::REAS
DDEA	Disagreement deal price
DELN	Disagreement receive/deliver indicator
IIND	Disagreement common trade reference
SAFE	Disagreement SAC
PODU	Possible duplicate

If the qualifier is CAND and the data source scheme is not present, the reason code must contain one of the following codes:

CANI	Cancelled by yourselves
CANS	Cancelled by the system
CTHP	Cancelled by third party
PPRC	Pending processing

If the qualifier is CANP and the data source scheme is not present, the reason code must contain one of the following codes:

CONF	Awaiting confirmation of cancellation from counterparty.

If the qualifier is PEND and the data source scheme is not present, the reason code must contain one of the following codes:

BOTH	Both instructions on hold
CMON	Counterparty insufficient money
CLAC	Counterparty insufficient securities
FUTU[22]	Trade awaiting next settlement cycle (before or during the intended settlement day)
LACK	Lack of securities
MONY	Insufficient money
NARR	See field 70D::REAS
NCON	Reserved, but not confirmed by CSD
PRCY	Counterparty instruction pre-advice
PREA	Instruction blocked
PREL	Quantity of Partial Release
SBLO	ISIN blocked
CVAL	CSD validation hold
DAKV/CVAL	CBF internal CSD validation hold
CDLR	Conditional delivery, awaiting release
CSDH	CSD hold
PRSY	Transaction put on hold by the system
BLOC	Account is blocked
LATE	Instruction received after market deadline
LINK	Instruction linked to it is pending

INBC	Not all instructions part of a pool received
PART	Trade settles in partials.

If the qualifier is PENF and the data source scheme is not present, the reason code must contain one of the following codes:

BOTH	Both instructions on hold
CMON	Counterparty insufficient money
CLAC	Counterparty insufficient securities
CYCL	Trade awaiting next settlement cycle (after the intended settlement day)
LACK	Lack of securities
MONY	Insufficient money
NARR	See field 70D::REAS
NCON	Reserved, but not confirmed by CSD
PRCY	Counterparty instruction pre-advice
PREA	Instruction blocked
PREL	Quantity of Partial Release
SBLO	ISIN blocked
CVAL	CSD validation hold
DAKV/CVAL	CBF internal CSD validation hold
CDLR	Conditional delivery, awaiting release
CSDH	CSD hold
PRSY	Transaction put on hold by the system
BLOC	Account is blocked
LATE	Instruction received after market deadline
LINK	Instruction linked to it is pending
INBC	Not all instructions part of a pool received
PART	Trade settles in partials.

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 25D – Status Code- Amended

Swift	
Definition:	Status concerning the processing indicated by the qualifier
Sequence:	C3 Status
Syntax:	:4!c/[8c]/4!c
CBF usage	
Qualifier:	:IPRC Instruction processing
	:MTCH Matching status
	:SETT Settlement status

Codes

If the qualifier is IPRC, the status code must contain one of the following codes:

- CAND   Cancelled
- CANP   Pending cancellation
- CPRC   Cancellation request
- PPRC   Pending processing

If the qualifier is MTCH, the status code must contain one of the following codes:

- MACH   Acknowledged/accepted
- NMAT   Not matched

If the qualifier is SETT, the status code must contain following code:

- PEND   Pending settlement
- PENF   Failing settlement

Field 28E – Page Number / Continuation Indicator

Swift	
Definition:	This field is used to indicate the page number of the message (within a statement) and contains a continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.
Sequence:	A, General Information
Syntax:	5n/4!c
Special note:	The continuation indicator must contain one of the following codes:

Code	Meaning	Description
LAST	Last page	This is the last page of a statement with more than one page.
MORE	Intermediate page	This is an intermediate page of a statement that contains additional pages.
ONLY	Only page	This is the only page of the statement.

CBF usage	Analogous to Swift

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 35B – Identification of a Financial Instrument

Swift

Definition:	This field identifies the relevant securities in ISIN format.
Sequence:	C2, Settlement Transaction Details
Syntax:	[ISIN1!e12!c]
	[4*35x]

CBF usage   Analogous to Swift

Field 36B – Posting Quantity

Swift

Definition:	This field specifies the quantity that was credited or debited.
Sequence:	C2, Transaction Details
Syntax:	:PSTA//4!c/15d
Special note:	Independent of the sent value the correct common market value defined in the CBF Static Data system is used. The type can contain the following codes:

Type code	Meaning	Description
FAMT	Face amount	Quantity expressed as the face amount of the principal of a debt instrument.
UNIT	Unit	Quantity expressed as a number, for example, a number of shares.

CBF usage   Analogous to Swift

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 36B – Quantity of Partial Release

Swift

Definition: This field specifies the quantity of a financial instrument in a partial release request to be settled

Sequence: B, Settlement Transaction Details

Syntax: :PREL//4!c/15d

Special note: The type can contain the following codes:

Code	Description
FAMT	Face amount
UNIT	Unit

CBF usage   Analogous to Swift

Field 70D – REAS – Reason Narrative

Swift

Definition: Further information on the reason in narrative form.

Sequence: C3a, Reason

Syntax: :REAS//6*35x

CBF usage

Special Note   CBF reports the CASCADE and T2S reason codes in the sequence "Optional Repetitive Subsequence A2a Reason". The following qualifiers are valid:

- /CSDH – CASCADE CSD Hold Status field 'CSD HOLD-STATUS'
- /COSD – Conditional Security Delivery indicator
- /COS1 – CASCADE COSD Business Rule 1 field 'RULE-ID1'
- /COS2 – CASCADE COSD Business Rule 2 field 'RULE-ID2'
- /CVAL – CASCADE CSD Validation Hold Status field 'CSD VALHOLD-STATUS'
- /CVAR – CASCADE CVAL Business Rule field 'RULE-ID'
- /ERRC – CASCADE or T2S code for the settlement problem
- /ERRT – CASCADE or T2S text for the settlement problem
- /MATS – CASCADE Matching status field 'MATCH-STATUS'
- /PEND – T2S Pending Status in CASCADE field 'REASON CODE'
- /PROS – CASCADE Dispo Status field 'DISPO-STATUS'
- /PRIR – CASCADE Priority Indicator field 'DISPO-PRIORITAET'
- /SETS – CASCADE Party Hold status field 'PRTYHLD-STATUS'

The related sequence is configured as follows (example):

:16R: REAS

:24B::PEND//CYCL

:70D: :REAS///SETS 000/MATS 002/PROS 015/PEND TXST/ERRC PM0003F/ERRT Emitter and Counterparty TIN requested

:16S: REAS

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

For non-CCP Stock Exchange instructions in custody type CSC and NCSC-T, the field /ERRC contains the error codes for TIN maintenance:

Seller	PM0001F	TIN requested
	PM0003F	Emitter and Counterparty TIN requested
	PM0004F	Incorrect TIN
	PM0006F	Incorrect Emitter and Counterparty TIN
	PM0007F	Emitter TIN requested and incorrect Counterparty TIN
	PM0008F	Incorrect Emitter TIN and Counterparty TIN requested
Buyer	PM0002F	Counterparty TIN requested
	PM0003F	Emitter and Counterparty TIN requested
	PM0005F	Incorrect Counterparty TIN
	PM0006F	Incorrect Emitter and Counterparty TIN
	PM0007F	Emitter TIN requested and incorrect Counterparty TIN
	PM0008F	Incorrect Emitter TIN and Counterparty TIN requested

For more format specific information, please refer to section 9.3.

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 70E – TRDE – Transaction Details Narrative

Swift

Definition:	This field contains additional details about the transaction that are not included in the structured fields of this message.
Sequence:	C2, Transaction Details
Syntax:	:TRDE//10*35x

CBF usage

The contents of these fields are identified by labels. The name of each label must be preceded by a slash and there must always be one space between the name of the label and the contents.

The sequence of the labels is not defined. The contents of field 70E could be as follows:

70E::TRDE///QRYR Q02-01/ISTR TRAD

The contents of a sub-field must not contain any "/".

Following labels are used:

/CORP (Corporate Action ID)

/TTCO (Trade Transaction Condition Indicator)

/CASH (Deviating Cash Account)

/FREE (Free Text)

/ISTR (Instructed Transfer Reason)

/SETR (Security Transfer Reason)

/STBL (Staff Blocking)

/STBD (Staff Blocking Date)

/QRYR (Query Request Type)

/MTCH (Matching Quality)

/DLP4 (Delivering Party 4)

/RCP4 (Receiving Party 4)

/REGI (Registration Details) .

For non-CCP SE instructions this field contains the trading day provided by the Stock Exchange or its service provider in the contract note:
/IDAY 8!n (YYYYMMDD)

The complete list of labels is listed in section 0
For more format specific information please refer to section 9.3.

Corporate action ID	Definition: Transaction reference number to unambiguously identify a corporate action event
	Syntax:
	/CORP 16x
	"3-digit event type code + SPACE + BID from WSS", for example, "210 004080521800"
	Special Note:
	The "CORP" label is used if the reported transaction has been modified or created due to a corporate action event (corporate action processing on the basis of the client's holdings or pending trades, instruction executed by CBF for voluntary events).

Field 94B – Place of Safekeeping

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Swift

Definition:	This field specifies the depository information for the related security.
Sequence:	C2, Transaction Details
Qualifier:	:SAFE
Syntax:	:SAFE/DAKV/4!c

CBF USAGE

Definition:	This field specifies the depository information for the related security.
Syntax:	4!c
Special notes	Valid values are:

COLL   collective safe custody (CSC)

TOWN   Trustee business own depository

{non-collective safe custody (NCSC)} (Securities are not deposited with issuer CSD but with own depository) [AKV]

TOUT   Trustee business outside depository

{non-collective safe custody (NCSC)}

(Securities are not deposited with issuer CSD but with external depository.) [WPR]

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 94B – Place of Trade

Swift

Definition:	Place at which the order was traded, directly by the instructing party or not
Sequence:	C2 Transaction Details
Syntax:	:TRAD//EXCH/30x
CBF usage	Analogous to Swift

Field 94H – Place of Clearing

Swift

Definition:	This field specifies the place at which the trade is cleared (Central Counterparty).
Sequence:	C2, Transaction Details
Syntax:	:CLEA//4!a2!a2!c[3!c]
CBF usage	Analogous to Swift

Field 95P/Q – Delivering Agent

Swift

Definition:	This field identifies the delivering agent.
Sequence:	C2a, Settlement Parties
Syntax:	Option P::DEAG//4!a2!a2!c[3!c]
	Option Q::DEAG//4*35x
CBF usage	Analogous to Swift

Field 95P/Q – Receiving Agent

Swift

Definition:	This field identifies the receiving agent.
Sequence:	C2a, Settlement Parties
Syntax:	Option P::REAG//4!a2!a2!c[3!c]
	Option Q::REAG//4*35x
CBF usage	Analogous to Swift

Field 95Q – Seller

Swift

Definition:	This field identifies the initiator of the transaction if the initiator is not identical with the sender of the message.
Sequence:	C2a, Settlement Parties
Syntax:	:SELL//4*35x
CBF usage	Analogous to Swift

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 95Q – Buyer

Swift

Definition:	This field identifies the beneficiary of the transaction.
Sequence:	C2a, Settlement Parties
Syntax:	:BUYR//4*35x

CBF usage	Analogous to Swift

Field 95Q – Deliverer's Custodian

Swift

Definition:	This field indicates the delivering party's custodian.
Sequence:	C2a, Settlement Parties
Syntax:	:DECU//4*35x

CBF usage	Analogous to Swift

Field 95Q – Receiver's Custodian

Swift

Definition:	This field indicates the receiving party's custodian.
Sequence:	C2a, Settlement Parties
Syntax:	:RECU//4*35x

CBF usage	Analogous to Swift

Field 95Q – Deliverer's Intermediary 1

Swift

Definition:	Party that interacts with the delivering agent.
Sequence:	C2a, Settlement Parties
Syntax:	:DEI1//4*35x

CBF usage	Analogous to Swift

Field 95Q – Receiver's Intermediary 1

Swift

Definition:	Party that interacts with the receiving agent.
Sequence:	C2a, Settlement Parties
Syntax:	:REI1//4*35x

CBF usage	Analogous to Swift

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 95Q – Deliverer's Intermediary 2

Swift

Definition:	Party that interacts with the deliverer's intermediary 1.
Sequence:	C2a, Settlement Parties
Syntax:	:DEI2//4*35x
CBF usage	Analogous to Swift

Field 95Q – Receiver's Intermediary 2

Swift

Definition:	Party that interacts with the receiver's intermediary 1.
Sequence:	C2a, Settlement Parties
Syntax:	:REI2//4*35x
CBF usage	Analogous to Swift

Field 95 P – Place of Settlement

Swift

Definition:	This field identifies the place of settlement.
Sequence:	C2a, Settlement Parties
Syntax:	:PSET//4!a2!a2!c[3!c]
CBF usage	Analogous to Swift

Field 97A – Safekeeping Account

Swift

Definition:	Safekeeping account where the securities are held
Sequence:	A, General Information
Syntax:	:SAFE//35x
CBF usage	
Syntax:	4!n

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 97A – Safekeeping Account of Different Parties

Swift

Definition:	Number of the buyer's safekeeping account
Sequence:	C2a, Settlement Parties
Syntax:	:SAFE//35x

CBF usage

Special note:	For a detailed description, see the format description of the corresponding MT54X.

Field 98C – Preparation Date/Time

Swift

Definition:	Date/time when the message was prepared
Sequence:	A, General Information
Syntax:	:PREP//8!n6!n

CBF usage	Analogous to Swift

Field 98A – Settlement Date

Swift

Definition:	This field specifies the date/time when the securities are to be settled (intended settlement date/time).
Sequence:	C2, Transaction Details
Syntax:	:SETT//8!n

CBF usage	Analogous to Swift

Field 98A – STAT – Statement Date

Swift

Definition:	Date/time on which the statement is based (reflecting the situation on that date/at that time).
Sequence:	A, General Information
Syntax:	:STAT//8!n

CBF usage	Analogous to Swift

Field 98A – Trade Date

Swift

Definition:	This field indicates the date/time when the trade was agreed.
Sequence:	C2, Transaction Details
Syntax:	:TRAD//8!n

CBF usage	Analogous to Swift

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

3.4 MT586 – Statement of Allegements

3.4.1 Overview MT586

Tag	Status	Field name	Format	Comment
Mandatory Sequence A General Information				
16R	M	Start of Block	GENL	
28E	M	Page Number/Continuation Indicator	5n/4!c	
13A	O	Number Identification	STAT//3!c	
20C	M	Sender's Message Reference	SEME//16x	
23G	M	Function of the Message	NEWM	
98C	O	Preparation Date/Time	PREP//8!n6!n	
98A	M	Statement Date/Time	STAT//8!n	
22F	O	Complete/Updates-Indicator	CODE//4!c	
97A	M	Safekeeping Account	SAFE//35x	
17B	M	Activity Flag	4!c//1!a	
16S	M	End of Block	GENL	
End of Sequence A General Information				
Optional Repetitive Sequence B – Allegement Details				
16R	M	Start of Block	ALLDET	
Optional Repetitive Subsequence B1 Linkages				
16R	M	Start of Block	LINK	
13B	O	Linked Message	LINK/DAKV/30x	BIC of the party owning the reference
20C	O	Related Reference	RELA//16x	
20C	O	Pool Reference	POOL//16x	For instructions linked with POOL the reference of the field POOL is present.
20C	O	Deal Reference	TRRF//16x	
20C	O	Common Reference	COMM//16x	Can be used as an optional matching field.
20C	O	Market Infrastructure Transaction Identification	MITI//16x	
20C	O	Processor Transaction Identification	PCTI//16x	Used to report the T2S Actor Reference.
16S	M	End of Block	LINK	
End of Subsequence B1 Linkages				
25D	O	Status Code	ALLE//4!c	
94B	O	Place of Trade	TRAD//EXCH/30x	
98A	M	Settlement Date	SETT//8!n	
98A	M	Trade Date	TRAD//8!n	
90B	O	Deal Price	DEAL//ACTU/3!a15d	
35B	M	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	
22H	M	Payment Indicator	PAYM//4!c	APMT;FREE
22H	M	Receive/Deliver Indicator	REDE//4!c	DELI;RECE

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Tag	Status	Field name	Format	Comment
22F	O	Trade Transaction Condition Indicator	TTCO//4!c	XCPN (ex coupon) ; CCPN (cum coupon)
Mandatory Subsequence B3 Financial Instrument/Account				
16R	M	Start of Block	FIAC	
36B	M	Quantity of Financial Instrument to be Settled	SETT//4!c15d	
97A	O	Cash Account	CASH//35x	DCA (34 digit) or DCA Reference, depending on client input of original instruction. The field contains the value which is stored in CASCADE.
16S	M	End of Block	FIAC	
End of Subsequence B3 Financial Instrument/Account				
Mandatory Subsequence B5 Settlement Details				
16R	M	Start of Block	SETDET	
22F	M	Type of Settlement Transaction	SETR/[8c]/4!c	
22F	O	Beneficial Ownership Indicator	BENE//4!c	
22F	O	Settlement Transaction Condition Indicator	STCO/[8c]/4!c	Please note the code STCO could be repetitive.
Mandatory Repetitive Subsequence B5a Settlement Parties				
16R	M	Start of Block	SETPRTY	
95a	O	Buyer	95P:BUYR//4!a2!a2!c[3!c] 95R:BUYR/8c/34x 95Q:BUYR//4*35x	
95a	M	Delivering Agent	95P:DEAG//4!a2!a2!c[3!c] 95R:DEAG/8c/34x 95Q:DEAG//4*35x	
95a	O	Delivering Custodian	95P:DECU//4!a2!a2!c[3!c] 95R:DECU/8c/34x 95Q:DECU//4*35x	
95a	O	Deliverer's Intermediary 1	95P:DEI1//4!a2!a2!c[3!c] 95R:DEI1/8c/34x 95Q:DEI1//4*35x	
95a	O	Deliverer's Intermediary 2	95P:DEI2//4!a2!a2!c[3!c] 95R:DEI2/8c/34x 95Q:DEI2//4*35x	
95a	M	Place of Settlement.	95P::PSET//4!a2!a2!c[3!c]	
95a	O	Receiving Agent	95P:REAG//4!a2!a2!c[3!c] 95R:REAG/8c/34x 95Q:REAG//4*35x	
95a	O	Receiver's Custodian	95P :RECU//4 !a2 !a2 !c[3 !c] 95R :RECU/8c/34x 95Q :RECU//4*35x	
95a	O	Receiver's Intermediary 1	95P:REI1//4!a2!a2!c[3!c] 95R:REI1/8c/34x 95Q:REI1//4*35x	

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Tag	Status	Field name	Format	Comment
95a	O	Receiver's Intermediary 2	95P:REI2//4!a2!a2!c[3!c] 95R:REI2/8c/34x 95Q:REI2//4*35x	
95a	O	Seller	95P:SELL//4!a2!a2!c[3!c] 95R:SELL/8c/34x 95Q:SELL//4*35x	
97A	O	Safekeeping Account	SAFE//35x	
20C	O	Processing Reference	PROC//16x	
70E	O	Declaration Details Narrative	DECL//10*35x	
70C	O	Party Narrative	PACO//10*35x	
16S	M	End of Block	SETPRTY	
End of Subsequence B5a Settlement Parties				
Optional Repetitive Subsequence B5b Amount				
16R	O	Start of Block	AMT	
19A	M	Accrued Interest Amount	ACRU//[N]3!a15d	
19A	M	Settlement Amount	SETT//[N]3!a15d	
16S	O	End of Block	AMT	
End of Subsequence B5b Amount				
16S	M	End of Block	SETDET	
End of Subsequence B5 Settlement Details				
16S	M	End of Block	ALLDET	
End of Sequence B – Allegement Details				

3.4.2 Examples MT586

Message fields and contents	Comments
:16R: GENL	
:28E: 90/MORE	
:13A::STAT//601	
:20C::SEME//Q13U18210627C07S	
:23G: NEWM	
:98C::PREP//20110330182106	
:98A::STAT//20110330	
:22H::CODE//COMP	
:97A::SAFE//7777	
:17B::ACTI//Y	
:16S: GENL	
:16R: ALLDET	
:16R: LINK	
:20C::RELA//NONREF	
:16S: LINK	
:16R: LINK	
:20C::TRRF//KP44440161661110	
:16S: LINK	
:16R: LINK	
:13B::DAKV/TESTDEFFXXX	BIC11 of the reference owner
:20C::PCTI//T2SactorRef123	
:16S: LINK	
:16R: LINK	
:20C::MITI//T2Sref123	
:16S: LINK	
:98A::SETT//20110404	
:98A::TRAD//20110330	
:35B: ISIN DE0005552004	
DEUTSCHE POST AG NA O.N.	
:22H::PAYM//FREE	
:22H::REDE//RECE	
:16R: FIAC	
:36B::SETT//UNIT/2600,	
:16R: FIAC	
:16R: SETDET	
:22F::SETR//TRAD	
:16R: SETPRTY	
:95Q::SELL//UNKNOWN	
:97A::SAFE//BIC-SELLDEFFXXX	
:16S: SETPRTY	
:16R: SETPRTY	
:95Q::DECU//UNKNOWN	
:97A::SAFE//12345	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::DEAG//DEAGDEFFXXX	
:97A::SAFE//77770000	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::PSET//DAKVDEFFXXX	

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Message fields and contents	Comments
:16S: SETPRTY	
:16R: SETPRTY	
:95P::REAG//REAGDEFFXXX	
:97A::SAFE//44440000	
:20C::PROC//000000987654321	
:16S: SETPRTY	
:16R: SETPRTY	
:95Q::RECU//UNKNOWN	
:97A::SAFE//91234	
:16S: SETPRTY	
:16R: SETPRTY	
:95Q::BUYR//UNKNOWN	
:97A::SAFE//123456789	
:70E::DECL///SETT 003/ISST N	
:16S: SETPRTY	

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

3.4.3   Field description MT586

Field 13A – Statement Number

Swift

Definition:	Sequential number of the statement
Sequence:	A, General Information
Syntax:	:STAT//3!c

CBF usage

Special note: This field contains a three-digit number indicating the logical sequence of information transmitted to the client. Possible values are:

041 = Transfer at around 05:00

061 = Transfer at around 06:00

071 = Transfer at around 07:30

101 = Transfer at around 08:00

151 = Transfer at around 09:00

201 = Transfer at around 10:15

251 = Transfer at around 11:15

301 = Transfer at around 12:00

351 = Transfer at around 12:45

401 = Transfer at around 14:00

451 = Transfer at around 15:30

501 = Transfer at around 16:00

551 = Transfer at around 17:00

601 = Transfer at around 18:30

651 = Transfer at around 23:00

801 = Transfer at around 02:00

Field 13B – Linked Message

Swift

Definition:	Message type number or message identifier of the message referenced in the linkage sequence.
Sequence:	A1, Linkages
Syntax:	:LINK/[8c]/30x

CBF usage

Syntax	:LINK/DAKV/4!a2!a2!c[3!c]
Special note:	CBF uses the field to indicate the reference owner with the BIC11. BIC of the party owning the reference. The field is provided for following references: POOL, RELA and PCTI.

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 16R/S – Start of Block / End of Block

Swift

Definition:	This field denotes the start/end of a block and its name.
Sequence:	Each sequence begins with field 16R and ends with field 16S.
Syntax:	16c
CBF Usage	Analogous to Swift

Field 17B – Activity Flag

Swift

Definition:	This field indicates whether information, for example, relating to holdings or transactions, is reported in this statement.
Sequence:	A, General Information
Syntax:	:ACTI//1!a
CBF usage	
Special note:	The field contains a "Y" if the "Transaction" sequence is entered.
	If no transaction is reported for the MT586, a message will be produced without sequence B and with an "N" in this field.

Field 19A – Settlement Amount

Swift

Definition:	This field specifies the currency and the total amount of money that has to be paid or received in exchange for the securities. This amount includes interest, brokerage, taxes and other charges which have already been set off.
Sequence:	B5b, Amounts
Syntax:	:SETT//[N]3!a15d
CBF usage	Analogous to Swift
Syntax:	3!x11,2d

Field 20C – Deal Reference

Swift

Definition:	Reference assigned to the trade by the Investment Manager OR the Broker/Dealer. This reference is used throughout the trade life cycle to access/update the trade details.
Sequence:	B1, Linkages
Syntax:	:TRRF//16x
CBF usage	
Definition:	This field contains a reference given by CBF clearly identifying the instruction (MT540-MT543) referred to in the message.

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 20C – COMM – Common Reference

Swift

Definition:	Unique reference agreed upon by the two trade counterparties to identify the trade.
Sequence:	B1, Linkages
Syntax:	:COMM//16x

CBF usage

Special note:	The Common Reference can be used as optional matching field.

Field 20C – Deal Reference

Swift

Definition:	Reference assigned to the trade by the Investment Manager OR the Broker/Dealer. This reference is used throughout the trade life cycle to access/update the trade details.
Sequence:	B1, Linkages
Syntax:	:TRRF//16x

CBF usage

Definition:	This field contains a reference given by CBF clearly identifying the instruction (MT540-MT543) referred to in the message.

Field 20C – Market Infrastructure Transaction Identification

Swift

Definition:	Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, TARGET2-Securities
Sequence:	A1, Linkages
Syntax:	:MITI//16x

CBF usage | Analogous to Swift

Field 20C – Pool Reference

Swift

Definition:	Collective reference identifying a set of messages
Sequence:	B1a1, Linkages
Syntax:	:POOL//16x

CBF usage | Analogous to Swift

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 20C – Processing Reference

Swift

Definition:	Reference meaningful to the party identified
Sequence:	B5a, Settlement Parties
Syntax:	:PROC//16x

CBF usage

Definition:	This field contains the reference given by the counterparty clearly identifying the counterparty's instruction.
Special note:	Used in the case of a new allegement (23G NEWM) and the removal of an allegement (23G REMO).

Field 20C – Processor Transaction Identification

Swift

Definition:	Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.
Sequence:	A1, Linkages
Syntax:	:PCTI//16x

CBF usage

Special note:	CBF uses 20C PCTI for the T2S Actor Reference.

Field 20C – Related Message Reference

Swift

Definition:	Message reference of the linked message previously received
Sequence:	B1, Linkages
Syntax:	:RELA//16x
CBF usage	Analogous to Swift

Field 20C – SEME – Sender's Message Reference

Swift

Definition:	This field specifies the reference number assigned by the sender to unambiguously identify the message in the sender's system.
Sequence:	A, General Information
Syntax:	:SEME//16x
CBF usage	Analogous to Swift

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 22F – Complete/Updates Indicator

Swift

Definition: Specifies whether the statement is complete or contains changes only.

Sequence: A, General information

Syntax: : CODE /[8c]/4!c

Codes:

Code	Description
COMP	The statement provides complete information (including items that have remained unchanged (positions, instruction status).
DELT	The statement contains changes that have not yet been reported (delta report, that is, changes only).

CBF usage   Analogous to Swift

Field 22F – Settlement Transaction Condition Indicator

Swift

Definition: Specifies the conditions under which the order/trade is to be settled.

Sequence: E, Settlement Details

Syntax: :STCO/[8c]/4!c

CBF usage

Special note: Several repetitions of STCO can be used if more than one code should be provided.

The field has the following contents, depending on the code:

Code	Settlement type
NPAR	Partial settlement is not allowed.
PART	Partial settlement allowed.
COEX/PARC	Partial settlement is allowed but must satisfy a cash value minimum (threshold: value defined in static data by the ECB and stored in their static data and is not in the responsibility of CBF).
COEX/PARQ	Partial settlement is allowed but must satisfy a minimum quantity of securities (threshold: quantity equals minimum settlement unit specified by SME).
NOMC	No Automatic Market Claim The OPT-OUT Flag provides clients the possibility of excluding the transaction from Market and Reverse Claims and Transformations.
COEX/ADEA	Accept After Regular Settlement Deadline

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 22F – Trade Transaction Condition Indicator

Swift

Definition: Specifies the conditions under which the order/trade was executed.

Sequence: B, Trade Details

Syntax: :TTCO//4!c

CBF usage

Special note: The Swift qualifier for the ex flag in the settlement instructions has changed
                       from TTCO//SPEX to TTCO//XCPN. The field is an additional matching field,
                       meaning if one counterpart is flagging the trade as XCPN, the other has to
                       follow, and otherwise the trade will not settle.

                       CCPN is not used for CBF but is forwarded to T2S.

Code	Request for Settlement Status
XCPN	Trade was executed ex coupon.
CCPN	Trade was executed cum coupon.

Field 22F – Type of Settlement Transaction Indicator

Swift

Definition: Indicates the detailed type of settlement transaction contained in the
                       settlement details for the message

Sequence: B5, Settlement Details

Syntax: :SETR/[8c]/4!c

CBF usage   Analogous to Swift

                       Show the CASCADE type of transaction, which might be different to the T2S
                       type. The T2S type is shown with the narrative field and label ISTR.

Field 22F – Beneficial Ownership Indicator

Swift

Definition: Specifies whether there is change of beneficial ownership.

Sequence: E, Settlement Details

Syntax: :BENE//4!c

CBF usage

Special note: This field offers the possibility to set up a portfolio transfer in French
                       Registered Shares (type "VON") with no change of beneficial ownership (NBEN)

                       Following codes can be used:

Code	Definition
YBEN	Change of Beneficial Ownership.
NBEN	No change of Beneficial Ownership.

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 23G – Function of the Message

Swift

Definition:	This field identifies the function of the message.
Sequence:	A, General Information
Syntax:	4!c

CBF usage

Special note:	The contents of this field determine the function of the message.
	This field always contains NEWM.

Field 22H – Payment Indicator

Swift

Definition:	Indicates whether settlement is free of payment or against payment
Sequence:	B, Allegement Details
Syntax:	:PAYM//4!c
Codes:	APMT
	FREE
CBF usage	Analogous to Swift

Field 22H – Receive/Deliver Indicator

Swift

Definition:	Indicates whether the message refers to the delivery or the receipt of securities.
Sequence:	B, Allegement Details
Syntax:	:REDE//4!c
Codes:	DELI
	RECE
CBF usage	Analogous to Swift

Field 25D – Allegement Status

Swift

Definition:	Provides the status of the allegement reported in a delta statement.
Sequence:	B Allegement Details
Syntax:	:ALLE/[8c]/4!c
Codes:	REMO
	CAND
CBF usage	Analogous to Swift

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 28E – Page Number / Continuation Indicator

Swift

Definition: This field is used to indicate the page number of the message (within a statement) and contains a continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

Sequence: A, General Information

Syntax: 5n/4!c (page number) (continuation indicator)

Special note: The continuation indicator must contain one of the following codes:

Code	Meaning	Description
LAST	Last page	This is the last page of a statement with more than one page.
MORE	Intermediate page	This is an intermediate page of a statement that contains additional pages.
ONLY	Only page	This is the only page of the statement.

CBF usage   Analogous to Swift

Field 35B – Identification of a Financial Instrument

Swift

Definition: This field identifies the relevant securities in ISIN format.

Sequence: B, Allegement Details

Syntax: [ISIN1!e12!c]

[4*35x]

CBF usage

Special note: This field contains the ISIN and a free-text description of the securities, if available.

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 36B – Quantity of Financial Instrument to be settled

Swift

Definition:	This field specifies the quantity of financial instruments involved in the securities transaction.
Sequence:	B3, Financial Instrument/Account
Syntax:	:SETT//4 !c/15d (type) (quantity)
Special note:	Independent of the sent value the correct common market value defined in the CBF Static Data system is used. The type can contain the following codes:

Type code	Meaning	Description
FAMT	Face amount	Quantity expressed as the face amount of the principal of a debt instrument
UNIT	Unit	Quantity expressed as a number, for example, number of shares

Field 70C – Party Contact Narrative

Swift

Definition:	This field provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.
Sequence:	B5a, Settlement Parties
Syntax:	:PACO//10*35x

CBF usage

Special note:	The field provides the free text from the field 70E SPRO.
	For more format specific information please refer to section 9.3.

Field 70E – Declaration Details Narrative

Swift

Definition:	This field is used to specify the declaration details in relation to a party.
Sequence:	B5a, Settlement Parties
Syntax:	:DECL//10*35x

CBF usage

Definition:	This field contains the specific CASCADE fields not covered by the Swift definitions.
Special note:	These fields are generally default or optional fields.
	The contents of these fields are identified by labels. The name of each label must be preceded by a slash and there must always be one space between the label name and the content.
	The complete list of labels is listed in section 0.
	For more format specific information, please refer to section 9.3.

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 90B – Deal Price

Swift

Definition: This field specifies the price of the instruments traded in the transaction.

Sequence: B, Allegement Details

Syntax: :DEAL//ACTU/3!a15d

CBF usage

Syntax: 5,4d

Field 95P/Q – Delivering Agent

Swift

Definition: This field identifies the delivering agent.

Sequence: B5a, Settlement Parties

Syntax: Option P::DEAG//4!a2!a2!c[3!c]

Option Q::DEAG//4*35x

CBF usage Analogous to Swift

Field 95P/Q – Receiving Agent

Swift

Definition: This field identifies the receiving agent.

Sequence: B5a, Settlement Parties

Syntax: Option P::REAG//4!a2!a2!c[3!c]

Option Q::REAG//4*35x

CBF usage Analogous to Swift

Field 95Q – Seller

Swift

Definition: This field identifies the initiator of the transaction if the initiator is not identical with the sender of the message.

Sequence: B5a, Settlement Parties

Syntax: :SELL//4*35x

CBF usage Analogous to Swift

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 95Q – Buyer

Swift

Definition:	This field identifies the beneficiary of the transaction.
Sequence:	B5a, Settlement Parties
Syntax:	:BUYR//4*35x
CBF usage	Analogous to Swift

Field 95Q – Deliverer's Custodian

Swift

Definition:	This field indicates the delivering party's custodian.
Sequence:	B5a, Settlement Parties
Syntax:	:DECU//4*35x
CBF usage	Analogous to Swift

Field 95Q – Receiver's Custodian

Swift

Definition:	This field indicates the receiving party's custodian.
Sequence:	B5a, Settlement Parties
Syntax:	:RECU//4*35x
CBF usage	Analogous to Swift

Field 95Q – Deliverer's Intermediary 1

Swift

Definition:	Party that interacts with the delivering agent
Sequence:	B5a, Settlement Parties
Syntax:	:DEI1//4*35x
CBF usage	Analogous to Swift

Field 95Q – Receiver's Intermediary 1

Swift

Definition:	Party that interacts with the receiving agent
Sequence:	B5a, Settlement Parties
Syntax:	:REI1//4*35x
CBF usage	Analogous to Swift

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 95Q – Deliverer's Intermediary 2

Swift

Definition:	Party that interacts with the deliverer's intermediary 1
Sequence:	B5a, Settlement Parties
Syntax:	:DEI2//4*35x
CBF usage	Analogous to Swift

Field 95Q – Receiver's Intermediary 2

Swift

Definition:	Party that interacts with the receiver's intermediary 1
Sequence:	B5a, Settlement Parties
Syntax:	:REI2//4*35x
CBF usage	Analogous to Swift

Field 95 P – Place of Settlement

Swift

Definition:	This field identifies the place of settlement.
Sequence:	B5a, Settlement Parties
Syntax:	:PSET//4!a2!a2!c[3!c]
CBF usage	Analogous to Swift

Field 97A – Safekeeping Account

Swift

Definition:	Safekeeping account where the securities are held
Sequence:	A, General Information
Syntax:	:SAFE//35x
CBF usage	Analogous to Swift

Field 97A – Cash Account

Swift

Definition:	Account in which cash is maintained
Sequence:	B3, Financial Instrument/Account
Syntax:	:CASH//35x
CBF usage	
Special note:	DCA (34 digit) or DCA Reference can be used.

3. MT535, MT536, MT537 and MT586 Message Format for OTC and SE business

Field 97A – Safekeeping Account of Different Parties

Swift

Definition:	Number of the buyer's safekeeping account
Sequence:	B5a, Settlement Parties
Syntax:	:SAFE//35x
Special note:	This safekeeping account is in the same B1 sequence as the related party. (DEAG,REAG, DECU, RECU, SELL, BUYR, DEI1 or REI1)

CBF usage

Special note:	For a detailed description, see the format description of the corresponding settlement instruction (MT540-MT543).

Field 98C – Preparation Date/Time

Swift

Definition:	Date/time when the message was prepared.
Sequence:	A, General Information
Syntax:	:PREP//8!n6!n

CBF usage   Analogous to Swift

Field 98A – Settlement Date/Time

Swift

Definition:	This field indicates the date/time when the securities transactions are to be settled (intended settlement date/time).
Sequence:	B, Allegement Details
Syntax:	Option A: :SETT//8!n (date)

CBF usage   Analogous to Swift

Field 98A::STAT – Statement Date/Time

Swift

Definition:	Date/time on which the statement is based (reflecting the situation on that date/ at that time).
Sequence:	A, General Information
Syntax:	Option A: :STAT//8!n (date)

CBF usage   Analogous to Swift

Field 98A – Trade Date/Time

Swift

Definition:	This field indicates the date/time when the trade was agreed.
Sequence:	B, Allegement Details
Syntax:	Option A: :TRAD//8!n (date)

CBF usage	Analogous to Swift

4. MT942 and MT950

4.1 MT942 – Interim Transaction Report

4.1.1 Overview MT942

Tag	Status	Field name	Format	Comment
Header block				
20	M	Transaction Reference Number	16x	
25	M	Account Identification	35x	
28C	M	Statement Number/ Sequence Number	5n(/5n)	
34F	M	Floor Limit Indicator	3!a[1!a]15d	
34F	O	Floor Limit Indicator	3!a[1!a]15d	
13D	M	Date/Time Indication	6!n4!n1!x4!n	
Transaction block → Repetitive optional sub-sequence				
61	O	Statement Line	6!n[4!n]2a[1!a]15d1!a3!c16x [//16x][34x]	
86	O	Information to Account Owner	6*65x	Reference to the DCA.
End of sub-sequence				
Final block				
90D	O	Number and Sum of Entries	5n3!a15d	
90C	O	Number and Sum of Entries	5n3!a15d	
86	O	Information to Account Owner	6*65x	Reference to the DCA.

4.1.2 Examples MT942

MT942 fields and contents	Comments
:20:9999230206000001	Transaction Reference Number: CBF account master, date, daily reporting number
:25:9999	Account Identification: CBF account master
:28C:0206/00001	Statement Number/ Sequence Number
:34F:EUR0,	Floor Limit Indicator, minimum transaction amount for debits and credits: Currency Euro, Amount 0
:13D: 2302061800+0100	Date/Time Indication, time zone
:61:2303020302DR1445,40NSECSAM2802M00119326//8655951 NTS 2019999000DE00072361019999000	Cash event 2: Value Date, Entry Date, Debit/Credit Mark, Funds Code, Amount, Transaction Type Identification Code, Reference for the Account Owner, Supplementary Details (Cash-Cycle, CBF booking text key, Own account, ISIN, counterparty)
:86: DCACDEEURMSFFDEFPMS29999222NOMI10,	Cash event 2: DCA account qualifier, DCA, NOMI qualifier, Nominal
:90D:1EUR5,33	Number and Sum of Entries debits
:90C:1EUR80,	Number and Sum of Entries credits

4. MT942 and MT950

4.1.3 Field description MT942

Field 13D – Date/Time Indicator

Swift

Definition:	This field indicates the date, time and time zone at which the report was created.
Syntax:	6!n4!n1!x4!n
CBF usage	
Special note	The time zone in which time is expressed is to be identified by means of the offset against the UTC (Coordinated Universal Time – ISO 8601).
Structure	YYMMDDHHMM+0100

Field 20 – Transaction Reference Number

Swift

Definition:	This field specifies the reference assigned by the sender to unambiguously identify the message
Syntax:	16x
CBF usage	
Structure	9999YYMMDD999999
	9999 = 4-digit CBF account master
	YYMMDD = CBF business day
	999999 = Relative no. of the MT942 relating to the CBF account master reporting at the CBF business day (with leading 0)

Field 25 – Account Identification

Swift

Definition:	This field identifies the account for which the interim transaction report is sent.
Sequence:	25
Syntax:	35x
CBF usage	
Special note	Account master for which the statement is sent.
Structure	4-digit CBF account master

Field 28C - Statement Number / Sequence Number

Swift

Definition:	Statement Number/Sequence Number
	This field contains the sequential number of the statement, optionally followed by the sequence number of the message within that statement when more than one message is sent for one statement.
	The sequence number always starts with 00001. When several messages are sent to convey information about a single statement, the first message must contain "/00001" in Sequence Number.
Syntax:	5n(/5n)

CBF usage

Special note	This field contains the sequential number of the statement, followed by the sequence number of the message (page no.) within that statement separated by "/".
	In case of exceeding the maximal physical size of Swift files a following file is sent with an incremented Sequence number (message page no.)
Structure	MMDD/99999
	MMDD = CBF business day
	99999 = relative no. of the MT942 message which represents the page no. in the statement with leading 0 (page no. is always 00001 for the first MT942)

Field 34F - Floor Limit Indicator

Swift

Definition:	This field specifies the minimum value (transaction amount) reported in the message.
Syntax:	3!a[1!a]15d

CBF usage

Special note	This field specifies the lowest feasible transaction amount (overall - for debits and credits) that could be reported in the message like mentioned subfield 5 (Amount) of field 61 (Statement Line).
Structure	3!a15d
	3!a = Currency, always "EUR"
	15d = Amount, always "0,"

Field 34F - Floor Limit Indicator

Swift

Definition:	This field specifies the minimum credit value (transaction amount) reported in the message.
Syntax:	3!a[1!a]15d

CBF usage

Not used

Clearstream Banking Frankfurt
Connectivity Handbook Part 2

November 2024
351

4. MT942 and MT950

Field 61 - Statement Line

Swift

Definition: This field contains the details of each transaction

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

- 1 6!n Value Date
- 2 [4!n] Entry Date
- 3 2a Debit/Credit Mark
- 4 [1!a] Funds Code
- 5 15d Amount
- 6 1!a3!c Transaction Type Identification Code
- 7 16x Reference for the Account Owner
- 8 [//16x] Account Servicing Institution's Reference
- 9 [34x] Supplementary Details

CBF usage

No information to account owner is prepared for the delivery of "Negative Dispatching Information".

Subfield 1 Value Date (mandatory):

Is used to transfer the cash value date (Geldverrechnungsdatum) in the format YYMMDD.

Subfield 2 Entry Date (optional):

Is used and set to the actual CBF business date in format MMDD.

Subfield 3 Debit/Credit Mark (mandatory):

Is set to character

- "C" (Credit) in case of a credit cash amount;
- "D" (Debit) in case of a debit cash amount.

Subfield 4 Funds Code (mandatory): always cash in Euro central bank money coded with "R".

Subfield 5 Amount (mandatory):

Unsigned cash amount of the movement including the mandatory comma followed by maximal two optional decimal places.

Subfield 6 Transaction Type Identification Code (mandatory):

1!a always = N

For entries related to payment and transfer instructions, including related charges messages, not sent through Swift or where an alpha description is preferred.

3!c Code, related to the CBF booking text key in subfield 9:

- CHG Charges and other expenses
- SEC Securities
- TRF Transfer

Subfield 7 Reference for the account owner (mandatory):

Client transaction reference of seller. If this is not available in the transaction, the field is populated with "NONREF".

- else "NONREF"

Subfield 8   Account Servicing Institution's Reference

Gives the client a reference to his instruction, which caused the cash booking. Used as follows.

Regarding settlement transaction related cash movements: the 7-digit client order number of the seller party

Regarding custody related cash movements (including PFoD transactions): the 7-digit safe-keeping account number

Regarding Market Claims a specific reference, for example the 10-digit trade reference

Regarding other cash payments the specific CBF reference

Subfield 9   Supplementary Details (optional):

Must be used (usage rule), if subfield 7 contains "NONREF" and gives further details about the basing business event of the cash movement

This field is structured as follows

- Cash-Cycle, four characters with the following values:
  - DTS   Daytime settlement
  - NTS   Night-time settlement
- CBF booking text key[23], 3-digit, with the following value:
  - 201: Settlement transaction
- Own account, 7 character (4-digit CBF account master and 3-digit sub-account number)
- ISIN, 12 character
- Counterparty (optional), 7 character (4-digit CBF account master and 3-digit sub-account number)

[23] For more detailed information according to the CBF booking text keys please refer to CASCADE Handbook Part 2.

4. MT942 and MT950

Field 86 - Information to Account Owner

Swift

Definition:	This field contains additional information about the transaction detailed in the preceding statement line which is to be passed on to the account owner.
Syntax:	6*65x

CBF usage

	No information to account owner is prepared for the delivery of "Negative Dispatching Information".
Special note	Information to Account Owner
	Six text containers with additional information - each 65 characters - are usable.
Structure	Only 1 container is used to transfer the involved.

- DCA (dedicated cash account)
  - DCA qualifier, 3 digits
  - DCA reference (Type, Country code, Currency, 11-character BIC)
  - DCA sub-account (up to 17 characters)
- Nominal qualifier: NOMI (4 characters)
- Nominal (max. 16 digits including the mandatory comma followed by maximal three optional decimal places)

Field 90D – Number and Sum of Entries

Swift

Definition:	Summary debit transaction
Syntax:	5n3!a15d

CBF usage

Structure	Number of transactions, currency, total of debits

Field 90C - Number and Sum of Entries

Swift

Definition:	Summary credit transaction
Syntax:	5n3!a15d

CBF usage

Structure	Number of transactions, currency, total of credit

4.2   MT950 - Statement Message

4.2.1 Overview MT950

Tag	Status	Field name	Format	Comment
Header block				
20	M	Transaction Reference Number	16x	
25	M	Account Identification	35x	
28C	M	Statement Number/ Sequence Number	5n(/5n)	
60a	M	Opening Balance	F or M	
Transaction block → Repetitive optional sub-sequence				
61	O	Statement Line	6!n[4!n]2a[1!a]15d1!a3!c16x[//16x][34x]	Changes for the cash cycles in subfield 9
--I End of sub-sequence				
Final block				
62a	M	Closing Balance (Booked Funds)	F or M	

4.2.2 Examples MT950

MT950 fields and contents	Comments
:20:9999230209000001	Transaction Reference Number: CBF account master, date, daily reporting number
:25:9999	Account Identification: CBF account master
:28C:0209/00001	Statement Number/ Sequence Number
:60F: C230209EUR0,	Opening Balance
:61:2302090309CR19740,44NSECCSTDY00033510225//5000025 DTS 2019999000DE000A3CMG808996000	Cash event: Value Date, Entry Date, Debit/Credit Mark, Funds Code, Amount, Transaction Type Identification Code, Reference for the Account Owner, Supplementary Details (Cash-Cycle, CBF booking text key, Own account, ISIN, counterparty)
:62F: C230209EUR19740,44	Closing Balance

4. MT942 and MT950

4.2.3 Field description MT950

Field 20 – Transaction Reference Number

Swift		
Definition:		This field specifies the reference assigned by the Sender to unambiguously identify the message
Syntax:		16x
	CBF usage	
	Structure	9999YYMMDD999999
		9999 = 4-digit CBF account master
		YYMMDD = CBF business day
		999999 = Relative no. of the MT942 relating to the CBF account master reporting at the CBF business day (with leading 0)

Field 25– Account Identification

Swift		
Definition:		This field identifies the account for which the interim transaction report is sent.
Syntax:		35x
	CBF usage	
	Special note	Account master for which the statement is sent.
	Structure	4-digit CBF account master

Field 28C – Statement Number / Sequence Number

Swift		
Definition:		Statement Number/Sequence Number.
		This field contains the sequential number of the statement, optionally followed by the sequence number of the message within that statement when more than one message is sent for one statement.
		The sequence number always starts with 00001. When several messages are sent to convey information about a single statement, the first message must contain "/00001" in Sequence Number.
Syntax:		5n(/5n)
	CBF usage	
	Special note	This field contains the sequential number of the statement, followed by the sequence number of the message (page no.) within that statement separated by "/".
		In case of exceeding the maximal physical size of Swift files a following file is sent with an incremented Sequence number (message page no.)
	Structure	MMDD/99999
		MMDD = CBF business day
		99999 = relative no. of the MT942 message which represents the page no. in the statement with leading 0 (page no. is always 00001 for the first MT950)

Field 60a – Opening Balance

Swift

Definition:	Opening Balance.

This field specifies, for the (intermediate) opening balance, whether it is a debit or credit balance, the date, the currency and the amount of the balance.

Syntax:	Option F 1!a6!n3!a15d
	Option M 1!a6!n3!a15d
CBF usage	
Special note	The opening balance for the first statement message is always EUR 0. The following statement messages show the closing balance of the previous page.
Structure	C999999EUR999999,99

Field 62a – Closing Balance

Swift

Definition:	Closing Balance.

This field specifies, for the (intermediate) closing balance, whether it is a debit or credit balance, the date, the currency and the amount of the balance.

Syntax:	Option F 1!a6!n3!a15d
	Option M 1!a6!n3!a15d
CBF usage	
Special note	The closing balance for a single statement message transmitted for a period is always EUR 0. When several messages are transmitted for the same statement period the closing balance of the message will show the sum of the amounts reported for this message. The closing balance for the last statement message is always EUR 0.
Structure	C999999EUR999999,99

Field 61 – Statement Line

Swift

Definition:	This field contains the details of each transaction
Sequence:	61
Syntax:	6!n[4!n]2a[1!a]15d1!a3!c16x[//16x][34x]

- 1 6!n Value Date
- 2 [4!n] Entry Date
- 3 2a Debit/Credit Mark
- 4 [1!a] Funds Code
- 5 15d Amount
- 6 1!a3!c Transaction Type Identification Code
- 7 16x Reference for the Account Owner
- 8 [//16x] Account Servicing Institution's Reference
- 9 [34x] Supplementary Details

CBF usage

No information to account owner is prepared for the delivery of "Negative Dispatching Information".

Subfield 1	Value Date (mandatory):

Is used to transfer the cash value date (Geldverrechnungsdatum) in the format YYMMDD.

Subfield 2	Entry Date (optional):

Is used and set to the actual CBF business date in format MMDD.

Subfield 3	Debit/Credit Mark (mandatory):

Is set to character:

- "C" (Credit) in case of a credit cash amount
- "D" (Debit) in case of a debit cash amount

Subfield 4	Funds Code (mandatory):

always cash in Euro central bank money coded with "R".

Subfield 5	Amount (mandatory):

Unsigned cash amount of the movement including the mandatory comma followed by maximal two optional decimal places.

Subfield 6	Transaction Type Identification Code (mandatory):

1!a   always = N

For entries related to payment and transfer instructions, including related charges messages, not sent through Swift or where an alpha description is preferred.

3!c Code, related to the CBF booking text key in subfield 9:

- CHG   Charges and other expenses
- SEC   Securities
- TRF   Transfer

Subfield 7	Reference for the account owner (mandatory):

Give the client a reference to his instruction, which caused the cash booking. Used as follows.

- Regarding settlement transaction related cash movements: the 7-digit client order number of the seller party
- Regarding custody related cash movements: the 7-digit safe-keeping account number
- Regarding Market Claims a specific reference, for example the 10-digit trade reference
- Regarding other cash payments the specific CBF reference

Subfield 8	Account Servicing Institution's Reference (not used)
Subfield 9	Supplementary Details (optional):

Must be used (usage rule), if subfield 7 contains "NONREF" and gives further details about the basing business event of the cash movement

This field is structured as follows

- Cash-Cycle, four characters with the following values:
    - o   DTS   Day Time Settlement
    - o   NTS   Night Time Settlement

- CBF booking text key[24], 3 digit, with the following value:
  - o 201: Settlement transaction
- Own account, 7 character (4-digit CBF account master and 3-digit sub-account number)
- ISIN, 12 character
- Counterparty (optional), 7 character (4-digit CBF account master and 3-digit sub-account number)

---

[24] For more detailed information according to the CBF booking text keys please refer to CASCADE Handbook Part 2.

5. Message examples

5.1 Message flow (NEWM, HOLD, MATCHING and LINKING)

The following messages provide an overview about a standard message flow. The initial message is an MT543 Deliver Against Payment. The flow provides the related MT548, modification messages MT530 and the counterparty message MT541.

MT543 with sender BIC DAKVDEFFXABC

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//MT543	
:23G: NEWM	
:98C::PREP//20130912185941	
:16S: GENL	
:16R: TRADDET	
:98A::SETT//20130916	
:98A::TRAD//20130912	
:35B: ISIN DE0005557508	
:16S: TRADDET	
:16R: FIAC	
:36B::SETT//UNIT/30,	
:97A::SAFE//88880000	The related BIC is DAKVDEFFABC
:16S: FIAC	
:16R: SETDET	
:22F::STCO//PART	Indicator for partial settlement
:22F::SETR//TRAD	
:16R: SETPRTY	
:95P::PSET//DAKVDEFFXXX	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::REAG//DAKVDEFFAAA	
:97A::SAFE//77770000	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::SELL//DAKVDEFFSEL	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::BUYR//DAKVDEFFBUY	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::RECU//DAKVDEFFREC	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::DECU//DAKVDEFFDEC	
:16S: SETPRTY	
:16R: AMT	
:19A::SETT//EUR300,00	
:16S: AMT	

Message fields and contents	Comments
:16S: SETDET	

MT548 Initial Feedback CMIS

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//C39C10364175417Z	
:23G: INST	
:98C::PREP//20130912185950	
:16R: LINK	
:13B::LINK/DAKV/DAKVDEFFABC	Reference owner
:20C::RELA//MT543	
:16S: LINK	
:16R: LINK	
:20C::TRRF//KP88880100344440	
:16S: LINK	
:16R: LINK	
:20C::MITI//T2SREF000543	
:16S: LINK	
:16R: LINK	
:13B::LINK/DAKV/DAKVDEFFABC	
:20C::PCTI//T2S123ACTREF543	
:16S: LINK	
:16R: STAT	
:25D::MTCH//NMAT	
:16R: REAS	
:24B::NMAT//CMIS	
:16S: REAS	
:16S: STAT	
:16R: STAT	
:25D::SETT//PEND	
:16R: REAS	
:24B::PEND//FUTU	
:16S: REAS	
:16S: STAT	
:16S: GENL	
:16R: SETTRAN	
:35B: ISIN DE0005190003	
:36B::SETT//UNIT/3397,	
:19A::SETT//EUR300,00	
:97A::SAFE//88880000	
:22F::SETR//TRAD	
:22H::REDE//DELI	

5. Message examples

Message fields and contents	Comments
:22H::PAYM//APMT	
:22F::STCO//PART	Indicator for partial settlement
:98A::SETT//20130916	
:98A::TRAD//20130912	
:16R: SETPRTY	
:95Q::SELL//UNKNOWN	
:97A::SAFE//BIC-DAKVDEFFSEL	
:16S: SETPRTY	
:16R: SETPRTY	
:95Q::DECU//UNKNOWN	
:97A::SAFE//BIC-DAKVDEFFDEC	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::DEAG//DAKVDEFFABC	
:97A::SAFE//88880000	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::PSET//DAKVDEFFXXX	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::REAG//DAKVDEFFAAA	
:97A::SAFE//77770000	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::RECU//UNKNOWN	
:97A::SAFE//BIC-DAKVDEFFREC	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::BUYR//UNKNOWN	
:97A::SAFE//BIC-DAKVDEFFBUY	
:16S: SETPRTY	
:16S: SETTRAN	

MT530 Hold DELI

Message fields and contents	Comments
:16R:GENL	
:20C::SEME//MT530Hold	
:23G: NEWM	
:98A::PREP//20130913	
:97A::SAFE//88880000	
:95P::ACOW//DAKVDEFFABC	BIC of account/reference owner
:16S: GENL	
:16R:REQD	
:20C::RELA//KP88880100344440	PREV or RELA
:22F::SETT//NPRE	NPRE for hold
:16S: REQD	

MT548 TPRC/PACK DELI

Message fields and contents	Comments
:16R:GENL	
:20C::SEME//C39C10364175417A	
:23G:INST	
:98C::PREP//20130912185950	
:16R:LINK	
:20C::RELA//MT530Hold	
:16S:LINK	
:16R: LINK	
:20C: :TRRF//KP88880100344440	
:16S: LINK	
:16R: STAT	
:25D: :TPRC//PACK	
:16S: STAT	
:16S:GENL	

5. Message examples

MT548 Status Update DELI

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//C39C10364175417B	
:23G: INST	
:98C::PREP//20130912185950	
:16R: LINK	
….	References
:16S: LINK	
:16R: STAT	
:25D::MTCH//NMAT	
:16R: REAS	
:24B::NMAT//CMIS	
:16S: REAS	
:16S: STAT	
:16R: STAT	
:25D::SETT/PEND	
:16R:REAS	
:25D::PEND/PREA	
:16S:REAS	
:16S: STAT	
:16S: GENL	
:16R: SETTRAN	
:35B: ISIN DE0005557508	
DT.TELEKOM AG NA	
:36B::SETT//UNIT/30,	
:19A::SETT//EUR300,00	
:97A::SAFE//88880000	
:22F::SETR//TRAD	
:22H::REDE//DELI	
:22H::PAYM//APMT	
:22F::STCO//PART	Indicator for partial settlement
:98A::SETT//20130916	
:98A::TRAD//20130912	
:16R: SETPRTY	
….	Settlement parties
:16S: SETPRTY	
:16S: SETTRAN	

MT541 with sender BIC DAKVDEFFXXX

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//MT541	
:23G: NEWM	
:98C::PREP//20130912185941	
:16S: GENL	
:16R: TRADDET	
:98A::SETT//20130916	
:98A::TRAD//20130912	
:35B: ISIN DE0005557508	
:16S: TRADDET	
:16R: FIAC	
:36B::SETT//UNIT/30,	
:97A::SAFE//77770000	
:16S: FIAC	
:16R: SETDET	
:22F::STCO//PART	
:22F::SETR//TRAD	
:16R: SETPRTY	
....	Settlement parties
:16S: SETPRTY	
:16R: AMT	
:19A::SETT//EUR300,00	
:16S: AMT	
:16S: SETDET	

5. Message examples

MT548 MACH RECE (will be received after the initial status message)

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//C39C10364175417D	
:23G: INST	
:98C::PREP//20130912185950	
:16R: LINK	
:13B::LINK/DAKV/DAKVDEFFABC	Reference owner
:20C::RELA//MT541	
:16S: LINK	
:16R: LINK	
:20C::TRRF//KP77770100344440	
:16S: LINK	
:16R: LINK	
:20C::MITI//T2SREF000541	
:16S: LINK	
:16R: LINK	
:13B::LINK/DAKV/DAKVDEFFABC	
:20C::PCTI//T2S123ACTREF541	
:16R: LINK	
:20C: :CMIT//1234567891011121	
:16S: LINK	
:16R: STAT	
:25D::MTCH//MACH	
:16S: STAT	
:16R: STAT	
:25D::SETT//PEND	
:16R: REAS	
:24B::PEND//PRCY	
:16S: REAS	
:16S: STAT	
:16S: GENL	
:16R: SETTRAN	
:35B: ISIN DE0005557508 DT.TELEKOM AG NA	
:36B::SETT//UNIT/30,	
:19A::SETT//EUR300,00	
:97A::SAFE//88880000	
:22F::SETR//TRAD	
:22H::REDE//DELI	
:22H::PAYM//APMT	
:22F::STCO//PART	Indicator for partial settlement
:98A::SETT//20130916	
:98A::TRAD//20130912	

Message fields and contents	Comments
:16R: SETPRTY .... :16S: SETPRTY :16S: SETTRAN	Settlement parties

5. Message examples

MT548 MACH DELI

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//C39C10364175417E	
:23G: INST	
:98C::PREP//20130912185950	
:16R: LINK	
:13B::LINK/DAKV/DAKVDEFFABC	Reference owner
:20C::RELA//MT543	
:16S: LINK	
:16R: LINK	
:20C::TRRF//KP88880100344440	
:16S: LINK	
:16R: LINK	
:20C::MITI//T2SREF000543	
:16S: LINK	
:16R: LINK	
:13B::LINK/DAKV/DAKVDEFFABC	
:20C::PCTI//T2S123ACTREF543	
:16S: LINK	
:16R: LINK	
:20C: :CMIT//1234567891011121	
:16S: LINK	
:16R: STAT	
:25D::SETT//PEND	
:16R: REAS	
:24B::PEND//PREA	
:16S: REAS	
:16S: STAT	
:16S: GENL	
:16R: SETTRAN	
:35B: ISIN DE0005557508 DT.TELEKOM AG NA	
:36B::SETT//UNIT/30,	
:19A::SETT//EUR300,00	
:97A::SAFE//88880000	
:22F::SETR//TRAD	
:22H::REDE//DELI	
:22H::PAYM//APMT	
:22F::STCO//PART	Indicator for partial settlement
:98A::SETT//20130916	
:98A::TRAD//20130912	
:16R: SETPRTY	
....	Settlement parties
:16S: SETPRTY	
:16S: SETTRAN	

MT530 LINK DELI

Message fields and contents	Comments
:16R:GENL	
:20C::SEME//MT530LINK	
:23G:NEWM	
:98A::PREP//20130913	
:97A::SAFE//88880000	
:95P::ACOW//DAKVDEFFABC	BIC of account/reference owner
:16S:GENL	
:16R:REQD	
:20C::RELA//KP88880100344440	PREV or RELA or COMM[25]
	or UNLK to unlink an instruction
:22F::LINK//LINK :16R:LINK :22F::LINK//WITH :13B::LINK/DAKV/DAKVDEFFCCC :20C::PCTI//T2SActorRef123 :16S:LINK	WITH, AFTE or BEFO Reference owner PCTI
:16S:REQD	

MT548 TPRC/PACK DELI

Message fields and contents	Comments
:16R:GENL :20C::SEME//C39C10364175417F :23G:INST :98C::PREP//20130912185951 :16R:LINK :20C::RELA//MT530LINK :16S:LINK :16R: LINK :20C: :TRRF//KP88880100344440 :16S: LINK :16R: STAT :25D: :TPRC//PACK :16S: STAT :16S:GENL	

---

[25] COMM has to be used for the T2S Actor Reference in sequence B, because PCTI is not supported by Swift for this sequence. For sequence B1 PCTI are used for the T2S Actor Reference.

5. Message examples

MT548 LINK DELI

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//C39C10364175417G	
:23G: INST	
:98C::PREP//20130912185950	
:16R: LINK	
:13B::LINK/DAKV/WITH	WITH, AFTE, BEFO or UNLK
:20C::PCTI//T2SLINKACTREF12	PCTI targeted instruction
:16S: LINK	
:16R: LINK	
:13B::LINK/DAKV/DAKVDEFFABC	Reference owner
:20C::RELA//MT543	
:16S: LINK	
:16R: LINK	
:20C::TRRF//KP88880100344440	
:16S: LINK	
:16R: LINK	
:20C::MITI//T2SREF000543	
:16S: LINK	
:16R: LINK	
:13B::LINK/DAKV/DAKVDEFFABC	
:20C::PCTI//T2S123ACTREF543	
:16S: LINK	
:16R: LINK	
:20C: :CMIT//1234567891011121	
:16S: LINK	
:16R: STAT	
:25D::SETT//PEND	
:16R: REAS	
:24B::PEND//PREA	
:16S: REAS	
:16S: STAT	
:16S: GENL	
:16R: SETTRAN	
:35B: ISIN DE0005557508	
DT.TELEKOM AG NA	
:36B::SETT//UNIT/30,	
:19A::SETT//EUR300,00	
:97A::SAFE//88880000	
:22F::SETR//TRAD	
:22H::REDE//DELI	
:22H::PAYM//APMT	
:22F::STCO//PART	Indicator for partial settlement
:98A::SETT//20130916	
:98A::TRAD//20130912	
:16R: SETPRTY	
...	Settlement parties
:16S: SETPRTY	

Message fields and contents	Comments
:16S: SETTRAN	

5.2 Message Flow Partial Settlement

The below flow provides the messages for a partial settlement flow. It shows the relevant status and the partial confirmations with the specific qualifier for the partial settlement.

MT543 TESTDEFFXXX

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//NPAR12345	
:23G: NEWM	
:16S: GENL	
:16R: TRADDET	
:98A::SETT//20130916	
:98A::TRAD//20130912	
:35B: ISIN DE0005557508	
:16S: TRADDET	
:16R: FIAC	
:36B::SETT//UNIT/30,	
:97A::SAFE//88880000	
:16S: FIAC	
:16R: SETDET	
:22F::STCO//NPAR	Indicator for no partial settlement
:22F::SETR//TRAD	
:16R: SETPRTY	
......	Settlement parties
:16S: SETPRTY	
:16R: AMT	
:19A::SETT//EUR300,00	
:16S: AMT	
:16S: SETDET	

5. Message examples

MT541

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//PART12345	
:23G: NEWM	
:16S: GENL	
:16R: TRADDET	
:98A::SETT//20130916	
:98A::TRAD//20130912	
:35B: ISIN DE0005557508	
:16S: TRADDET	
:16R: FIAC	
:36B::SETT//UNIT/30,	
:97A::SAFE//77770000	
:16S: FIAC	
:16R: SETDET	
:22F::STCO//PART	Indicator for partial settlement
:22F::SETR//TRAD	
:16R: SETPRTY	
......	Settlement parties
:16S: SETPRTY	
:16R: AMT	
:19A::SETT//EUR300,00	
:16S: AMT	
:16S: SETDET	

The delivering party (8888000 with 20C:SEME NPAR12345) has an available position of ten shares. On settlement date, both parties receive an MT548 with pending reason code PEND/LACK to the delivering party (8888 000) and PEND/CLAC to the receiving party (7777 000). The delivering party initiates an MT530 to modify the partial settlement indicator , that is, NPAR to PART to allow partial settlement.

MT530 Part DELI

Message fields and contents	Comments
:16R:GENL	
:20C::SEME//MT530PART	
:23G: NEWM	
:98A::PREP//20130913	
:97A::SAFE//88880000	
:95P::ACOW//DAKVDEFFABC	BIC of account/reference owner
:16S: GENL	
:16R:REQD	
:20C::PREV//NPAR12345	Original SEME is "NPAR12345"
:22F::SETT//PART	PART to allow partial settlement
:16S: REQD	

MT548 TPRC/PACK

Message fields and contents	Comments
:16R:GENL	
:20C::SEME//C39C10364175417A	
:23G:INST	
:98C::PREP//201309121859502	
:16R:LINK	
:20C::RELA//MT530PART	
:16S:LINK	
:16R: LINK	
:20C: :TRRF//KP88880100344450	
:16S: LINK	
:16R: STAT	
:25D: :TPRC//PACK	
:16S: STAT	
:16S:GENL	

The available position of ten shares settle. Both parties receive a settlement confirmation and an MT548 for the remaining position/instruction.

MT547

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//C3C62026185B50BJ	
:23G:INST	
:98C::PREP//20130912185951	
:22F::PARS//PAIN	
....	References
:16S: GENL	
:16R: TRADDET	
:98A::TRAD//20131206	
:98A::ESET//20131210	
:35B: ISIN DE0005190003	
:16S: TRADDET	
:16R: FIAC	
:36B::ESTT//UNIT/10,	
:36B::RSTT//UNIT/20,	
:19A::RSTT//EUR200,	
:97A::SAFE//88880000	
:16S: FIAC	
:16R: SETDET	
:22F::SETR//TRAD	
:16R: SETPRTY	
......	Settlement parties
:16S: SETPRTY	
:16S: SETDET	
:16R:AMT	
:19A::ESTT//EUR100,	

5. Message examples

Message fields and contents	Comments
:16S:AMT	

MT545

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//C3C62026185B50BX	
:23G:INST	
:98C::PREP//20130912185951	
:22F::PARS//PAIN	
...	References
:16S: GENL	
:16R: TRADDET	
:98A::TRAD//20131206	
:98A::ESET//20131210	
:35B: ISIN DE0005190003	
:16S: TRADDET	
:16R: FIAC	
:36B::ESTT//UNIT/10,	
:36B::RSTT//UNIT/20,	
:19A::RSTT//EUR200,	
:97A::SAFE//77770000	
:16S: FIAC	
:16R: SETDET	
:22F::SETR//TRAD	
:16R: SETPRTY	
......	Settlement parties
:16S: SETPRTY	
:16S: SETDET	
:16R:AMT	
:19A::ESTT//EUR100,	
:16S:AMT	

MT548 Status Update DELI (RECE will receive an MT548 message with same status)

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//C39C10364175417Z	
:23G: INST	
:98C::PREP//20131206202618	
:16R: LINK	
.....	References
:16S: LINK	
:16R: STAT	
:25D::SETT/PEND	
:16R:REAS	
:25D::PEND/LACK	
:16S:REAS	
:16S: STAT	
:16S: GENL :16R: SETTRAN :35B: ISIN DE0005557508 DT.TELEKOM AG NA :36B::SETT//UNIT/30,	
:19A::SETT//EUR300,00	
:36B::SETT//UNIT/20,	
:19A::SETT//EUR200,00	
:97A::SAFE//88880000	
:22F::SETR//TRAD	
:22H::REDE//DELI	
:22H::PAYM//APMT	
:22F::STCO//PART	Indicator for partial settlement
:98A::SETT//20130916	
:98A::TRAD//20130912	
:16R: SETPRTY	
......	Settlement parties
:16S: SETPRTY	
:16S: SETTRAN	

5. Message examples

The delivering party receives again ten securities, which settle. Both clients receive a confirmation. The MT548 for the remaining ten securities with PEND/LACK or CLAC is sent as soon as T2S provides the feedback.

MT547

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//C3C62026185B50BA	
:23G:INST	
:98C::PREP//20130912185955	
:22F::PARS//PAIN	
...	References
:16S: GENL	
:16R: TRADDET	
:98A::TRAD//20131206	
:98A::ESET//20131210	
:35B: ISIN DE0005190003	
:16S: TRADDET	
:16R: FIAC	
:36B::ESTT//UNIT/10,	
:36B::PSTT//UNIT/10,	
:36B::RSTT//UNIT/10,	
:19A::PSTT//EUR100,	
:19A::RSTT//EUR100,	
:97A::SAFE//88880000	
:16S: FIAC	
:16R: SETDET	
:22F::SETR//TRAD	
:16R: SETPRTY	
......	Settlement parties
:16S: SETPRTY	
:16S: SETDET	
:16R:AMT	
:19A::ESTT//EUR100,	
:16S:AMT	

MT545

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//C3C62026185B50BA	
:23G:INST	
:98C::PREP//20130912185951	
:22F::PARS//PAIN	
...	References
:16S: GENL	
:16R: TRADDET	
:98A::TRAD//20131206	
:98A::ESET//20131210	
:35B: ISIN DE0005190003	
:16S: TRADDET	
:16R: FIAC	
:36B::ESTT//UNIT/10,	
:36B::PSTT//UNIT/10,	
:36B::RSTT//UNIT/10,	
:19A::PSTT//EUR100,	
:19A::RSTT//EUR100,	
:97A::SAFE//77770000	
:16S: FIAC	
:16R: SETDET	
:22F::SETR//TRAD	
:16R: SETPRTY	
......	Settlement parties
:16S: SETPRTY	
:16S: SETDET	
:16R:AMT	
:19A::ESTT//EUR100,	
:16S:AMT	

5. Message examples

MT548 Status Update DELI (RECE will receive MT548 message with the status CLAC)

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//C39C10364175417A	
.....	References
:16R:STAT	
:25D::SETT//PEND	
:16R: REAS	
:25D::PEND/LACK	
:16S: REAS	
:16S:GENL	
:16R:SETTRAN	
:35B:ISIN DE0005557508	
DT.TELEKOM AG NA	
:36B::SETT//UNIT/10,	
:19A::SETT//EUR100,00	
:97A::SAFE//88880000	
:22F::SETR//TRAD	
:22H::REDE//DELI	
:22H::PAYM//APMT	
:22F::STCO//PART	Indicator for partial settlement
:98A::SETT//20130916	
:98A::TRAD//20130912	
:16R: SETPRTY	
......	Settlement parties
:16S: SETPRTY	
:16S: SETTRAN	

The delivering party receives the final ten securities, which settle. Both clients receive a confirmation for the final settlement.

MT547

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//C3C62026185B50BA	
:23G:INST	
:98C::PREP//20130912185951	
:22F::PARS//PARC	
....	References
:16S: GENL	
:16R: TRADDET	
:98A::TRAD//20131206	
:98A::ESET//20131210	
:35B: ISIN DE0005190003	
:16S: TRADDET	
:16R: FIAC	
:36B::ESTT//UNIT/10,	
:36B::PSTT//UNIT/20,	
:19A::PSTT//EUR200,	
:97A::SAFE//88880000	
:16S: FIAC	
:16R: SETDET	
:22F::SETR//TRAD	
:16R: SETPRTY	
......	Settlement parties
:16S: SETPRTY	
:16S: SETDET	
:16R:AMT	
:19A::ESTT//EUR100,	
:16S:AMT	

5. Message examples

MT545

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//C3C62026185B50BA	
:23G:INST	
:98C::PREP//20130912185951	
:22F::PARS//PARC	
...	References
:16S: GENL	
:16R: TRADDET	
:98A::TRAD//20131206	
:98A::ESET//20131210	
:35B: ISIN DE0005190003	
:16S: TRADDET	
:16R: FIAC	
:36B::ESTT//UNIT/10,	
:36B::PSTT//UNIT/20,	
:19A::PSTT//EUR200,	
:97A::SAFE//77770000	
:16S: FIAC	
:16R: SETDET	
:22F::SETR//TRAD	
:16R: SETPRTY	
......	Settlement parties
:16S: SETPRTY	
:16S: SETDET	
:16R:AMT	
:19A::ESTT//EUR100,	
:16S:AMT	

5.3   Already Matched Instruction

The below example provides the details for an already matched instruction. It shows the relevant qualifier and code for the field 25D and the necessary party information.

Already matched instructions can be set up:

- against own accounts or against accounts for which the instructing party disposes of a Power of Attorney; and

- for the following instruction types:

    - Free of payment (FoP);

    - Versus payment (DvP) against settlement currency EUR; and

    - Payments free of delivery (PFoD).

MT542 Already Matched

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//1234	
:23G: NEWM	
:98C::PREP//20130912185941	
:16S: GENL	
:16R: TRADDET	
:98A::SETT//20130916	
:98A::TRAD//20130912	
:35B: ISIN DE0005557508	
:25D: MTCH//MACH	Indicates already matched instruction
:16S: TRADDET	
:16R: FIAC	
:36B::SETT//UNIT/30,	
:97A::SAFE//77770000	
:16S: FIAC	
:16R: SETDET	
:22F::SETR//TRAD	
:16R: SETPRTY	
:95P::PSET//DAKVDEFFXXX	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::REAG//DAKVDEFFBBB	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::DEAG//DAKVDEFFAAA	
:97A::SAFE//77770000	
:16S: SETPRTY	
:16S: SETDET	

5. Message examples

5.4 Cross-border instructions and reports (In-CSD)

For cross-border settlement the parties have to be provided in a specific order. The CSD has to be provided as DEAG or REAG depending on delivery or receive. Details for the specific markets are provided in the Market Coverage section of the Clearstream website. The same order of parties as provided in the original instruction are provided for the related reports. Section 8.4.1 shows some instructions for different markets. Section 8.4.2 provides examples for different reports.

For cross-border instructions flagged for the already matched functionality, some conditions have to be taken into account:

- The counterparty account's T2S In-CSD needs to be linked to CBF and must offer this service as well;

- In the T2S rights management, powers of attorney for the initiator and the receiver of the already matched instructions must have been deposited by the responsible T2S In-CSD; and

- The already matched instructions are subject to the T2S validation rules of both T2S In-CSDs concerned.

5.4.1 Instructions

MT540 France

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//MT540	
:23G: NEWM	
:16S: GENL	
:16R: TRADDET	
:98A::SETT//20131210	
:98A::TRAD//20131206	
:35B: ISIN DE0005190003	
:16S: TRADDET	
:16R: FIAC	
:36B::SETT//UNIT/3397,	
:97A::SAFE//77770000	CBF client account
:16S: FIAC	
:16R: SETDET	
:22F::SETR//TRAD	
:16R: SETPRTY	
:95P::DEAG//SICFRPPXXX	BIC of CSD [26]
:16S: SETPRTY	
:16R: SETPRTY	
:95P::SELL//SELLFRPPXXX	BIC of CSD client
:16S: SETPRTY	
:16R: SETPRTY	
:95P::PSET//DAKVDEFFXXX	
:16S: SETPRTY	
:16S: SETDET	

---

[26] Clearstream recommends providing the BIC of the CSD.

MT541 Italy

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//MT543	
:23G: NEWM	
:98C::PREP//20130912185941	
:16S: GENL	
:16R: TRADDET	
:98A::SETT//20130916	
:98A::TRAD//20130912	
:35B: ISIN IT0003132476	
:16S: TRADDET	
:16R: FIAC	
:36B::SETT//UNIT/30,	
:97A::SAFE//88880000	CBF client account
:16S: FIAC	
:16R: SETDET	
:22F::SETR//TRAD	
:16R: SETPRTY	
:95P::PSET//DAKVDEFFXXX	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::DEAG//MOTIITMMXXX	BIC of CSD
:16S: SETPRTY	
:16R: SETPRTY	
:95P::SELL//SELLITMMXXX	BIC of CSD client
:16S: SETPRTY	
:16R: AMT	
:19A::SETT//EUR300,00	
:16S: AMT	
:16S: SETDET	

5. Message examples

MT542 Austria

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//MT540	
:23G: NEWM	
:16S: GENL	
:16R: TRADDET	
:98A::SETT//20131210	
:98A::TRAD//20131206	
:35B: ISIN DE0005190003	
:16S: TRADDET	
:16R: FIAC	
:36B::SETT//UNIT/3397,	
:97A::SAFE//77770000	CBF client account
:16S: FIAC	
:16R: SETDET	
:22F::SETR//TRAD	
:16R: SETPRTY	
:95P::REAG// OCSDATWWXXX	BIC of CSD
:16S: SETPRTY	
:16R: SETPRTY	
:95P::BUYR//BUYRATWWXXX	BIC of CSD client
:16S: SETPRTY	
:16R: SETPRTY	
:95P::PSET//DAKVDEFFXXX	
:16S: SETPRTY	
:16S: SETDET	

MT543 Austria

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//MT543	
:23G: NEWM	
:98C::PREP//20130912185941	
:16S: GENL	
:16R: TRADDET	
:98A::SETT//20130916	
:98A::TRAD//20130912	
:35B: ISIN DE0005557508	
:16S: TRADDET	
:16R: FIAC	
:36B::SETT//UNIT/30,	
:97A::SAFE//88880000	CBF client account
:16S: FIAC	
:16R: SETDET	
:22F::SETR//TRAD	
:16R: SETPRTY	
:95P::PSET//DAKVDEFFXXX	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::REAG// OCSDATWWXXX	BIC of CSD
:16S: SETPRTY	
:16R: SETPRTY	
:95P::BUYR//BUYRATWWXXX	BIC of CSD client
:16S: SETPRTY	
:16R: AMT	
:19A::SETT//EUR300,00	
:16S: AMT	
:16S: SETDET	

5. Message examples

5.4.2 Reports

MT578 cross border IN-CSD

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//C3CH1844528CA3CA	
:23G: NEWM	
:98C::PREP//20131217184452	
:16R: LINK	
:20C::RELA//NONREF	
:16S: LINK	
:16R: LINK	
:20C::TRRF//KP99990230810730	
:16S: LINK	
:16R: LINK	
:20C::MITI//T2SRef001	
:16S: LINK	
:16S: GENL	
:16R: TRADDET	
:98A::SETT//20131219	
:98A::TRAD//20131206	
:35B: ISIN DE0005190003	
:22H::PAYM//DELI	
:22H::REDE//APMT	
:16S: TRADDET	
:16R: FIAC	
:36B::SETT//UNIT/3000,	
:97A::SAFE//44440000	
:16S: FIAC	
:16R: SETDET	
:22F::SETR//TRAD	
:16R: SETPRTY	
:95P::DEAG//REAGDEFFXXX	
:97A::SAFE//44440000	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::PSET//DAKVDEFFXXX	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::REAG//CSDXXXXXBIC	CSD BIC
:97A::SAFE//77770000	CSD account
:16S: SETPRTY	
:16R: SETPRTY	
:95P::BUYR//CSDCUSTXBIC	CSD client BIC
:97A::SAFE//9999	CSD clients account
:16S: SETPRTY	
:16R: AMT	
:95P::SETT//EUR3000,	
:16S: AMT	
:16S: SETDET	

MT548 cross border IN-CSD

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//C3C62026185B50BB	
:23G: INST	
:98C::PREP//20131218202618	
:16R: LINK	
:13B::DAKV/TESTDEFFXXX	BIC11 of the reference owner
:20C::RELA//0123456	
:16S: LINK	
:16R: LINK	
:20C::TRRF//KP44440130810730	
:16S: LINK	
:16R: LINK	
:13B::DAKV/TESTDEFFXXX	BIC11 of the reference owner
:20C::PCTI//T2SactorRef1234	
:16S: LINK	
:16R: LINK	
:20C::MITI//T2SRef1234	
:16S: LINK	
:16R: LINK	
:20C: :CMIT//1234567891011121	
:16S: LINK	
:16R: STAT	
:25D::MTCH//MACH	
:16S: STAT	
:16R: STAT	
:25D::SETT//PEND	
:16R: REAS	
:24B::PEND//PRCY	
:16S: REAS	
:16S: STAT	
:16S: GENL	
:16R: SETTRAN	
:35B: ISIN DE0005190003	
:36B::SETT//UNIT/3000,	
:19A::SETT//EUR3000,	
:97A::SAFE//44440000	
:22F::SETR//TRAD	
:22H::REDE//DELI	
:22H::PAYM//APMT	
:98A::SETT//20131219	
:98A::TRAD//20131206	
:70E::SPRO///FREE Text	
:16R: SETPRTY	
:95P::DEAG//DEAGDEFFXXX	
:97A::SAFE//44440000	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::PSET//DAKVDEFFXXX	

5. Message examples

Message fields and contents	Comments
:16S: SETPRTY	
:16R: SETPRTY	
:95P::REAG//CSDXXXXXBIC	CSD BIC
:97A::SAFE//77770000	CSD account
:20C::PROC//KP77770230810730	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::BUYR//CSDCUSTXBIC	CSD client BIC
:97A::SAFE//9999	CSD clients account
:16S: SETPRTY	
:16S: SETTRAN	

MT547 cross border IN-CSD

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//C3C62026185B50BC	
:23G: NEWM	
:98C::PREP//20131219202618	
:16R: LINK	
:13B::DAKV/TESTDEFFXXX	BIC11 of the reference owner
:20C::RELA//0123456	
:16S: LINK	
:16R: LINK	
:20C::TRRF//KP44440130810730	
:16S: LINK	
:16R: LINK	
:13B::DAKV/TESTDEFFXXX	BIC11 of the reference owner
:20C::PCTI//T2SactorRef1234	
:16S: LINK	
:16R: LINK	
:20C::MITI//T2SRef1234	
:16S: LINK	
:16R: LINK	
:20C: :CMIT//1234567891011121	
:16S: LINK	
:16S: GENL	
:16R: TRADDET	
:98A::TRAD//20131206	
:98A::ESET//20131219	
:35B: ISIN DE0005190003	
:16S: TRADDET	
:16R: FIAC	
:36B::ESTT//UNIT/3000,	
:97A::SAFE//44440000	
:16S: FIAC	
:16R: SETDET	
:22F::SETR//TRAD	
:16R: SETPRTY	
:95P::DEAG//DEAGDEFFXXX	
:97A::SAFE//44440000	

Message fields and contents	Comments
:16S: SETPRTY	
:16R: SETPRTY	
:95P::PSET//DAKVDEFFXXX	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::REAG//CSDXXXXXBIC	CSD BIC
:97A::SAFE//77770000	CSD account
:20C::PROC//KP77770230810730	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::BUYR//CSDCUSTXBIC	CSD client BIC
:97A::SAFE//9999	CSD clients account
:70E::DECL///ISST N/STBL N	
:16S: SETPRTY	
:16S: SETDET	
:16R:AMT	
:19A::ESTT//EUR3000,	
:16S:AMT	

5. Message examples

5.5 Example MT542 for de-registrations

The example for de-registration requires different specific fields, which are highlighted in bold.

Message fields and contents	Comments
:16R: GENL	
:20C::SEME//MT542	
:16R: GENL	
:20C::SEME//C44P093344B95AD	
:23G: NEWM	
:98C::PREP//20140811135951	
:16S: GENL	
:16R: TRADDET	
:98A::SETT//20140701	
:98A::TRAD//20140701	
:35B: ISIN DE000A1PHBB5	
:16S: TRADDET	
:16R: FIAC	
:36B::SETT//UNIT/100,	
:97A::SAFE//12340000	
:16S: FIAC	
:16R: SETDET	
:22F::SETR//OWNI	
:16R: SETPRTY	
:95P::REAG//TESTDEFFXXX	
:97A::SAFE//12340000	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::PSET//DAKVDEFFXXX	
:16S: SETPRTY	
:16R: SETPRTY	
:95P::DECU//BANKDEHHXXX	
:16S: SETPRTY	
:16R: SETPRTY	
:95Q::SELL//UNKNOWN	
:97A::SAFE//KTO-7582060007	
:70E::DECL///SHNN 1519662	
:16S: SETPRTY	
:16S: SETDET	

Only if the de-registration refers to a single registerd position in the client's account, the follwing format can also be used:

Message fields and contents	Comments
:16R: GENL	
:20C: :SEME//56789	
:23G: NEWM	
:98C: :PREP//20140701165000	
:16S: GENL	
:16R: TRADDET	
:98A: :SETT//20140701	
:98A: :TRAD//20140701	
:35B: ISIN DE0005552004	
:16S: TRADDET	
:16R: FIAC	
:36B: :SETT//UNIT/1234,	
:97A: :SAFE//11110000	
:16S: FIAC	
:16R: SETDET	
:22F: :SETR//OWNI	
:16R: SETPRTY	
:95**R**: :REAG/DAKV/11110000	
:16S: SETPRTY	
:16R: SETPRTY	
:95P: :PSET//DAKVDEFFXXX	
:16S: SETPRTY	
:16R: SETPRTY	
:95**R**: :SELL//**DAKV**/UNKNOWN	
:97A: :SAFE//MSC-1111	
:16S: SETPRTY	
:16S: SETDE	
:16R: GENL	
:20C: :SEME//56789	
:23G: NEWM	
:98C: :PREP//20140701165000	
:16S: GENL	
:16R: TRADDET	
:98A: :SETT//20140701	

6. Message Format for Collateral Management

6.1 MT527 - Claim Adjustment Requests

Clients are able to perform claim adjustments by sending Swift format MT527 messages via the new client interface.

6.1.1 Overview

Tag	Status	Field name	Format
Mandatory Sequence A General Information			
16R	M	Start of Block	GENL
28E	M	Page Number / Continuation Indicator	5n/4!c
20C	M	Sender's Reference	:SEME//16x
20C	O	Client's Collateral Instruction Reference	:CLCI//16x
20C	O	Sender's Collateral Transaction Reference	:SCTR//16x
23G	M	Function of the Message	NEWM
98A	M	Execution Requested Date	:EXRQ//8!n
22H	M	Instruction Type Indicator	:CINT//4!c
22H	M	Exposure Type Indicator	:COLA//4!c
22H	M	Client Indicator	:REPR//4!c
Mandatory Repetitive Subsequence A1 Collateral Parties			
16R	M	Start of Block	COLLPRTY
95R	M	Party A	:PTYA/DAKV/34x
16S	M	End of Block	COLLPRTY
16R	M	Start of Block	COLLPRTY
95R	M	Party B	:PTYB/DAKV/34x
16S	M	End of Block	COLLPRTY
End of Subsequence A1 Collateral Parties			
70E	O	Collateral Instruction Narrative	:CINS//10*35x
Optional Repetitive Subsequence A2 Linkages			
16R	M	Start of Block	LINK
20C	M	Previous Reference	:PREV//16x
16S	M	End of Block	LINK
End of Subsequence A2 Linkages			
16S	M	End of Block	GENL
End of Sequence A General Information			
Optional Sequence B Deal Transaction Details			
16R	M	Start of Block	DEALTRAN
98B	M	Closing Date	:TERM/[8c]/4!c
19A	O	Transaction Amount	:TRAA//[N]3!a15d
16S	M	End of Block	DEALTRAN
End of Sequence B Deal Transaction Details			

6.1.2 Example

Example: MT527 Claim Adjustment Request – Claim Increase without Client Reference

```
:16R: GENL
:28E: 1/ONLY
:20C::SEME//MSGP002
:20C::CLCI//INSTR002
:20C::SCTR//2012003601
:23G: NEWM
:98A::EXRQ//20141022
:22H::CINT//PADJ
:22H::COLA//SLOA
:22H::REPR//PROV
:16R: COLLPRTY
:95R::PTYA/DAKV/XXXXMSC-NONREFMSC-NONREF
:16S: COLLPRTY
:16R: COLLPRTY
:95R::PTYB/DAKV/YYYYMSC-NONREFMSC-NONREF
:16S: COLLPRTY
:70E::CINS//Adjustment reason
:16R: LINK
:20C::PREV//MSGP002
:16S: LINK
:16S: GENL
:16R: DEALTRAN
:98B::TERM//OPEN
:19A::TRAA//EUR2000000,00
:16S: DEALTRAN
```

6. Message Format for Collateral Management

6.1.3   Field description

Field 28E – Page Number / Continuation Indicator

Swift

Definition:	Provides the page number of the message (within a statement) and a continuation indicator to indicate whether the statement continues or whether the message is the last page of the statement.
Sequence:	Mandatory in Mandatory Sequence A General Information.

Qualifier:	ONLY	Only page of the statement
	MORE	Intermediate page of a statement which contains additional pages
	LAST	Last page of a statement with more than one page

Syntax:	5n/4!c

CBF usage

Special note:	Qualifier ONLY is always used, that is, 1/ONLY.

Field 20C – Sender's Reference

Swift

Definition:	Reference assigned by the sender to unambiguously identify the message
Sequence:	Mandatory in Mandatory Sequence A General Information.

Qualifier:	:SEME//	The field must contain the client's unique reference.

Syntax:	:4!c//16x

CBF USAGE

Special note:	Used analogously to Swift.

Field 20C – Client's Collateral Instruction Reference

Swift

Definition:	Reference assigned to the instruction by the client
Sequence:	Optional in Mandatory Sequence A General Information.

Qualifier:	:CLCI//	Client's Collateral Instruction Reference

Syntax:	:4!c//16x

CBF USAGE

Special note:	This is a mandatory field and is the reference assigned to the instruction by the Collateral Provider.

Field 20C - Sender's Collateral Transaction Reference

Swift

Definition:	Unique reference identifying the collateral management transaction from the client's point of view.
Sequence:	Optional in Mandatory Sequence A General Information.
Qualifier:	:SCTR// Sender's Collateral Transaction Reference
Syntax:	:4!c//16x

CBF USAGE

Special note:	The field must contain the Xemac System Claim Number (ten digits numerical) of the claim to be adjusted. It must match with the System Claim Number of an actual claim in Xemac for which the Xemac Collateral Provider equals Party A and the Collateral Taker equals Party B. The claim must not be based on Contract Definition Types "Euro GC Pooling" and "CMSI".

Field 23G - Function of the Message

Swift

Definition:	This field identifies the function of the message.
Sequence:	Mandatory in Mandatory Sequence A General Information.
Qualifier:	NEWM New message
Syntax:	4!c

CBF USAGE

Special note:	Qualifier NEWM is always used.

Field 98A - Execution Requested Date

Swift

Definition:	Date at which the instructing party requests the instruction to be executed
Sequence:	Mandatory in Mandatory Sequence A General Information.
Qualifier:	:EXRQ// Execution Requested Date
Syntax:	:4!c//8!n

CBF USAGE

Special note:	The field must contain the current Xemac Business Date. The Swift MT527 must be sent during the Xemac opening hours.

6. Message Format for Collateral Management

Field 22H - Instruction Type Indicator

Swift

Definition:	Specifies the type of collateral instruction.
Sequence:	Mandatory in Mandatory Sequence A General Information.
Qualifier:	:CINT//PADJ Principal/Exposure Adjustment
Syntax:	:4!c//4!c

CBF USAGE

Special note:	Qualifier PADJ is always used.

Field 22H - Exposure Type Indicator

Swift

Definition:	Exposure Type Indicator – specifies the underlying business area/type of trade causing the exposure.
Sequence:	Mandatory in Mandatory Sequence A General Information.
Qualifier:	:COLA//SLOA Secured Loan
Syntax:	:4!c//4!c

CBF USAGE

Special note:	Qualifier SLOA is always used.

Field 22H - Client Indicator

Swift

Definition:	Client Indicator – specifies whether the clustomer is the collateral giver or taker.
Sequence:	Mandatory in Mandatory Sequence A General Information.
Qualifier:	:REPR//PROV Instructing party is the collateral giver.
Syntax:	:4!c//4!c

CBF USAGE

Special note:	Qualifier PROV is always used: the Collateral Provider is the only party authorised to adjust claims.

Field 95R - Party A

Swift

Definition:	Instructing party sending the collateral instruction
Sequence:	Mandatory in Mandatory Subsequence A1 Collateral Parties.
Qualifier:	:PTYA/DAKV/ Party A
Syntax:	:4!c/8c/34x

CBF USAGE

Special note: The Party A must be identical to the Xemac Collateral Provider for the System Claim Number to be adjusted.

The field contains the CBF account number of the instructing party as well as the Xemac Client Reference.

If the Xemac Client Reference is empty, the following entry is required: DAKV/xxxxMSC-NONREFMSC-NONREF (xxxx representing the CBF account number)

If a Client Reference has been assigned by the instructing party for the claim to be adjusted, the following entry is required:

- DAKV/xxxxaaa12345678901bbb1234567890123
- xxxx → the CBF account number
- aaa → Institute Type saved in the Xemac Client Reference
- 12345678901 → Institute Reference saved in the Xemac Client Reference
- bbb → Custody Account Type saved in the Xemac Client Reference
- 1234567890123 → Custody Account Reference saved in the Xemac Client Reference

6. Message Format for Collateral Management

Field 95R - Party B

Swift

Definition:	Counterparty of party A.
Sequence:	Mandatory in Mandatory Subsequence A1 Collateral Parties.
Qualifier:	:PTYB/DAKV Party B
Syntax:	:4!c/8c/34x

CBF USAGE

Special note: The Party B must be identical to the Xemac Collateral Taker for the System Claim Number to be adjusted.

The field contains the CBF account number of the counterparty as well as the Xemac Client Reference.

If the Xemac Client Reference is empty, the following entry is required:

DAKV/yyyyMSC-NONREFMSC-NONREF (yyyy representing the CBF account number)

If a Client Reference has been assigned by the counterparty for the claim to be adjusted, the following entry is required:

- DAKV/yyyyccc12345678901ddd1234567890123
- yyyy → the CBF account number
- ccc → Institute Type saved in the Xemac Client Reference
- 12345678901 → Institute Reference saved in the Xemac Client Reference
- ddd → Custody Account Type saved in the Xemac Client Reference
- 1234567890123 → Custody Account Reference saved in the Xemac Client Reference

Field 70E - Collateral Instruction Narrative

Swift

Definition:	Provides additional information on the collateral instruction.
Sequence:	Optional in Mandatory Sequence A General Information.
Qualifier:	:CINS// Collateral Instruction Narrative
Syntax:	:4!c//10*35x

CBF USAGE

Special note: Qualifier CINS is always used. The field can contain the reason for claim adjustment. The value of the field "Collateral Instruction Narrative" (CINS) is copied in the Xemac claim comment but is truncated to 50 characters.

Field 20C - Previous Reference

Swift

Definition:	Message reference of the linked message which was previously sent
Sequence:	Mandatory in Optional Subsequence A2 Linkages.
Qualifier:	:PREV// Previous Message Reference
Syntax:	:4!c//16x

CBF USAGE

Special note:	The field must contain the value of the SEME.

Field 98B - Closing Date

Swift

Definition:	Closing date/maturity date
Sequence:	Mandatory in Optional Sequence B Deal Transaction Details.
Qualifier:	:TERM//OPEN There is no termination date defined.
Syntax:	:4!c/[8c]/4!c

CBF USAGE

Special note:	Qualifier OPEN is always used.

Field 19A - Transaction Amount

Swift

Definition:	Amount of the transaction
Sequence:	Optional in Optional Sequence B Deal Transaction Details.
Qualifier:	:TRAA// Transaction amount
Syntax:	:4!c//[N]3!a15d

CBF USAGE

Special note:	The field must contain:

- The new Xemac Exposure / Claim Amount and not the amount by which the Claim is adjusted. It must be positive.
- The Xemac Claim Currency.

6. Message Format for Collateral Management

6.1.4 General plausibility checks

In addition to the plausibility checks described per field under section 6.1.3 following general plausibility checks have been implemented:

- All MT527 Claim Adjustment Requests need to reach Clearstream within the Xemac opening hours (07:00 to 17:45).

- The Response Status (REST) and the Triparty's Collateral Instruction Reference (TRCI) must be empty.

- The Requested Amount entered in the Transaction Amount (TRAA) should differ from the current Claim Amount in Xemac.

If all above validation checks are passed successfully, a positive processing advice will be sent[27] to the instructing party and the claim adjustment request further processed. If at least one of the above validation checks are not passed successfully, a negative processing advice will be sent to the instructing party including the client reference as well as a rejection reason. The claim adjustment request will not be processed any further.

6.2   MT558 – Exposure Management – Processing Advice

The product "Exposure Management" contains following information:

- MT558 Processing Advice messages as response to MT527 Claim Adjustment Request messages;

- MT558 Claim Notification messages as confirmation to MT527 Claim Adjustment Request messages or to manual claim adjustments via the Xemac GUI;

- MT558 Claim Notification messages resulting from re-evaluation processes, processing of General Collateral (GC) trades and CMSI (Collateral Management Secured Instruments) business.

---

[27] When the Product "EXPOMA" is set up for the respective client. For more details, please refer to section 0.

6. Message Format for Collateral Management

6.2.1 Overview

Tag	Status	Field Name	Format
Mandatory Sequence A General Information			
16R	M	Start of Block	GENL
28E	M	Page Number / Continuation Indicator	5n/4!c
20C	M	Sender's Reference	:SEME//16x
20C	O	Client's Collateral Instruction Reference	:CLCI//16x
20C	O	Client's Collateral Transaction Reference	:CLTR//16x
23G	M	Function of the Message	INST
98A	M	Execution Requested Date	:EXRQ//8!n
22H	M	Instruction Type Indicator	:CINT//4!c
22H	M	Exposure Type Indicator	:COLA//4!c
22H	M	Client Indicator	:REPR//4!c
Mandatory Repetitive Subsequence A1 Collateral Parties			
16R	M	Start of Block	COLLPRTY
95R	M	Party A	:PTYA/DAKV/34x
16S	M	End of Block	COLLPRTY
16R	M	Start of Block	COLLPRTY
95R	M	Party B	:PTYB/DAKV/34x
16S	M	End of Block	COLLPRTY

End of Subsequence A1 Collateral Parties

Tag	Status	Field Name	Format
Optional Repetitive Subsequence A2 Status			
16R	M	Start of Block	STAT
25D	M	Instruction Processing Status	:IPRC/[8c]/4!c
16S	M	End of Block	STAT
End of Subsequence A2 Status			
70D	O	Reason Narrative	:REAS//6*35x
70E	O	Collateral Instruction Narrative	:CINS//10*35x
Optional Repetitive Subsequence A3 Linkages			
16R	M	Start of Block	LINK
20C	M	Related Reference	:RELA//16x
20C	M	Previous Reference	:PREV//16x
16S	M	End of Block	LINK
End of Subsequence A3 Linkages			
16S	M	End of Block	GENL
End of Sequence A General Information			
Mandatory Sequence B Deal Transaction Details			
16R	M	Start of Block	DEALTRAN
98B	M	Closing Date	:TERM/[8c]/4!c
19A	O	Transaction Amount	:TRAA//[N]3!a15d
16S	M	End of Block	DEALTRAN

End of Sequence B Deal Transaction Details

6. Message Format for Collateral Management

6.2.2 Example

Example: MT558 Negative Acknowledgment – Processing Advice Message

```
:16R: GENL
:28E: 1/ONLY
:20C::SEME//0000000000023161
:20C::CLCI//INSTR002
:20C::CLTR//2012003601
:23G: INST
:98A::EXRQ//20141022
:22H::CINT//PADJ
:22H::COLA//SLOA
:22H::REPR//PROV
:16R: COLLPRTY
:95R::PTYA/DAKV/XXXXMSC-NONREFMSC-NONREF
:16S: COLLPRTY
:16R: COLLPRTY
:95R::PTYB/DAKV/YYYYMSC-NONREFMSC-NONREF
:16S: COLLPRTY
:16R: STAT
:25D::IPRC//REJT
:16S: STAT
:70D::REAS//Access only possible during online period
:70E::CINS//Adjustment reason
:16R: LINK
:20C::RELA//MSGP002
:20C::PREV//0000000000023161
:16S: LINK
:16S: GENL
:16R: DEALTRAN
:98B::TERM//OPEN
:19A::TRAA//EUR2000000,00
:16S: DEALTRAN
```

6.2.3   Field description

Field 28E – Page Number / Continuation Indicator

Swift

Definition:	Provides the page number of the message (within a statement) and a continuation indicator to indicate whether the statement continues or whether the message is the last page of the statement.
Sequence:	Mandatory in Mandatory Sequence A General Information.
Qualifier:	ONLY — Only page of the statement
	MORE — Intermediate page of a statement which contains additional pages
	LAST — Last page of a statement with more than one page
Syntax:	5n/4!c

CBF USAGE

Special note:	Qualifier ONLY is always used, that is, 1/ONLY.

Field 20C – Sender's Reference

Swift

Definition:	Reference assigned by the sender to unambiguously identify the message.
Sequence:	Mandatory in Mandatory Sequence A General Information.
Qualifier:	:SEME// — Sender's Message Reference.
Syntax:	:4!c//16x

CBF USAGE

Special note:	The qualifier SEME is used with a structured technical reference, which is unique for at least one year. The reference is composed of 16 alphanumeric characters.
	The SEME must not start with a blank.

Field 20C – Client's Collateral Instruction Reference

Swift

Definition:	Reference assigned to the instruction by the client.
Sequence:	Optional in Mandatory Sequence A General Information.
Qualifier:	:CLCI// — Client's Collateral Instruction Reference
Syntax:	:4!c//16x

CBF USAGE

Special note:	This field contains the information as received in the MT527.

6. Message Format for Collateral Management

Field 20C - Client's Collateral Transaction Reference

Swift

Definition:	Unique reference identifying the triparty collateral management transaction from the client's point of view.
Sequence:	Optional in Mandatory Sequence A General Information.
Qualifier:	:CLTR// Client's Collateral Transaction Reference
Syntax:	:4!c//16x

CBF USAGE

Special note:	This field contains the information as received in the MT527 in field :20C::SCTR.

Field 23G - Function of the Message

Swift

Definition:	This field identifies the function of the message.
Sequence:	Mandatory in Mandatory Sequence A General Information.
Qualifier:	INST Message reporting on an instruction status
Syntax:	4!c[/4!c]

CBF USAGE

Special note:	Qualifier INST is always used.

Field 98A - Execution Requested Date

Swift

Definition:	Date at which the instructing party requested the instruction to be executed
Sequence:	Mandatory in Mandatory Sequence A General Information..
Qualifier:	:EXRQ// Execution Requested Date
Syntax:	:4!c/8!n

CBF USAGE

Special note:	The field contains the information as received in the MT527.

Field 22H - Instruction Type Indicator

Swift

Definition:	Specifies the type of collateral instruction.
Sequence:	Mandatory in Mandatory Sequence A General Information.
Qualifier:	:CINT//
Syntax:	:4!c//4!c

CBF USAGE

Special note: This field contains the information as received in the MT527.

Field 22H - Exposure Type Indicator

Swift

Definition:	Exposure Type Indicator – specifies the underlying business area/type of trade causing the exposure.
Sequence:	Mandatory in Mandatory Sequence A General Information.
Qualifier:	:COLA//
Syntax:	:4!c//4!c

CBF USAGE

Special note: This field contains the information as received in the MT527.

Field 22H - Client Indicator

Swift

Definition:	Client Indicator – specifies whether the client is the collateral taker or giver.
Sequence:	Mandatory in Mandatory Sequence A General Information.
Qualifier:	:REPR//
Syntax:	:4!c//4!c

CBF USAGE

Special note: This field contains the information as received in the MT527.

6. Message Format for Collateral Management

Field 95R - Party A

Swift

Definition:	Instructing party sending the collateral instruction
Sequence:	Mandatory in Mandatory Subsequence A1 Collateral Parties.
Qualifier:	:PTYA/DAKV/ Party A
Syntax:	:4!c/8c/34x

CBF USAGE

Special note:	This field contains the information as received in the MT527.

Field 95R - Party B

Swift

Definition:	Counterparty of party A.
Sequence:	Mandatory in Mandatory Subsequence A1 Collateral Parties.
Qualifier:	:PTYB/DAKV/ Party B
Syntax:	:4!c/8c/34x

CBF USAGE

Special note:	This field contains the information as received in the MT527.

Field 25D - Instruction Processing Status

Swift

Definition:	Provides the status of an instruction.	
Sequence:	Mandatory in Optional Subsequence A2 Status.	
Qualifier:	:IPRC//PACK	Instruction has been acknowledged by the account servicer.
	:IPRC//REJT	Instruction has been rejected for further processing.
Syntax:	:4!c/[8c]/4!c	

CBF USAGE

Special note:	The field is filled with:

- PACK – in case of positive acknowledgement
- REJT – in case of negative acknowledgement

Field 70D - Reason Narrative

Swift

Definition:	Provides additional reason information.	
Sequence:	Optional in Mandatory Sequence A General Information.	
Qualifier:	:REAS//	Reason Narrative
Syntax:	:4!c//6*35x	

CBF USAGE

Special note:	The field is filled with the rejection reason in case of negative acknowledgement.

Field 70E - Collateral Instruction Narrative

Swift

Definition:	Provides additional information on the collateral instruction	
Sequence:	Optional in Mandatory Sequence A General Information	
Qualifier:	:CINS//	Collateral Instruction Narrative
Syntax:	:4!c//10*35x	

CBF USAGE

Special note:	This field contains the information as received in the MT527 but is truncated to 50 characters.

Field 20C - Related Reference

Swift

Definition:	Message reference assigned by the client to the message to which this message is the reply	
Sequence:	Mandatory in Optional Subsequence A3 Linkages.	
Qualifier:	:RELA//	Related Reference
Syntax:	:4!c//16x	

CBF USAGE

Special note:	This field contains the information as received in the MT527 in the field :20C::SEME.

6. Message Format for Collateral Management

Field 20C - Previous Reference

Swift

Definition:	Message reference of the linked message which was previously sent
Sequence:	Mandatory in Optional Subsequence A3 Linkages.
Qualifier:	:PREV// Previous Message Reference
Syntax:	:4!c//16x

CBF USAGE

Special note:	The field contains the value of the SEME.

Field 98B - Closing Date

Swift

Definition:	Closing date/maturity date
Sequence:	Mandatory in Mandatory Sequence B Deal Transaction Details.
Qualifier:	:TERM//OPEN There is no termination date defined.
Syntax:	:4!c/[8c]/4!c

CBF USAGE

Special note:	Qualifier OPEN is always used.

Field 19A - Transaction Amount

Swift

Definition:	Amount of the transaction.
Sequence:	Optional in Mandatory Sequence B Deal Transaction Details.
Qualifier:	:TRAA// Transaction amount
Syntax:	:4!c//[N]3!a15d

CBF USAGE

Special note:	This field contains the information as received in the MT527.

6.3 MT558 - Exposure Management - Claim Confirmation / Notification Message

6.3.1 Overview

Tag	Status	Field Name	Format
Mandatory Sequence A General Information			
16R	M	Start of Block	GENL
28E	M	Page Number / Continuation Indicator	5n/4!c
20C	M	Sender's Reference	:SEME//16x
20C	O	Client's Collateral Instruction Reference	:CLCI//16x
20C	O	Triparty's Collateral Instruction Reference	:TRCI//16x
20C	O	Client's Collateral Transaction Reference	:CLTR//16x
23G	M	Function of the Message	INST[/4!c] INST/COPY for Collateral Taker
98A	M	Execution Requested Date	:EXRQ//8!n
22H	M	Instruction Type Indicator	:CINT//4!c
22H	M	Exposure Type Indicator	:COLA//4!c
22H	M	Client Indicator	:REPR//4!c
13B	O	Eligibility Set Profile Number	:ELIG/[8c]/30x
Mandatory Repetitive Subsequence A1 Collateral Parties			
16R	M	Start of Block	COLLPRTY
95R	M	Party A	:PTYA/DAKV/34x
16S	M	End of Block	COLLPRTY
16R	M	Start of Block	COLLPRTY
95R	M	Party B	:PTYB/DAKV/34x
16S	M	End of Block	COLLPRTY
End of Subsequence A1 Collateral Parties			
Optional Repetitive Subsequence A2 Status			
16R	M	Start of Block	STAT
25D	M	Instruction Processing Status	:IPRC/[8c]/4!c
16S	M	End of Block	STAT
16R	M	Start of Block	STAT
25D	M	Settlement Status	:SETT/[8c]/4!c
16S	M	End of Block	STAT
End of Subsequence A2 Status			
19A	O	Collateralised Amount	:ALAM//[N]3!a15d
19A	O	Settled Amount	:ESTT//[N]3!a15d
70E	O	Collateral Instruction Narrative	:CINS//10*35x
Optional Repetitive Subsequence A3 Linkages			
16R	M	Start of Block	LINK
20C	M	Related Reference	:RELA//16x
20C	M	Previous Reference	:PREV//16x
16S	M	End of Block	LINK
End of Subsequence A3 Linkages			
16S	M	End of Block	GENL
End of Sequence A General Information			
Mandatory Sequence B Deal Transaction Details			

6. Message Format for Collateral Management

16R	M	Start of Block	DEALTRAN
98B	M	Closing Date	:TERM/[8c]/4!c
19A	O	Transaction Amount	:TRAA//[N]3!a15d
16S	M	End of Block	DEALTRAN

6.3.2 Example

Example: MT558 Claim Confirmation Message

```
:16R: GENL
:28E: 1/ONLY
:20C::SEME//X48409343216F1AO
:20C::CLCI//INSTR002
:20C::TRCI//2012003601000006
:20C::CLTR//2012003601
:23G: INST
:98A::EXRQ//20141022
:22H::CINT/PADJ
:22H::COLA//SLOA
:22H::REPR//PROV
:16R: COLLPRTY
:95R::PTYA/DAKV/XXXXMSC-NONREFMSC-NONREF
:16S: COLLPRTY
:16R: COLLPRTY
:95R::PTYB/DAKV/YYYYMSC-NONREFMSC-NONREF
:16S: COLLPRTY
:16R: STAT
:25D::IPRC//TREA
:16S: STAT
:16R: STAT
:25D::SETT//SETT
:16S: STAT
:19A::ALAM//EUR000002000000,00
:19A::ESTT//EUR000002000000,10
:70E::CINS//Adjustment reason
:16R: LINK
:20C::RELA//MSGP002
:20C::PREV//X48409343216F1AO
:16S: LINK
:16S: GENL
:16R: DEALTRAN
:98B::TERM//OPEN
:19A::TRAA//EUR000002000000,00
:16S: DEALTRAN
```

6. Message Format for Collateral Management

6.3.3   Field description

Field 28E - Page Number / Continuation Indicator

Swift

Definition:	Provides the page number of the message (within a statement) and a continuation indicator to indicate whether the statement continues or whether the message is the last page of the statement.
Sequence:	Mandatory in Mandatory Sequence A General Information.
Qualifier:	ONLY	Only page of the statement
	MORE	Intermediate page of a statement which contains additional pages
	LAST	Last page of a statement with more than one page
Syntax:	5n/4!c

CBF USAGE

Special note:	Qualifier ONLY is always used , that is, 1/ONLY.

Field 20C - Client's Collateral Instruction Reference

Swift

Definition:	Reference assigned to the instruction by the client
Sequence:	Optional in Mandatory Sequence A General Information.
Qualifier:	:CLCI//	Client's Collateral Instruction Reference
Syntax:	:4!c//16x

CBF USAGE

Special note:	This field is provided in MT558 Claim Confirmation messages to Collateral Provider and contains the information as received in the MT527 in field :20C::SCTR or as manually entered via the Xemac GUI.

Field 20C - Sender's Reference

Swift

Definition:	Reference assigned by the sender to unambiguously identify the message.
Sequence:	Mandatory in Mandatory Sequence A General Information.
Qualifier:	:SEME//	Sender's Message Reference
Syntax:	:4!c//16x

CBF USAGE

Special note:	The qualifier SEME is used with a structured technical reference, which is unique for at least one year. The reference is composed of 16 alphanumeric characters.
	The SEME must not start with a blank.

Field 20C - Triparty's Collateral Instruction Reference

Swift

Definition:	Reference assigned to the instruction by the triparty agent.
Sequence:	Optional in Mandatory Sequence A General Information.
Qualifier:	:TRCI// Triparty's Collateral Instruction Reference
Syntax:	:4!c//16x

CBF USAGE

Special note: Reference assigned to the instruction by Xemac. This field contains the combination of the Xemac System Claim Number and the Version Number. It is recommended that clients consider this (ascending Version Number) in order to ensure a correct synchronisation between the client's backend and Xemac, independent of message arrival sequence.

This field is not delivered if a requested claim adjustment could not be processed (:SETT//USET).

Field 20C - Client's Collateral Transaction Reference

Swift

Definition:	Unique reference identifying the triparty collateral management transaction from the client's point of view.
Sequence:	Optional in Mandatory Sequence A General Information.
Qualifier:	:CLTR// Client's Collateral Transaction Reference
Syntax:	:4!c//16x

CBF USAGE

Special note: The field contains the Xemac System Claim Number (ten digits numerical) of the claim.

Field 23G - Function of the Message

Swift

Definition:	This field identifies the function of the message.
Sequence:	Mandatory in Mandatory Sequence A General Information.
Qualifier:	INST — Message reporting on an instruction status
	INST/COPY — Message is a copy to a party other than the account owner/account servicer, for information purposes.
Syntax:	4!c[/4!c]

CBF USAGE

Special note: Qualifier INST for Collateral Provider or INST/COPY for Collateral Taker is always used.

6. Message Format for Collateral Management

Field 98A - Execution Requested Date

Swift

Definition:	Date at which the instructing party requested the instruction to be executed.
Sequence:	Mandatory in Mandatory Sequence A General Information.
Qualifier:	:EXRQ// Execution Requested Date
Syntax:	:4!c/8!n

CBF USAGE

Special note:	The field contains the Xemac Business Date on which the transaction was processed.

Field 22H - Instruction Type Indicator

Swift

Definition:	Specifies the type of collateral instruction.
Sequence:	Mandatory in Mandatory Sequence A General Information.
Qualifier:	:CINT//PADJ Principal Exposure Adjustment
Syntax:	:4!c//4!c

CBF USAGE

Special note:	Qualifier PADJ is always used.

Field 22H - Exposure Type Indicator

Field 22H - Client Indicator

Swift

Definition:	Client Indicator – specifies whether the client is the collateral taker or giver.
Sequence:	Mandatory in Mandatory Sequence A General Information.
Qualifier:	:REPR//PROV Instructing party is the collateral giver
Syntax:	:4!c//4!c

CBF USAGE

Special note:	Qualifier PROV is always used.

Field 13B – Eligibility Set Profile Number

Swift

Definition:	Number identifying the collateral eligibility set profile of the counterparty
Sequence:	Optional in Mandatory Sequence A General Information.
Qualifier:	:ELIG// Eligibility Set Profile Number
Syntax:	:4!c/[8c]/30x

CBF USAGE

Special note:	If a basket can be reported, the field will include:

- REUSE = Eurex Margining Exclusive Reuse
- CLASSIC = Eurex Margining Classic

The respective GCP Basket.

Field 95R – Party A

Swift

Definition:	Instructing party sending the collateral instruction.
Sequence:	Mandatory in Mandatory Subsequence A1 Collateral Parties.
Qualifier:	:PTYA/DAKV/ Party A
Syntax:	:4!c/8c/34x

CBF USAGE

Special note:	The field contains the CBF account number of the instructing party as well as the Xemac Client Reference. The Party A is identical to the Xemac Collateral Provider for the System Claim Number.

Field 95R – Party B

Swift

Definition:	Counterparty of party A
Sequence:	Mandatory in Mandatory Subsequence A1 Collateral Parties.
Qualifier:	:PTYB/DAKV/ Party B
Syntax:	:4!c/8c/34x

CBF USAGE

Special note:	The field contains the CBF account number of the counterparty as well as the Xemac Client Reference. The Party B is identical to the Xemac Collateral Taker for the System Claim Number.

6. Message Format for Collateral Management

Field 25D - Instruction Processing Status

Swift

Definition:	Provides the status of an instruction.	
Sequence:	Mandatory in Optional Subsequence A2 Status.	
Qualifier:	:IPRC//PACK	Instruction has been acknowledged by the account servicer.
	:IPRC//REJT	Instruction has been rejected for further processing.
	:IPRC//TREA	Transaction has been treated.
Syntax:	:4!c/[8c]/4!c	

CBF USAGE

Special note: Qualifier TREA is always used.

Field 25D - Settlement Status

Swift

Definition:	Provides the settlement status of an instruction.	
Sequence:	Mandatory in Optional Subsequence A2 Status.	
Qualifier:	:SETT//SETT	Full settlement
	:SETT//PAIN	Part of the instruction remains unsettled.
	:SETT//USET	Instruction is unsettled.
Syntax:	:4!c/[8c]/4!c	

CBF USAGE

Special note: The field is filled with:
- SETT: New claim amount ALAM equals requested claim amount TRAA.
- PAIN: New claim amount ALAM is less than requested claim amount TRAA.
- USET: Requested claim adjustment could not be processed.

Field 19A - Collateralised Amount

Swift

Definition:	Amount which is collateralised.
Sequence:	Optional in Mandatory Sequence A General Information.
Qualifier:	:ALAM// Collateralised Amount.
Syntax:	:4!c//[N]3!a15d

CBF USAGE

Special note: The field contains:
- The Xemac Claim Currency
- The new Xemac Exposure / Claim Amount

but is not delivered for Settlement Status USET.

6. Message Format for Collateral Management

Field 19A - Settled Amount

Swift

Definition:	Amount effectively settled and which is credited to/debited from the account owner's position.
Sequence:	Optional in Mandatory Sequence A General Information.
Qualifier:	:ESTT// Settled Amount
Syntax:	:4!c//[N]3!a15d

CBF USAGE

Special note:	The field contains:

- The Xemac Claim Currency
- The collateral value of the new Xemac Exposure / Claim Amount

but is not delivered for Settlement Status USET.

Field 70E - Collateral Instruction Narrative

Swift

Definition:	Provides additional information on the collateral instruction.
Sequence:	Optional in Mandatory Sequence A General Information
Qualifier:	:CINS// Collateral Instruction Narrative.
Syntax:	:4!c//10*35x

CBF USAGE

Special note:	Claim adjustment comment, for example, as received in MT527, entered via Xemac GUI or provided by Xemac System.

Field 20C - Related Reference

Swift

Definition:	Message reference assigned by the client to the message to which this message is the reply.
Sequence:	Mandatory in Optional Subsequence A3 Linkages.
Qualifier:	:RELA// Related Reference
Syntax:	:4!c//16c

CBF USAGE

Special note:	The field contains for Claim Confirmation the information as received in the MT527 in the field :20C::SEME.

Clearstream Banking Frankfurt
Connectivity Handbook Part 2

November 2024
417

6. Message Format for Collateral Management

Field 20C - Previous Reference

Swift

Definition:	Message reference of the linked message which was previously sent.
Sequence:	Mandatory in Optional Subsequence A3 Linkages.
Qualifier:	:PREV// Previous Message Reference
Syntax:	:4!c//16c

CBF USAGE

Special note:	The field contains the value of the SEME.

Field 98B - Closing Date

Swift

Definition:	Closing date/maturity date
Sequence:	Mandatory in Mandatory Sequence B Deal Transaction Details.
Qualifier:	:TERM//OPEN There is no termination date defined.
Syntax:	:4!c/[8c]/4!c

CBF USAGE

Special note:	Qualifier OPEN is always used.

Field 19A - Transaction Amount

Swift

Definition:	Amount of the transaction.
Sequence:	Optional in Mandatory Sequence B Deal Transaction Details.
Qualifier:	:TRAA// Transaction amount
Syntax:	:4!c//[N]3!a15d

CBF USAGE

Special note:	The field contains the requested claim amount received via MT527, Xemac GUI or Xemac System.

6.4 MT558 – Collateral Management – Collateral Notification

The product "Collateral Management" contains following information:

- MT558 Collateral Notification messages for all securities movements resulting from claim adjustments, other processes with automatic generation of allocation instructions (for example, re-evaluation, substitution) or manual allocation instructions entered via the Xemac GUI.

6.4.1 Overview

Tag	Status	Field Name	Format
Mandatory Sequence A General Information			
16R	M	Start of Block	GENL
28E	M	Page Number / Continuation Indicator	5n/4!c
20C	M	Sender's Reference	:SEME//16x
20C	O	Triparty's Collateral Instruction Reference	:TRCI//16x
20C	O	Client's Collateral Transaction Reference	:CLTR//16x
23G	M	Function of the Message	INST[/4!c] INST/COPY for Collateral Taker
98A	M	Execution Requested Date	:EXRQ//8!n
22H	M	Instruction Type Indicator	:CINT//4!c
22H	M	Exposure Type Indicator	:COLA//4!c
22H	M	Client Indicator	:REPR//4!c
Mandatory Repetitive Subsequence A1 Collateral Parties			
16R	M	Start of Block	COLLPRTY
95R	M	Party A	:PTYA/DAKV/34x
16S	M	End of Block	COLLPRTY
16R	M	Start of Block	COLLPRTY
95R	M	Party B	:PTYB/DAKV/34x
16S	M	End of Block	COLLPRTY

End of Subsequence A1 Collateral Parties

Optional Repetitive Subsequence A2 Status

Tag	Status	Field Name	Format
16R	M	Start of Block	STAT
25D	M	Instruction Processing Status	:IPRC/[8c]/4!c
16S	M	End of Block	STAT
16R	M	Start of Block	STAT
25D	M	Allocation Status	:ALOC/[8c]/4!c
16S	M	End of Block	STAT
16R	M	Start of Block	STAT
25D	M	Settlement Status	:SETT/[8c]/4!c
16S	M	End of Block	STAT

End of Subsequence A2 Status

Tag	Status	Field Name	Format
17B	O	Collateral Approved Flag	:CAPP//1a!
Optional Repetitive Subsequence A3 Linkages			
16R	M	Start of Block	LINK
20C	M	Previous Reference	:PREV//16x
16S	M	End of Block	LINK

6. Message Format for Collateral Management

End of Subsequence A3 linkages

16S	M	End of Block	GENL

End of Sequence A General Information

Mandatory Sequence B Deal Transaction Details

16R	M	Start of Block	DEALTRAN
98B	M	Closing Date	:TERM/[8c]/4!c
19A	O	Transaction Amount	:TRAA//[N]3!a15d
16S	M	End of Block	DEALTRAN

End of Sequence B Deal Transaction Details

Optional Repetitive Sequence C Securities Movement

16R	M	Start of Block	SECMOVE
22H	M	In/Out Indicator	:INOU//4!c
35B	M	Identification of Security Description of Security	[ISIN1!e12c] [4*35x]
36B	M	Quantity of Financial Instrument	:QSEC//4!c/15d
17B	M	Collateral Flag	:COLL//1!a
16S	M	End of Block	SECMOVE

End of Sequence C Securities Movement

6.4.2 Example

Example: MT558 Collateral Management message

```
:16R: GENL
:28E: 1/ONLY
:20C::SEME//X484075315239200
:20C::TRCI//7999/0000000229S
:20C::CLTR//2013000032
:23G: INST
:98A::EXRQ//20140804
:22H::CINT//CADJ
:22H::COLA//SLOA
:22H::REPR//PROV
:16R: COLLPRTY
:95R::PTYA/DAKV/XXXXMSC-NONREFMSC-NONREF
:16S: COLLPRTY
:16R: COLLPRTY
:95R::PTYB/DAKV/YYYYMSC-NONREFMSC-NONREF
:16S: COLLPRTY
:16R: STAT
:25D::IPRC//TREA
:16S: STAT
:16R: STAT
:25D::ALOC//AOLF
:16S: STAT
:16R: STAT
:25D::SETT//SETT
:16S: STAT
:17B::CAPP//Y
:16R: LINK
:20C::PREV//X484075315239200
:16S: LINK
:16S: GENL
:16R: DEALTRAN
:98B::TERM//OPEN
:19A::TRAA//EUR0,
:16S: DEALTRAN
:16R: SECMOVE
:22H::INOU//COLO
:35B: ISIN XS0099228735
    /DEP/CBL
:36B::QSEC//FAMT/0061000000,0000
:17B::COLL//Y
:16S: SECMOVE
:16R: SECMOVE
:22H::INOU//COLI
:35B: ISIN DE0008232125
    /DEP/CBF
:36B::QSEC//UNIT/0000040299,0000
:17B::COLL//Y
:16S: SECMOVE
:16R: SECMOVE
:22H::INOU//COLI
:35B: ISIN XS0581062675
    /DEP/CBL
:36B::QSEC//FAMT/0010000000,0000
:17B::COLL//Y
:16S: SECMOVE
```

6. Message Format for Collateral Management

6.4.3 Field description

Field 28E – Page Number / Continuation Indicator

Swift

Definition:	Provides the page number of the message (within a statement) and a continuation indicator to indicate whether the statement continues or whether the message is the last page of the statement.
Sequence:	Mandatory in Mandatory Sequence A General Information.

Qualifier:

ONLY	Only page of the statement
MORE	Intermediate page of a statement which contains additional pages
LAST	Last page of a statement with more than one page

Syntax:	5n/4!c

CBF USAGE

Special note:	Used analogously to Swift.

Field 20C – Sender's Reference

Swift

Definition:	Reference assigned by the Sender to unambiguously identify the message.
Sequence:	Mandatory in Mandatory Sequence A General Information.
Qualifier:	:SEME//	Sender's Message Reference
Syntax:	:4!c//16x	

CBF USAGE

Special note:	The qualifier SEME is used with a structured technical reference, which is unique for at least one year. The reference is composed of 16 alphanumeric characters.
	The SEME must not start with a blank.

Field 20C – Triparty's Collateral Instruction Reference

Swift

Definition:	Reference assigned to the instruction by the triparty agent
Sequence:	Optional in Mandatory Sequence A General Information.
Qualifier:	:TRCI//	Triparty's Collateral Instruction Reference
Syntax:	:4!c//16x	

CBF USAGE

Special note:	Reference assigned to the instruction by Xemac

Field 20C - Client's Collateral Transaction Reference

Swift

Definition: Unique reference identifying the triparty collateral management transaction from the client's point of view.

Sequence: Optional in Mandatory Sequence A General Information.

Qualifier: :CLTR// Client's Collateral Transaction Reference

Syntax: :4!c//16x

CBF USAGE

Special note: The field contains the Xemac System Claim Number (ten digits numerical) of the claim for which the securities movement(s) took place.

Field 23G - Function of the Message

Swift

Definition: This field identifies the function of the message.

Sequence: Mandatory in Mandatory Sequence A General Information.

Qualifier: INST Message reporting on an instruction status

INST/COPY Message is a copy to a party other than the account owner/account servicer, for information purposes.

Syntax: 4!c[/4!c]

CBF USAGE

Special note: Qualifier INST for Collateral Provider or INST/COPY for Collateral Taker is always used.

Field 98A - Execution Requested Date

Swift

Definition: Date at which the instructing party requested the instruction to be executed.

Sequence: Mandatory in Mandatory Sequence A General Information.

Qualifier: :EXRQ// Execution Requested Date

Syntax: :4!c//8!n

CBF USAGE

Special note: The field contains the Xemac Business Date on which the securities movement(s) took place.

6. Message Format for Collateral Management

Field 22H - Instruction Type Indicator

Swift

Definition:	Specifies the type of collateral instruction.
Sequence:	Mandatory in Mandatory Sequence A General Information.
Qualifier:	:CINT//CADJ Collateral Adjustment
Syntax:	:4!c//4!c

CBF USAGE

Special note:	Qualifier CADJ is always used.

Field 22H - Exposure Type Indicator

Swift

Definition:	Exposure Type Indicator – specifies the underlying business area/type of trade causing the exposure.
Sequence:	Mandatory in Mandatory Sequence A General Information.
Qualifier:	:COLA//SLOA Secured Loan
Syntax:	:4!c//4!c

CBF USAGE

Special note:	Qualifier SLOA is always used.

Field 22H - Client Indicator

Swift

Definition:	Client Indicator – specifies whether the client is the collateral taker or giver.
Sequence:	Mandatory in Mandatory Sequence A General Information.
Qualifier:	:REPR//PROV Instructing party is the collateral giver.
Syntax:	:4!c//4!c

CBF USAGE

Special note:	Qualifier PROV is always used.

Field 95R - Party A

Swift

Definition:	Instructing party sending the collateral instruction.	
Sequence:	Mandatory in Mandatory Subsequence A1 Collateral Parties.	
Qualifier:	:PTYA/DAKV/	Party A.
Syntax:	:4!c/:8c/34x	

CBF USAGE

Special note: The field contains the CBF account number of the instructing party as well as the Xemac Client Reference. The Party A is identical to the Xemac Collateral Provider for the System Claim Number for which the securities movements have taken place.

Field 95R - Party B

Swift

Definition:	Counterparty of party A.	
Sequence:	Mandatory in Mandatory Subsequence A1 Collateral Parties.	
Qualifier:	:PTYB/DAKV/	Party B.
Syntax:	:4!c/:8c/34x	

CBF USAGE

Special note: The field contains the CBF account number of the counterparty as well as the Xemac Client Reference. The Party B is identical to the Xemac Collateral Taker for the System Claim Number for which the securities movements have taken place.

Field 25D - Instruction Processing Status

Swift

Definition:	Provides the status of an instruction.	
Sequence:	Mandatory in Optional Subsequence A2 Status.	
Qualifier:	:IPRC//PACK	Instruction has been acknowledged by the account servicer.
	:IPRC//REJT	Instruction has been rejected for further processing.
	:IPRC//TREA	Transaction has been treated.
Syntax:	:4!c/[8c]/4!c	

CBF USAGE

Special note: Qualifier TREA is always used.

6. Message Format for Collateral Management

Field 25D - Allocation Status

Swift

Definition:	Provides the allocation status of an instruction.	
Sequence:	Mandatory in Optional Subsequence A2 Status.	
Qualifier:	:ALOC//AOLF	Instruction has been fully covered by collateral.
	:ALOC//AOLP	Instruction has been partially covered by collateral.
Syntax:	:4!c/[8c]/4!c	

CBF USAGE

Special note:	Qualifier AOLF is always used.

Field 25D - Settlement Status

Swift

Definition:	Provides the settlement status of an instruction.	
Sequence:	Mandatory in Optional Subsequence A2 Status.	
Qualifier:	:SETT//SETT	Full settlement
	:SETT//PAIN	Part of the instruction remains unsettled.
	:SETT//USET	Instruction is unsettled.
Syntax:	:4!c/[8c]/4!c	

CBF USAGE

Special note:	Qualifier SETT is always used.

Field 17B - Collateral Approved Flag

Swift

Definition:	Indicates whether the proposed collateral movements can be accepted.	
Sequence:	Optional in Mandatory Sequence A General Information.	
Qualifier:	:CAPP//	Collateral Approved
	:CAPP//Y	The proposed collateral movements are OK.
	:CAPP//N	The proposed collateral movements are not OK.
Syntax:	:4!c//1!a	

CBF USAGE

Special note:	Qualifier code Y is always used.

Field 20C - Previous Reference

Swift

Definition:	Message reference of the linked message which was previously sent.	
Sequence:	Mandatory in Optional Subsequence A3 Linkages	
Qualifier:	:PREV//	Previous Message Reference
Syntax:	:4!c//16c	

CBF USAGE

Special note:	The field contains the value of the SEME of the first message and this for all messages.

Field 98B - Closing Date

Swift

Definition:	Closing date/maturity date.	
Sequence:	Mandatory in Mandatory Sequence B Deal Transaction Details	
Qualifier:	:TERM//OPEN	There is no termination date defined.
Syntax:	:4!c/[8c]/4!c	

CBF USAGE

Special note:	Qualifier OPEN is always used.

Field 19A - Transaction Amount

Swift

Definition:	Amount of the transaction.	
Sequence:	Optional in Mandatory Sequence B Deal Transaction Details	
Qualifier:	:TRAA//	Transaction amount
Syntax:	:4!c//[N]3!a15d	

CBF USAGE

Special note:	The field contains the claim currency followed by "0,".

6. Message Format for Collateral Management

Field 22H - In / Out Indicator

Swift

Definition:	Specifies whether the quantity of financial instrument is to be delivered or received.
Sequence:	Mandatory in Optional Repetitive Sequence C Securities Movement.

Qualifier:	:INOU//COLI	Financial Instruments are to be delivered out of Party A's safekeeping account.
	:INOU//COLO	Financial Instruments are to be received in Party A's safekeeping account.

Syntax:	:4 !c//4!c

CBF USAGE

Special note:	The field contains:

- COLI = Collaterals IN, that is Allocation
- COLO = Collaterals OUT, that is Release

Field 35B - Identification of Security / Description of Secutirity

Swift

Definition:	The field identifies the financial instrument.
Sequence:	Mandatory in Optional Repetitive Sequence C Securities Movement.
Qualifier:	Identification of Security
Syntax:	[ISIN1!e12!c]
	[4*35x]

CBF USAGE

Special note:	This field contains the ISIN as well as the Settlement Location (DEP/CBF or DEP/CBL).

Field 36B - Quantity of Financial Instrument

Swift

Definition:	Quantity of financial instrument
Sequence:	Mandatory in Optional Repetitive Sequence C Securities Movement.

Qualifier:	:QSEC//FAMT	Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.
	:QSEC//UNIT	Quantity expressed as a number, for example, a number of shares.

Syntax:	:4 !c//4!c/15d

CBF USAGE

Special note:	Qualifier FAMT or UNIT is always used.

Field 17B - Collateral Flag

Swift

Definition:	Indicates whether the cash amount is delivered/received as part of collateral.	
Sequence:	Mandatory in Optional Repetitive Sequence C Securities Movement.	
Qualifier:	:COLL//Y	Amount of money is part of the collateral.
	:COLL//N	Amount of money is not part of the collateral; it is part of the deal transaction.
Syntax:	:4 !c//1!a	

CBF USAGE

Special note:	Qualifier code Y is always used.

6. Message Format for Collateral Management

6.5 MT569 - Triparty Collateral and Exposure Statement

CBF offers Xemac clients the option of ordering the MT569 Triparty Collateral and Exposure Statement.

The Swift MT569 message is provided separately for the party taking the collateral and the party providing the collateral.

The report is offered in two versions: a summary and a detailed report. The summary contains information on the client's exposures in Xemac. The detailed report contains the allocated positions for each Xemac exposure.

The MT569 Triparty Collateral and Exposure Statement is generated and transmitted at around 19:00 after daytime processing. There follows the description of formats for the MT569. In contrast to the detailed version, the summary version does not contain sections C1a1 and C1a1a.

6.5.1 Overview

Tag	Status	Field Name	Format
Mandatory Sequence A – General Information			
16R	M	Start of Block	GENL
28E	M	Page Number/Continuation Indicator	5n/4!c
13A	O	Statement Number	:STAT//3!c
20C	M	Sender's Message Reference	:4!c//16x
23G	M	Function of the Message	4!c
98C	O	Preparation Date / Time	:PREP//8!n6!n
22H	M	Indicator	:STBA//4!c
22H	M	Indicator	:REPR//4!c
Optional Repetitive Subsequence A1 – Collateral Parties			
16R	M	Start of Block	COLLPRTY
95Q	M	Party	:PTYA//4*35x
16S	M	End of Block	COLLPRTY
End of Subsequence A1 Collateral Parties			
16S	M	End of Block	GENL
End of Sequence A General Information			
Mandatory Sequence B Overall Summary			
16R	M	Start of Block	SUMM
19A	M	Amount	:COVA//[N]3!a15d
19A	M	Amount	:TEXA//[N]3!a15d
98A	M	Valuation Date/Time	:VALN//8!n
70E	O	Collateral Narrative	:COLL//10*35x
16S	M	End of Block	SUMM
End of Sequence B Overall Summary			
Mandatory Repetitive Sequence C Summary by Exposure Type			
16R	M	Start of Block	SUME
22H	M	Indicator	:COLA//4!c
19A	M	Amount	:COVA//[N]3!a15d
19A	M	Amount	:TEXA//[N]3!a15d
Optional Repetitive Subsequence C1 Summary by Counterparty			
16R	M	Start of Block	SUMC
95Q	M	Party	:PTYB//4*35x
19A	M	Amount	:COVA//[N]3!a15d
19A	M	Amount	:TEXA//[N]3!a15d

Tag	Status	Field Name	Format
Mandatory Repetitive Subsequence C1a Transaction Details			
16R	M	Start of Block	TRANSDET
20C	M	Reference	:CLTR//16x
20C	M	Reference	:TCTR//16x
98A	M	Date/Time	:EXRQ//8!n
98B	M	Date/Time	:TERM//4!c
19A	M	Amount	:COVA//[N]3!a15d
19A	M	Amount	:TEXA//[N]3!a15d
Optional Repetitive Subsequence C1a1 Valuation Details			
16R	M	Start of Block	VALDET
17B	M	Flag	:COLL//1!a
17B	M	Flag	:SECU//1!a
98A	O	Settlement Date/Time	:SETT//8!n
19A	M	Amount	:MVPF//[N]3!a15d
19A	O	Amount	:LICO//[N]3!a15d
19A	O	Amount	:MKTB//[N]3!a15d
19A	O	Amount	:ACRU//[N]3!a15d
92B	M	Rate	:EXCH//3!a/3!a/15d
92A	M	Rate	:VAFC//[N]15d
Optional Repetitive Subsequence C1a1A Securities Details			
16R	M	Start of Block	SECDET
35B	M	Identification of Financial Instrument	[ISIN1!e12!c][4*35x]
36B	M	Quantity of Financial Instrument	:SECV//4!c/15d
11A	O	Currency of the Denomination	:DENO//3!a
90A or 90B	O	Market Price	:MRKT//4!c/15d or :MRKT//4!c/3!a15d
16S	M	End of Block	SECDET
End of Subsequence C1a1A Securities Details			
16S	M	End of Block	VALDET
End of Subsequence C1a1 Valuation Details			
16S	M	End of Block	TRANSDET
End of Subsequence C1a Valuation Details			
16S	M	End of Block	SUMC
End of Subsequence C1 Summary by Counterparty			
16S	M	End of Block	SUME

End of Sequence C Summary by Exposure Type

6. Message Format for Collateral Management

6.5.2 Example MT569

MT569 – Triparty Collateral and Exposure Statement

Message Fields and Contents	Comments
1: F01DAKVDEFFAXXX0016000272ü ä2: O5691944091201DAKVDEFFADOM00160000100912011944Nü ä3:ä108:XEM1194411972203üü ä4:	Header
:16R:GENL :28E:10/LAST :13A::STAT//328 :20C::SEME//XEMO194113320662 :23G:NEWM :98C::PREP//20091124194113 :22F::STBA//EOSP :22H::REPR//PROV :16R:COLLPRTY :95Q::PTYA//1234 :16S:COLLPRTY :16S:GENL :16R:SUMM :19A::COVA//EUR010490212356,41 :19A::TEXA//EUR003303899653,16 :98A::VALN//20091124 :70E::COLL//XEMAC Detailed Collateral and Exposure Statement :16S:SUMM :16R:SUME :22H::COLA//SLOA :19A::COVA//EUR010490212356,41 :19A::TEXA//EUR003303899653,16 :16R:SUMC :95Q::PTYB//7777/XECR MSC-NONREF/MSC-NONREF :19A::COVA//EUR007178360558,83 :19A::TEXA//EUR000000000001,00 :16R:TRANSDET :20C::CLTR//0000000004 :20C::TCTR//2006000067 :98A::EXRQ//20091124 :98B::TERM//OPEN :19A::COVA//EUR007178360558,83 :19A::TEXA//EUR000000000001,00 :16R:VALDET :17B::COLL//Y :17B::SECU//Y :98A::SETT//20091124 :19A::MVPF//EUR000013594214,40 :19A::LICO//EUR000013594214,40 :19A::MKTB//EUR000016339200,00 :19A::ACRU//EUR000000000000,00	

Message Fields and Contents	Comments
:92B::EXCH//EUR/EUR/1,00	
:92A::VAFC//016,80	
:16R:SECDET	
:35B:ISIN DE0003081832	
/TYPE E/SETL CBF/DESC SEB AG OE.PF.	
317/AART Pledged	
:36B::SECV//FAMT/000016000000,00	
:90A::MRKT//PRCT/00000102,12	
:16S:SECDET	
:16S:VALDET	
:16R:VALDET	
:17B::COLL//Y	
:17B::SECU//Y	
:98A::SETT//20091124	
:19A::MVPF//EUR000004763158,40	
:19A::LICO//EUR000004763158,40	
:19A::MKTB//EUR000005724950,00	
:19A::ACRU//EUR000000000000,00	
:92B::EXCH//EUR/EUR/1,00	
:92A::VAFC//016,80	
:16R:SECDET	
:35B:ISIN DE0003097077	
/TYPE E/SETL CBF/DESC NORDLB OPF.R.	
7/AART Pledged	
:36B::SECV//FAMT/000005500000,00	
:90A::MRKT//PRCT/00000104,09	
:16S:SECDET	
:16S:VALDET	
:16S:TRANSDET	
:16S:SUMC	
:16S:SUME	
-ü ä5:äMAC:EEFC6B79üäCHK:3E560D0251D0üü	Trailer

6. Message Format for Collateral Management

6.5.3 Field description

Field 16R/S - Start of Block / End of Block

Swift

Definition:	This field indicates the start / end of a block and its name.
Sequence:	Each sequence begins with field 16R and ends with field 16S.
Syntax:	16c

CBF Usage

No specific usage for CBF

Field 11A - Currency: Currency of the Denomination

Swift

Definition:	This qualified generic field specifies:
	DENO - Currency of the Denomination - Currency in which a financial instrument is currently denominated.
Sequence:	A, General Information
Syntax:	:4!c//3!a (qualifier)(currency code)

CBF USAGE

Instruction type:	Federal Securities Administration transfer
Field name:	Currency of Denomination
Syntax:	:4!c//3!a
Status:	Optional in optional repetitive sequence C1a1A.
Special note:	Filled for bonds with Depot Currency different from EUR.

Field 13A - Statement Number

Swift

Definition:	Sequential number assigned to the statement.
Sequence:	A, General Information
Qualifier:	:STAT
Syntax:	:STAT//3!c

CBF USAGE

Special note:	Consecutive message number. The day of the year is displayed.
	This field contains a three-digit number indicating the logical sequence of information transmitted to the client. Possible values are:
	072 = current day (Julian calendar day)

Field 17B - Flag

Swift

Definition:	This qualified generic field specifies:

- COLL - Collateral Flag - Indicates whether the financial instrument is delivered/received as collateral.
- SECU - Securities Flag - Indicates whether the exposure/collateral specified is securities.

Sequence:	C1a1, Valuation Details
Syntax:	:4!c//1!a (Qualifier)(Flag)

CBF USAGE

Instruction type:	Federal Securities Administration transfer
Field name:	Flag
Syntax:	:4!c//1!a
Status:	Mandatory in optional subsequence C1a1.
Special note:	Both flags are always set to "Y".

Field 19A - Amount

Swift

Definition:	This qualified generic field specifies:

- COVA - Value of Collateral Held - Total value of posted collateral (post- haircut) expressed in the reporting transaction currency.

TEXA - Total Exposure Amount - Total exposure amount between the giver and taker expressed in the reporting transaction currency.

Sequence:	B, Overall Summary
	C, Summary by Exposure Type
	C1, Summary by Counterparty
	C1a, Transaction Details
Syntax:	:4!c//[N]3!a15d (qualifier)(sign)(currency code)(amount)

CBF USAGE

Field name:	Amount
Definition:	Analogous to Swift
Syntax:	:4!c//[N]3!a15d
Special note:	In Sequences "B, Overall Summary" and "C, Summary by Exposure Type":

- COVA reports the Total Value of Collateral Held
- TEXA reports the Total Exposure Amount

In Sequences „C1, Summary by Counterpart" and „C1a, Transaction Details":

- COVA reports the Value of Collateral Held
- TEXA reports the Exposure Amount

If not all underlying exposures are denominated in EUR, a conversion takes place, so that the total is shown in EUR.

6. Message Format for Collateral Management

Field 19A - Amount

Swift

Definition:	This qualified generic field specifies:

- ACRU - Accrued Interest Amount - Amount of interest that has been accrued in between coupon payment periods.
- LICO - Exposure/Collateral in Transaction Currency - Amount of the exposure/collateral in the exposure/collateral currency.
- MKTB - Market Value Amount Before Valuation Factor - Actual market value before valuation factor expressed in the transaction currency. For cash it is the value before haircut.
- MVPF - Actual Market Value Post Valuation Factor - Actual market value post valuation factor expressed in the collateral currency. For cash, it is the value post haircut.

Sequence:	C1a1, Valuation Details
Syntax:	:4!c//[N]3!a15d (Qualifier)(Sign)(Currency Code)(Amount)

CBF USAGE

Field name:	Amount
Definition:	Analogous to Swift
Syntax:	:4!c//[N]3!a15d
Status:	Mandatory in optional subsequence C1a1
Special Note:	ACRU has to be understood as the Accrued Interest in the Exposure Currency.
	LICO has to be understood as value of the collateral in the Exposure Currency.
	MKTB has to be understood as the Xemac Market Value in Reference Currency .
	MVPF has to be understood as the Xemac Collateral Value in Reference Currency.

Field 20C::SEME - Sender's Message Reference

Swift

Definition:	This field indicates the reference number assigned by the sender to unambiguously identify the message in the sender's system.
Sequence:	A, General Information
Syntax:	:SEME//16x

CBF USAGE

Field name:	Message reference
Definition:	Xemac unique message reference starting with XEM
Syntax:	:4!c//16x

Field 20C - Reference

Swift

Definition:	This qualified generic field specifies:

- CLTR - Client's Collateral Transaction Reference - Corresponds to the Xemac Own Claim Number – Eigene Forderungsnummer
- TCTR - CBF's Collateral Management Transaction Reference – Corresponds to the Xemac System Claim Number – Forderungsnummer System

Sequence:	C1a, Transaction Details
Syntax:	:4!c//16x (Qualifier)(Reference)

CBF USAGE

Field name:	Reference
Syntax:	:4!c//16x
Status:	Mandatory in mandatory subsequence C1a.

Field 22H - Indicator

Swift

Definition:	This qualified generic field specifies:

- COLA - Exposure Type Indicator - Specifies the underlying business area/type of trade causing the exposure.

- REPR - Collateral Receive/Provide Indicator - Specifies whether the client is the collateral taker or giver.

- STBA - Statement Basis Indicator - Specifies the basis type of balances on which the statement is prepared.

Sequence:	A, General Information
	C, Summary by Exposure Type
Syntax:	Option H :4!c//4!c (Qualifier)(Indicator)

CBF USAGE

Field name:	Indicator
Syntax:	:4!c//4!c
Status:	Mandatory in mandatory sequence A
Special Note:	COLA is always filled with "SLOA" (Secured Loan).
	REPR is either filled with "RECE" (Receiver) or with "PROV" (Provider).
	STBA is always filled with "EOSP" (End of Settlement Positions).

6. Message Format for Collateral Management

Field 23G - Function of the Message

Swift

Definition: This field identifies the function of the message.

Sequence: A, General Information

Qualifier: NEWM = new instruction

Syntax: 4!c

CBF USAGE

Special note: The content of this field is always filled with NEWM.

Field 28E - Page Number/Continuation Indicator

Swift

Definition: This field provides the page number of the message (within a statement) and a continuation indicator to indicate whether that the statement continues or whether the message is the last page of the statement.

Sequence: A, General Information

Syntax: 5n/4!c (Page Number)(Continuation Indicator)

CBF USAGE

Special note: Continuation Indicator must contain one of the following codes (Error code(s): T97):
- LAST - Last Page - Last page of a statement with more than one page.
- MORE - Intermediate Page - Intermediate page of a statement which contains additional pages.
- ONLY - Only Page - Only page of the statement.

Status: Mandatory in mandatory sequence A

Field 35B - Identification of a Financial Instrument

Swift

Definition:	This field identifies the financial instrument.
Sequence:	C1a1A, Securities Details

CBF USAGE

Field name:	Financial Instrument
Definition:	This field contains the code of the relevant securities in ISIN format.
Syntax:	[ISIN1!e12!c] (Identification of Security)
	/TYPE [TYPE]/SETL [SETL]/DESC [DESC]
	/AART [AART]/ELIG [ELIG]
	where:
	[TYPE]= Security Type: E or T
	[SETL] = Settlement Location CBF or CBL
	[DESC] = Description of Security 4*35x
	[AART] = Collateral Status: "Pledged", "Transferred", "Transfer via CBF", "Transfer EGC" or "Appropriated"
	and [ELIG] = Basket (in case of GC Pooling and if Security Type is T.
Special note:	This field contains the ISIN, Type, Settlement Location, Description, Collateral Status of the securities, if available as well as Basket, if available.
Status:	Mandatory in conditional (see rule C1) subsequence C1a1A.

Field 36B - Quantity of Financial Instrument: Quantity of Securities Valued

Swift

Definition:	This qualified generic field specifies:
	SECV - Quantity of Securities Valued - Quantity of financial instruments valued.
Sequence:	C1a1A, Securities Details
Qualifier:	:SECV
Syntax:	:4!c//4!c/15d (Qualifier)(Quantity Type Code)(Quantity)
Special note:	The type can contain the following codes:

Type code	Meaning	Description
FAMT	Face amount	Quantity expressed as the face amount of the principal of a debt instrument
UNIT	Unit	Quantity expressed as a number, for example, number of shares

CBF USAGE

Field name:	Quantity of Securities Valued
Syntax:	:4!c//4!c/15d
Status:	Mandatory in conditional (see rule C1) subsequence C1a1A.

6. Message Format for Collateral Management

Field 70E - Declaration Details Narrative

Swift

Definition:	This qualified generic field specifies:
	COLL - Collateral Narrative - Provides additional information on the collateral.
Sequence:	B, Overall Summary
Syntax:	:4!c//10*35x (Qualifier)(Narrative)

CBF USAGE

Definition:	This field contains the specific Xemac report name not covered by the Swift definitions.
Special Note:	It contains either "Xemac Summary Collateral and Exposure Statement" or "Xemac Detailed Collateral and Exposure Statement".
Status:	Optional in mandatory sequence B

Field 90a – Market Price

Swift

Definition:	This qualified generic field specifies:
	MRKT - Market Price - Last reported/known price of a financial instrument in a market.
Sequence:	C1a1A, Securities Details
Syntax:	Option A :4!c//4!c/15d (Qualifier)(Percentage Type Code)(Price)
	Option B :4!c//4!c/3!a15d (Qualifier)(Amount Type Code)(Currency Code)(Price)

CBF USAGE

Field name:	Market price
Special note:	The type can contain the following codes:

Type code	Meaning	Description
PRCT	Percentage	Price expressed as a percentage of par. This field is used for bonds when the field 36B is filled with FAMT.
ACTU	Actual Amount	Price expressed as an amount of currency per unit or per share. This field is used for shares when the field 36B is filled with UNIT.

Status:	Optional in conditional subsequence C1a1A.

Field 92A - Rate

Swift

- Definition: • This qualified generic field specifies:
  - EXCH - Exchange Rate - Exchange rate between the transaction currency and the reporting currency.
  - VAFC - Valuation Factor - Adjustment applied on the liability/collateral to calculate the position.

Sequence: C1a1, Valuation Details

Syntax: Option A :4!c//[N]15d (Qualifier)(Sign)(Rate)

Option B :4!c//3!a/3!a/15d (Qualifier)(First Currency Code)(Second Currency Code)(Rate)

CBF USAGE

Field name: EXCH - Exchange Rate – Exchange rate between the exposure currency and the reporting currency.

VAFC - Valuation Factor - Haircut

Status: Mandatory in optional subsequence C1a1.

Field 95A - Party

Swift

Definition: This qualified generic field specifies:

PTYA - Party A - Client receiving the statement.

PTYB - Party B - Counterparty of party A.

Sequence: A1, Collateral Parties

C1, Summary by Counterparty

Syntax: Option Q :4!c//4*35x (Qualifier)(Name & Address)

Definition: CASCADE participant number

Status: Mandatory in optional subsequence A1, C1.

Special note: PTYA is always filled with the Xemac Participant number.

PTYB is always filled with the Xemac Participant number and with the Xemac Client Reference.

6. Message Format for Collateral Management

Field 98A - Date/Time: Preparation/Settlement Date/Time

Swift

Definition:	This qualified generic field specifies:

- PREP - Preparation Date/Time - The date/time at which the message was prepared.
- VALN - Valuation Date/Time - Valuation date/time of both the collateral and the exposure.
- EXRQ – Execution Requested Date/Time - Date/time at which the instructing party requested the instruction to be executed.
- TERM - Closing Date/Time - Closing date/time or maturity date/time of the transaction.
- SETT - Settlement Date/Time - Date/time at which the financial instruments are to be delivered or received effectively (Effective Settlement Date/ Time).

Sequence: A, General Information

B, Overall Summary

C1a, Transaction Details

C1a1, Valuation Details

Syntax: Option A :4!c//8!n (Qualifier)(Date)

Option C :4!c//8!n6!n (Qualifier)(Date)(Time)

Option E :4!c//8!n6!n[,3n][/[N]2!n[2!n]] (Qualifier)(Date)(Time)(Decimals)(UTC Indicator)

CBF USAGE

Field name: Preparation Date is filled with a valid date and time expressed as YYYYMMDDHHMMSS.

Valuation Date/ Execution Requested Date and Settlement Date is filled with a valid date expressed as YYYYMMDD.

Closing Date/Time is always filled with "OPEN".

Definition: Analogous to Swift

Syntax: Date is a valid date expressed as YYYYMMDD for all fields except for Closing Date where "OPEN" is always reported.

Status: Optional in mandatory sequence A

Mandatory in mandatory sequence B

Mandatory in mandatory subsequence C1a

Conditional in optional mandatory subsequence C1a1

7. Message format for registered shares / CASCADE-RS

7.1 MT500 - Instruction to Register

The MT500 message is the client's instruction to CBF for the first registration or reregistration of a shareholder in the share ledger kept by the issuer or service provider.

7.1.1 Overview

Tag	Status	Field name	Format
Mandatory Sequence A General Information			
16R	M	Start of Block	GENL
20C	M	Sender's Reference	:SEME//16x
23G	M	Function of the Message	4!c
98A	O	Preparation Date	:PREP//8!n
22F	M	Type of Instruction Indicator	:INST//4!c
Repetitive Optional Subsequence A1 Linkages			
16R	M	Start of Block	LINK
20C	M	Reference	:4!c//16x
16S	M	End of Block	LINK
End of Subsequence A1 Linkages			
16S	M	End of Block	GENL
End of Sequence A General Information			
Mandatory Sequence B Registration Details			
16R	M	Start of Block	REGDET
20D	M	Bank Reference Number	:BREF//25x
20D	O	Business Partner Number	:BPAR//25x
20D	O	Shareholder Number	:SHAR//25x
22F	M	Type of Ownership Indicator	:OWNT//4!c
22F	M	Type of Beneficial Owner Indicator	:BENT//4!c
22F	O	Registration Reason Indicator	:RREA//4!c
98A	O	Requested Registration Date	:RREG//8!n
35B	M	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]
70C	O	Registration Details - Narrative	:REGI//4*35
Mandatory Subsequence B2 Financial Instrument/Account			
16R	M	Start of Block	FIAC
36B	M	Quantity Of Financial Instrument	:QREG//4!c/15d
97A	M	Safekeeping Account	:SAFE//35x
16S	M	End of Block	FIAC
End of Subsequence B2 Financial Instrument/Account			
16S	M	End of Block	REGDET
End of Sequence B Registration Details			
Repetitive Optional Sequence C Client Details			
16R	M	Start of Block	CLTDET
Optional Subsequence C1 Address			
16R	M	Start of Block	ADDRESS

7. Message format for registered shares / CASCADE-RS

Tag	Status	Field name	Format
17B	M	Permanent/Mailing Address Flag	:PERM//Y or :MAIL//Y
22F	O	Title of Correspondence	:TITL//4!c
95U	O	Name or Beneficial Owner or Trustee/Third Party	:NOMI//3*35x or :OWND//3*35x or :TRUS//3*35x
94G	O	Address	:ADDR//2*35x
94D	O	City	:CITY//[2!a]/35x
94C	O	Country of Domicile	:DOMI//2!a
94G	O	Email Address	:EMAI//2*35x
13B	O	Postal Code	:POST//30x
13B	O	Post Box	:PBOX//30x
13B	O	Street Number	:SNUM//30x
16S	M	End of Block	ADDRESS

End of Subsequence C1 Address

Optional Subsequence C2 Personal Details

Tag	Status	Field name	Format
16R	M	Start of Block	PERSDET
22F	O	Occupation Type Indicator	:OCCU/DAKV/4!c
95U	O	Name at Birth	:BIRT//3*35x
98A	O	Date of Birth / Foundation	:DBIR//8!n or :DFON//8!n
94C	O	Country of Nationality	:NATO//2!a
70C	O	Additional Text	:ADTX///LEID 1*35x
16S	M	End of Block	PERSDET

End of Subsequence C2 Personal Details

Tag	Status	Field name	Format
16S	M	End of Block	CLTDET

End of Sequence C Client Details

Optional Sequence D Corporate Action Details

Tag	Status	Field name	Format
16R	M	Start of Block	CADETL
98A	O	Announcement Date	:ANOU//8!n
98A	O	Ex-Dividend or Distribution Date	:XDTE//8!n
35B	M	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]
16S	M	End of Block	CADETL

End of Sequence D Corporate Action Details

7.1.2 Example MT500

MT500 – Instruction to register

Message Fields and Contents	Comments
ä1: F01DAKVDEFFADOM5978555163ü ä2: O5001044091218DAKVDEFFFXXX0951358805091218 1044Nü ä3:ä108:YN8A5GCBGZ6JKFVAüü ä4:	Header

:16R:GENL
:20C::SEME//VP77770262842320
:23G:NEWM
:98A::PREP//20091222
:22F::INST//RERE
:16R:LINK
:20C::RELA//VP77770262842320
:16S:LINK
:16S:GENL
:16R:REGDET
:20D::BREF//KTO-2345678900
:20D::BPAR//BLZ-55550085
:22F::OWNT//TRUS
:22F::RREA//POSS
:22F::BENT//LEGL
:98A::RREG//20091222
:35B:ISIN DE0006231004
    Infineon Technologies AG
    Namens-Aktien o N
:16R:FIAC
:36B::QREG//UNIT/2800,
:97A::SAFE//7777
:16S:FIAC
:16S:REGDET
:16R:CLTDET
:16R:ADDRESS
:17B::PERM//Y
:95U::OWND//Name
:94G::ADDR//Strasse 10-16
:94D::CITY///Frankfurt
:94C::DOMI//DE
:13B::POST//60313
:16S:ADDRESS
:16R:PERSDET
:94C::NATO//DE
:16S:PERSDET
:16S:CLTDET
	Mandatory for CBF
	
	Mandatory for CBF

-ü ä5:äMAC:0FAFC868üäCHK:FAF675933BFFüü	Trailer

7. Message format for registered shares / CASCADE-RS

Message Fields and Contents	Comments
{1: F01DAKVDEFFXXXX0039471569} {2: I500DAKVDEFFADOMN} {4:	Header
:16R:GENL :20C::SEME//471569 :23G:NEWM :22F::INST//RERE :16S:GENL :16R:REGDET :20D::BREF//KTO-8123456701 :22F::OWNT//OWNE :22F::BENT//INDV :22F::RREA//POSS :35B:ISIN DE0008430026 :16R:FIAC :36B::QREG//UNIT/40, :97A::SAFE//33330000 :16S:FIAC :16S:REGDET :16R:CLTDET :16R:ADDRESS :17B::PERM//Y :22F::TITL//FRAU :95U::OWND//NAME :94G::ADDR//BOERSENSTR. 7 :94D::CITY///FRANKFURT :94C::DOMI//DE :13B::POST//66666 :16S:ADDRESS :16R:PERSDET :98A::DBIR//12340330 :94C::NATO//DE :70C::ADTX///LEID 549300TGFLH2QZV80T70 :16S:PERSDET :16S:CLTDET	
-}	Trailer

Message Fields and Contents	Comments
{1: F01DAKVDEFFXXXX0039471569} {2: I500DAKVDEFFADOMN} {4:	Header
:16R:GENL :20C::SEME//6661266 :23G:NEWM :98A::PREP//20091221 :22F::INST//RERE :16S:GENL :16R:REGDET :20D::BREF//MSC-012341 :20D::SHAR//444444 :22F::OWNT//TRUS :22F::BENT//LEGL :22F::RREA//INHE :35B:ISIN DE0008404005 :16R:FIAC :36B::QREG//FAMT/77, :97A::SAFE//7777 :16S:FIAC :16S:REGDET	
-}	Trailer

7. Message format for registered shares / CASCADE-RS

7.1.3 Field description

Field 13B – Postal Code

Swift

Definition:	Postal code or zip code
Sequence:	C1, Address
Syntax:	:POST//30x

CASCADE-RS

Instruction type:	Registration (02)
	Re-registration (01)
Field name:	Postal Code
Definition:	This field is used in combination with the street or the P.O. box.
Syntax:	5x
Status:	Mandatory (in the case of a German address or the usage of P.O. box)
Special note:	This field must be present when a P.O. box or a street name is given.

Field 13B – Post Box

Swift

Definition:	Post box number, postal code or zip code
Sequence:	C1, Address
Syntax:	:PBOX//30x

CASCADE-RS

Instruction type:	Registration (02)
	Re-registration (01)
Field name:	P.O. Box
Definition:	Analogous to Swift
Syntax:	10x
Special note:	When a postal code for a post box is used, the postal code and the number of the post box must be concartinated in the PBOX field separated by two "+" symbols.
	Example: 13B:PBOX::12345++1234

Field 13B - House number

Swift

Definition:	House number
Sequence:	C1, Address
Syntax:	:SNUM//30x

CASCADE-RS

Not used at present. The house number is stored in address field 94G::ADDR, together with the street name.

Field 16R/S - Start of Block / End of Block

Swift

Definition:	This field indicates the start / end of a block and its name.
Sequence:	Each sequence begins with field 16R and ends with field 16S.
Syntax:	16c

CASCADE-RS

No usage specific to CBF

Field 17B - Address Flag

Swift

Definition:	This field indicates whether the address is a mailing address or a permanent address.
Sequence:	C1, Address
Syntax:	:PERM//Y or
	:MAIL//Y

CASCADE-RS

Special note:	The field indicates whether the address is a mailing address or a permanent address.
	If 17B::MAIL/Y is used, 95U::TRUS and :95U::OWND are mandatory.

7. Message format for registered shares / CASCADE-RS

Field 20C - Previous Message Reference

Swift

Definition:	Reference of the linked message previously sent
Sequence:	A1, Linkages
Syntax:	:PREV//16x

CASCADE-RS

Field name:	Instruction reference (new instruction)
	Instruction reference of the original instruction (cancellation)
Definition:	This field contains a reference given by the sender clearly identifying the instruction referred to in the message.
Status:	Optional
Syntax:	16x
Special note:	Although the contents of this field are the sender's responsibility, lower-case characters are not recommended as they cannot be used as search criteria in the Message Journal.
	If the :PREV// reference is used, this field is transmitted into the Instruction reference and is used to identify the instruction. This means that if a new instruction is sent, this reference is used as the instruction reference of the new instruction. If a cancellation or a settlement release is sent, this reference is interpreted as the instruction reference of the original instruction.
	Please note that if an MT500 message is sent as a cancellation, this :PREV// reference must be present in order to refer to the original instruction.

Field 20C - Related Message Reference

Swift

Definition:	Message reference of the linked message previously received
Sequence:	A1, Linkages
Syntax:	:RELA//16x

CASCADE-RS

Field name:	CASCADE-RS reference of the original instruction (cancellation)
Definition:	This field contains a reference given by the receiving party of the message clearly identifying the instruction referred to in the message.
Syntax:	16x

7. Message format for registered shares / CASCADE-RS

Special note: The CASCADE-RS reference can be received in the MT510 confirmation message and is structured by the following fields:

- Application Code   1!x = V
- Test Code   1!x = T (Test) or P (Production)
- Instructor   4!n = Account
- Instructor Type   2!n = 01 or 02
- Registration Reason   1!n = see table of Field 22F – RREA
- (Registration Reason Indicator)
- Instruction No.   6!n
- Filler   0

Note: If an MT500 message is sent as a cancellation, the ::PREV// reference must be present in order to refer to the original instruction.

7. Message format for registered shares / CASCADE-RS

Field 20C - Sender's Message Reference

Swift

Definition:	This field contains the reference number assigned by the sender to unambiguously identify the message in the sender's system.
Sequence:	A, General Information
Syntax:	:SEME//16x

CASCADE-RS

Field name:	Instruction reference (MT500, MT519)
Definition:	Analogous to Swift
Syntax:	16x
Special note:	Although the contents of this field are the sender's responsibility, lower-case characters are not recommended as they cannot be used as search criteria in the Message Journal.
	If the :PREV// reference is not used, this field is transmitted into the instruction reference and is used to identify the instruction. The structure of the reference is the responsibility of the sender.

Field 20D - Bank Reference Number

Swift

Definition:	Identifies one or more investors or shareholders with a financial institution
Sequence:	B, Registration Details
Syntax:	:BREF//25x

CASCADE-RS

Field name:	Client Reference: Client
Definition:	The Client Reference: Client consists of two fields separated by a hyphen. The first part identifies the type of reference (Market Participant ID). The second part is a reference which identifies the Bank's client. The type and the structure of this number is the responsibility of the bank.
Syntax:	3!x'-'13x (Market Participant ID) "-" (reference number)
Special note:	The Market Participant ID specifies the type of reference which follows the hyphen and correlates with a certain format:

- BIC   bank code   11!x
- BLZ   Bankleitzahl   8!n
- KTO   account number   13n
- MSC   miscellaneous   13x

Field 20D - Business Partner Number

Swift

Definition:	Identifies a financial institution with a clearing agent.
Sequence:	B, Registration Details
Syntax:	:BPAR//25x

CASCADE-RS

Field name:	Client Reference: Bank
Definition:	The Client Reference: Bank consists of two fields separated by a hyphen. The first part identifies the type of reference (Market Participant ID). The second part is a reference which identifies a bank or a branch operating behind the instructing party. The type and the structure of this number are the responsibility of the bank.
Syntax:	3!x'-'11x (Market Participant ID) "-" (reference number)
Status:	Optional
Special note:	The Market Participant ID specifies the type of reference which follows the hyphen and correlates with a certain format:

- BIC   bank code   11!x
- BLZ   Bankleitzahl (German bank code)   8!n
- KTO   account number   11n
- MSC   miscellaneous   11x

Field 20D - Shareholder Number

Swift

Definition:	Identifies an investor or shareholder with the issuer or the registration provider
Sequence:	B, Registration Details
Syntax:	:SHAR//25x

CASCADE-RS

Field name:	Shareholder Number
Definition:	Unambiguous number to identify a shareholder in the issuer's share ledger.
Syntax:	10x

7. Message format for registered shares / CASCADE-RS

Field 22F - Occupation Type Indicator

Swift

Definition:	Indicates the type of occupational group, branch of industry or business sector.
Sequence:	C2, Personal Details
Syntax:	:OCCU/[8c]/4!c

CASCADE-RS

Field name:	Occupation Type Indicator
Definition:	Type of occupational group, branch of industry or business sector
Syntax:	CBF uses the DAKV data source scheme.

Field 22F - Registration Reason Indicator

Swift

Definition:	Indicates the reason for the registration processing.
Sequence:	B, Registration Details
Syntax:	:RREA//4!c

CASCADE-RS

Instruction Type	Registration (02)
	Re-registration (01)
Field name:	Registration Reason
Definition:	Reason code for the registration or re-registration
Syntax:	1!x
Special note:	For CBF the Registration Reason is mandatory.

The Registration Reason contains the following data, depending on the code:

Code	Registration Reason (for re-registration – 01)
POSS (= change of possession)	0 = change of possession or ownership
INHE (= inheritance)	1 = registration related to an inheritance
REGD (= registered share exchange)	2 = registration not due to a purchase (for example, exchange of bearer shares for registered shares)
STAF (= staff shares)	4 = registration of shares given to staff
OTHR (= other)	5 = shareholder syndication

Code	Registration Reason (for registration – 02)
INCR (= increase in value)	0 = registration due to an increase in the share capital
BONU (= bonus issue)	1 = capitalisation issue
EXWA	2 = exercise of a warrant

Field 22F - Title of Correspondence

Swift

Definition: This field indicates the title of the addressee for correspondence.

Sequence: C1, Address

Syntax: :TITL//4!c   (indicator)

CASCADE-RS

Field name: Form Of Address

Definition: Analogous to Swift

Syntax: 1!x

Special note: The title is interpreted in connection with the type of beneficial owner.

Indicator code	Form Of Address
ASOC	8 = associates/couple in the case of natural persons 9 = Association in case of a legal person
FRAU MADA MISS MRSS	2 = Frau / Ms
HERR MR01 SIRR	1 = Herr / Mr

7. Message format for registered shares / CASCADE-RS

Field 22F - Type of Beneficial Owner

Swift

Definition:	Indicates the type of beneficial owner.
Sequence:	B, Registration Details
Syntax:	:BENT//4!c

CASCADE-RS

Field name:	Type of Person
Definition:	1x
Syntax:	The Type of Beneficial Owner can contain one of the following codes:

- INDV   individual or natural person (type of person = "N")
- LEGL   legal entity (type of person = "J")

Field 22F - Type of Instruction Indicator

Swift

Definition:	Indicates what kind of original instruction is confirmed in this message.
Sequence:	A, General Information
Syntax:	:INST//4!c

CASCADE-RS

Field name:	Instruction Type
Definition:	The Type of Instruction indicator can contain of the following codes:

- REGI   registration instruction (instruction type = 02)
- RERE   re-registration instruction (instruction type = 01)

Syntax:	2n

Field 22F - Type of Ownership

Swift

Definition:	Indicates in what way a beneficial owner or investor owns the financial instrument.
Sequence:	B, Registration Details
Syntax:	:OWNT//4!c

CASCADE-RS

Field name:	Third Party Ownership
Definition:	Indicates whether the shares are held for a third party.
Syntax:	1!x

Special Note:

Code	Third Party Ownership
NOMI (= Nominee Name)	J = yes
OWNE (= Own Name)	N = no
TRUS (= Trustee / Third party)	N = no

If the Type of Ownership is NOMI there must be a sequence C with field 95U::OWND//UNKNOWN (sequence C1). Fields 22F::OCCU and 94C::NATO (sequence C2) contain the occupation and nationality of the third-party owner.

If the Type of Ownership is OWNE or TRUS there should be no C1 sequence with field 95U::NOMI.

Field 23G - Function of the Message

Swift

Definition:	This field identifies the function of the message.
Sequence:	A, General Information
Qualifier:	NEWM = new registration instruction
	CANC = request to cancel a registration instruction previously sent
Syntax:	4!c

CASCADE-RS

Special note:	For the MT500 both qualifiers, NEWM and CANC, are used.

7. Message format for registered shares / CASCADE-RS

Field 35B – Identification of a Financial Instrument

Swift

Definition:	This field identifies the relevant securities in ISIN format.
Sequence:	B, Registration Details
Syntax:	[ISIN1!e12!c] [4*35x]

CBF USAGE

Field name:	Securities code
Definition:	This field contains the code of the relevant securities in ISIN format.
Syntax:	ISIN1!e12!c (ISIN)
Special note:	This field contains the ISIN and a free-text description of the securities, if available.

Field 36B – Quantity of Financial Instrument to be registered

Swift

Definition:	Total quantity of the financial instrument to be registered
Sequence:	B2, Financial Instrument / Account
Syntax:	:QREG//4!c/15d (type) (quantity)
Special note:	The type is indicated by the following codes:

Type code	Meaning	Description
AMOR	Amortised value	Quantity represents the current amortised face amount of a bond.
FAMT	Face amount	Quantity expressed as the face amount of the principal of a debt instrument
UNIT	Unit	Quantity expressed as a number, for example a number of shares

CASCADE-RS

Field name:	Nominal
Definition:	This field contains the nominal value to be registered.
Syntax:	10,3d
Special note:	The security type is not stored in the CASCADE-RS system.

7. Message format for registered shares / CASCADE-RS

Field 70C - Registration Details (Narrative)

Swift

Definition:	Provides details on registration not included within the structured fields of this message.
Sequence:	B, Registration Details
Syntax:	:REGI//4*35x

CASCADE-RS

Definition:	Additional attribute to identify the shareholder for registered shares
Syntax:	:REGI//SOID 22x
Special note:	This field is used to offer the instructing party an additional option to identify the owner of the securities.

Field 70C - Additional Text (Narrative)

Swift

Definition:	Provides additional information or specifies in more detail the content of a message.
Sequence:	C2, Personal Details
Syntax:	:ADTX///LEID 1*35x

CASCADE-RS

Definition:	This field contains the shareholder's Legal Entity Identification (LEI).
Syntax:	:ADTX// + label "/LEID" + Legal Entity Identification number. For the LEI, 20 characters can be used. Please note that a space is mandatory between the label "LEID" and the LEI information.

7. Message format for registered shares / CASCADE-RS

Field 94D - City

Swift

Definition:	City or town.
Sequence:	C1, Address
Syntax:	:CITY//[2!a]/35x (country code) (place)

CASCADE-RS

Instruction type:	Re-registration (01)
	Registration (02)
	Modification (04)
Field name:	City
Definition:	This field contains the name of the city or locality of the owner, nominee or trustee.
Syntax:	35x
Special Note:	The country code is not interpreted.

Field 94C - Country of Domicile

Swift

Definition:	Country of domicile
Sequence:	C1, Address
Syntax:	:DOMI//2!a (country code)

CASCADE-RS

Analogous to Swift

Field 94C - Country of Nationality

Swift

Definition:	Nationality of the owner, nominee or trustee
Sequence:	C2, Personal Details
Syntax:	:NATO//2!a (country code)

CASCADE-RS

Definition:	Analogous to Swift
Special note:	For CBF the nationality is mandatory.

Field 94G - Address

Swift

Definition:	Address of the beneficial owner, nominee or trustee.
Sequence:	C1, Address
Syntax:	:ADDR//2*35x

CASCADE-RS

Instruction type:	Re-registration (01)
	Registration (02)
	Modification (04)
Field name:	Street
Definition:	This field contains the name of the street and the house number.
Syntax:	35x (Only the first line of the Swift field is used.)

Field 94G - Email Address

Swift

Definition:	Email address of the owner, nominee or trustee
Sequence:	C1, Address
Syntax:	:EMAI//2*35x

As the "@" sign is not part of the character set in the Swift FIN network, Swift recommends using the hexadecimal EBCDIC code, preceded by two question marks (??) as an escape sequence ("??7C").
Please also refer to Connectivity Handbook Part 1, chapter 2.

CASCADE-RS

Analogous to Swift

Field 95U - Name at Birth

Swift

Definition:	Name given at birth
Sequence:	C2, Personal Details
Syntax:	:BIRT//3*35x

CASCADE-RS

Field name:	Name at Birth
Definition:	Analogous to Swift
Syntax:	35x (Only the first line of the Swift field is used.)

7. Message format for registered shares / CASCADE-RS

Field 95U - Name of Nominee

Swift

Definition:	Identification of the nominee
Sequence:	C1, Address
Syntax:	:NOMI//3*35x

CASCADE-RS

Field name:	Name of Securities Holder	line 1
	First Name of Securities Holder	line 2
	Title / Name 3 of Securities Holder	line 3
Definition:	Name, first name and title of the nominee.	
Syntax:	3*35x	
Special Note	If 95U::NOMI is present, there must be one sequence C where 95U::OWND contains "unknown" and fields 94C::NATO and 22F::OCCU (sequence C2) contain the nationality and occupation of the beneficial owner for whom the nominee holds the securities.	

Field 95U - Party that is the beneficial owner of the specified quantity of securities

Swift

Definition:	Party that is the beneficial owner of the specified quantity of securities
Sequence:	C1, Address
Syntax:	:OWND//3*35x

CASCADE-RS

Field name:	Natural Person –Natürliche Person	
	Name of Securities Holder	line 1
	First Name of Securities Holder	line 2
	Title	line 3
	Legal Person – Juristische Person	
	Name of Securities Holder	line 1
	First Name of Securities Holder	line 2
	Name 3 of Securities Holder	line 3
Definition:	Name, first name and title of the owner.	
Syntax:	3*35x	
Special Note	If 17B::MAIL/Y is used, 95U::TRUS and :95U::OWND are mandatory.	

7. Message format for registered shares / CASCADE-RS

Field 95U - Party that acts as the trustee or a third party

Swift

Definition:	Party that acts as the trustee or a third party
Sequence:	C1, Address
Syntax:	:TRUS//3*35x

CASCADE-RS

Field name:	Name of third party	line 1
	First Name of third party	line 2
	Title / Name 3 of third party	line 3
Definition:	Name, first name and title of the third party.	
Syntax:	3*35x	
Special Note	If 17B::MAIL/Y is used, 95U::TRUS and :95U::OWND are mandatory.	

Field 97A - Safekeeping Account

Swift

Definition:	Safekeeping account where the securities are kept
Sequence:	B2, Financial Instrument / Account
Syntax:	:SAFE//35x

CASCADE-RS

Field name:	Account Number
Definition:	This field contains the CBF account number related to the registration process.
Syntax:	4!n4!n (bank number) (number of sub-account)
Special note:	Only a CBF account number is acceptable.

Field 98A - Announcement Day

Swift

Definition:	Date when the issuer announced the corporate action event.
Sequence:	D, Corporate Action Details
Syntax:	:ANOU//8!n (date)

CASCADE-RS

Field name:	Ex date
Definition:	Date of the deadline for subscription rights/fractional rights or the date marking the start of the option period (CI period).
Syntax:	8!n in the format YYYYMMDD

7. Message format for registered shares / CASCADE-RS

Field 98A - Date of Birth / Foundation

Swift

Definition:	Date of birth/ incorporation
Sequence:	C2, Personal Details
Syntax:	Option A: :DBIR//8!n (date)
	Option A: :DFON//8! (date)

CASCADE-RS

Field name:	Date of Birth/Foundation
Definition:	Analogous to Swift
Syntax:	8!n in the format YYYYMMDD
Special note:	Format option A is used. Only one of the dates, DBIR or DFON, should be used in a single C2 sequence.

Field 98A - Ex-Dividend or Distribution Date

Swift

Definition:	Securities traded on or after this date are not eligible for the corporate action event
Sequence:	D, Corporate Action Details
Syntax:	XDTE//8!n

CASCADE-RS

Field name:	Corporate Action Date
Definition:	Date of the capital increase for the exercise of the option
Syntax:	8!n in the format YYYYMMDD

Field 98A - Preparation Date/Time

Swift

Definition:	Date/time when the message was prepared
Sequence:	A, General Information
Syntax:	Option A: :PREP//8!n (date)

CASCADE-RS

Special note:	There is no field in CASCADE to indicate the date when the message was generated. Format option A is used in messages sent to the client. This field contains the current date.

Field 98A - Requested Registration Date

Swift

Definition:	Date when the financial instruments are to be registered
Sequence:	B, Registration Details
Syntax:	Option A: :RREG//8!n (qualifier) (date)

CASCADE-RS

Field name:	Settlement date
Definition:	Analogous to Swift
Syntax:	8!n in the format YYYYMMDD
Special note:	Format option A is used. If 98A::RREG is not present the current date is used as a default.

7. Message format for registered shares / CASCADE-RS

7.2 MT501 - Confirmation of Registration or Modification

The MT501 message is the confirmation from the issuer or the share ledger manager to the client, forwarded by CBF, regarding a registration or re-registration instruction (MT500) or a modification instruction (MT519).

7.2.1 Overview

Tag	Status	Field Name	Format
Mandatory Sequence A General Information			
16R	M	Start of Block	GENL
20C	M	Sender's Reference	:SEME//16x
23G	M	Function of the Message	4!c
98A	O	Preparation Date	:PREP//8!n
22F	M	Type of Confirmation Indicator	:CONF//4!c
Repetitive Optional Subsequence A1 Linkages			
16R	M	Start of Block	LINK
20C	M	Reference	:4!c//16x
16S	M	End of Block	LINK
End of Subsequence A1 Linkages			
16S	M	End of Block	GENL
End of Sequence A General Information			
Mandatory Sequence B Registration Details			
16R	M	Start of Block	REGDET
20D	M	Bank Reference Number	:BREF//25x
20D	O	Business Partner Number	:BPAR//25x
20D	O	Shareholder Number	:SHAR//25x
22F	M	Type of Ownership Indicator	:OWNT//4!c
22F	O	Type of Beneficial Owner Indicator	:BENT//4!c
22F	O	Registration Reason Indicator	:RREA//4!c
98A	O	Effective Registration Date / Effective Modification Date	:EREG//8!n or :EMOD//8!n
35B	M	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]
Mandatory Subsequence B2 Financial Instrument/Account			
16R	M	Start of Block	FIAC
36B	M	Quantity Of Financial Instrument	:RREG//4!c/15d
97A	M	Safekeeping Account	:SAFE//35x
16S	M	End of Block	FIAC
End of Subsequence B2 Financial Instrument/Account			
16S	M	End of Block	REGDET
End of Sequence B Registration Details			
Repetitive Optional Sequence C Client Details			
16R	M	Start of Block	CLTDET
Optional Subsequence C1 Address			
16R	M	Start of Block	ADDRESS
17B	M	Permanent/Mailing Address Flag	:PERM//Y or :MAIL//Y
22F	O	Title of Correspondence	:TITL//4!c

Tag	Status	Field Name	Format
95U	O	Name or Beneficial Owner or Trustee/Third Party	:NOMI//3*35x or :OWND//3*35x or :TRUS//3*35x
94G	O	Address	:ADDR//2*35x
94D	O	City	:CITY//[2!a]/35x
94C	O	Country of Domicile	:DOMI//2!a
94C	O	Email Address	:EMAI//2*35x
13B	O	Postal Code	:POST//30x
13B	O	Post Box	:PBOX//30x
13B	O	Street Number	:SNUM//30x
16S	M	End of Block	ADDRESS

End of Subsequence C1 Address

Optional Subsequence C2 Personal Details

Tag	Status	Field Name	Format
16R	M	Start of Block	PERSDET
22F	O	Occupation Type Indicator	:OCCU/DAKV/4!c
95U	O	Name at Birth	:BIRT//3*35x
98A	O	Date of Birth / Foundation	:DBIR//8!n or :DFON//8!n
94C	O	Country of Nationality	:NATO//2!a
70C	O	Additional Text	:ADTX///LEID 1*35x
16S	M	End of Block	PERSDET

End of Subsequence C2 Personal Details

Tag	Status	Field Name	Format
16S	M	End of Block	CLTDET

End of Sequence C Client Details

Optional Sequence D Corporate Action Details

Tag	Status	Field Name	Format
16R	M	Start of Block	CADETL
98A	O	Announcement Date	:ANOU//8!n
98A	O	Ex-Dividend or Distribution Date	:XDTE//8!n
35B	M	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]
16S	M	End of Block	CADETL

End of Sequence D Corporate Action Details

7. Message format for registered shares / CASCADE-RS

7.2.2 Example MT501

MT501 – Confirmation of Registration

Message Fields and Contents	Comments
ä1: F01DAKVDEFFADOM5978962241ü ä2: I501DAKVDEFFXXXXNü ä3:ä108:CRSI065102841860üü ä4:	Header
:16R:GENL :20C::SEME//VP77770100037370 :23G:NEWM :98A::PREP//20091218 :22F::CONF//RERE :16R:LINK :20C::RELA//RSTI0000008235 :16S:LINK :16S:GENL :16R:REGDET :20D::BREF//KTO-8123456550 :20D::SHAR//934567231 :22F::OWNT//OWNE :22F::BENT//LEGL :22F::RREA//POSS :98A::EREG//20091218 :35B:ISIN DE0007100000 :16R:FIAC :36B::RREG//UNIT/2847, :97A::SAFE//77770000 :16S:FIAC :16S:REGDET :16R:CLTDET :16R:ADDRESS :17B::PERM//Y :95U::OWND//Bank :94D::CITY///Frankfurt :16S:ADDRESS :16R: PERSDET :70C: :ADTX///LEID 549300TGFLH2QZV80T70 :16S: PERSDET :16S:CLTDET	
-ü ä5:äMAC:0B2E9EBBüäCHK:412E3057E50Füü	Trailer

Message Fields and Contents	Comments
ä1: F01DAKVDEFFADOM5977826345ü ä2: I501DGZFDEFFXXXXNü ä3:ä108:CRSH065603796790üü ä4:	Header
:16R:GENL :20C::SEME//VP70080102202850 :23G:NEWM :98A::PREP//20091217 :22F::CONF//RERE :16R:LINK :20C::RELA//NONREF :16S:LINK :16S:GENL :16R:REGDET :20D::BREF//KTO-2202851500 :20D::BPAR//BLZ-50220085 :20D::SHAR//2006055542 :22F::OWNT//OWNE :22F::BENT//INDV :22F::RREA//POSS :98A::EREG//20091216 :35B:ISIN DE0007251803 :16R:FIAC :36B::RREG//UNIT/415, :97A::SAFE//70080000 :16S:FIAC :16S:REGDET :16R:CLTDET :16R:ADDRESS :17B::PERM//Y :95U::OWND//Wilcke Hans-Heinz :94D::CITY///Muenchen :16S:ADDRESS :16S:CLTDET	
-ü ä5:äMAC:FF94711AüäCHK:93EF24A4C2E9üü	Trailer

7. Message format for registered shares / CASCADE-RS

Message Fields and Contents	Comments
ä1: F01DAKVDEFFADOM5977826345ü ä2: I501DGZFDEFFXXXXNü ä3:ä108:CRSH065603796790üü ä4:	Header
:16R: GENL :20C: :SEME//VP77770105558610 :23G: NEWM :98A: :PREP//20091216 :22F: :CONF//RERE :16R: LINK :20C: :RELA//VP77770105558610 :16S: LINK :16S: GENL :16R: REGDET :20D: :BREF//KTO-5123463 :20D: :BPAR//BLZ-66660000 :20D: :SHAR//912345140 :22F: :OWNT//OWNE :22F: :BENT//INDV :22F: :RREA//POSS :98A: :EREG//20091216 :35B: ISIN DE0005140008 :16R: FIAC :36B: :RREG//UNIT/50, :97A: :SAFE//77770000 :16S: FIAC :16S: REGDET :16R: CLTDET :16R: ADDRESS :17B: :PERM//Y :95U: :OWND//Name :94D: :CITY///Frankfurt :16S: ADDRESS :16S: CLTDET	
-ü ä5:äMAC:FF94711AüäCHK:93EF24A4C2E9üü	Trailer

7.2.3   Field description

Field 13B – Postal Code

Swift

Definition:	Postal code or zip code
Sequence:	C1, Address
Syntax:	:POST//30x

CASCADE-RS

Instruction type:	Registration (02)
	Re-registration (01)
Field name:	Postal Code
Definition:	This field is used in combination with the street or the P.O. box.
Syntax:	5x
Status:	Mandatory (in the case of a German address)
	Optional (in the case of an address outside Germany)
Special note:	The field must be present when a P.O. box or a street name is given. For addresses outside Germany this field is only considered as a commentary. In contrast to File Transfer and the online function, only one combination of P.O. box and postal code or street name and postal code is sent to the share ledger manager.

Field 13B – Post Box

Swift

Definition:	Postal code or zip code
Sequence:	C1, Address
Syntax:	:PBOX//30x

CASCADE-RS

Instruction type:	Registration (02)
	Re-registration (01)
Field name:	P.O. Box
Definition:	Analogous to Swift
Syntax:	10x

7. Message format for registered shares / CASCADE-RS

Field 13B - Street number

Swift

Definition:	House number
Sequence:	C1, Address
Syntax:	:SNUM//30x

CASCADE-RS

Not used at present. The house number is stored with the street name in address field 94G::ADDR.

Field 16R/S - Start of Block / End of Block

Swift

Definition:	This field indicates the start / end of a block and its name.
Sequence:	Each sequence begins with field 16R and ends with field 16S.
Syntax:	16c

CASCADE-RS

No usage specific to CBF

Field 17B - Address Flag

Swift

Definition:	This field indicates whether the address is a mailing address or a permanent address.
Sequence:	C1, Address
Syntax:	:PERM//Y or
	:MAIL//Y

CASCADE-RS

Special note:	The field indicates whether the address is a mailing address or a permanent address.

7. Message format for registered shares / CASCADE-RS

Field 20C - Related Message Reference

Swift

Definition:	Message reference of the linked message previously received
Sequence:	A1, Linkages
Syntax:	:RELA//16x

CASCADE-RS

Field name:	Instruction reference of the original instruction
Definition:	This field contains a reference given by the receiving party of the message clearly identifying the instruction referred to in the message.
Syntax:	16x
Special note:	The instruction reference (20C::SEME) of the original instruction (MT500 or MT519) is used.

Field 20C - Sender's Message Reference

Swift

Definition:	This field indicates the reference number assigned by the sender to unambiguously identify the message in the sender's system.
Sequence:	A, General Information
Syntax:	:SEME//16x

CASCADE-RS

Field name:	CASCADE-RS reference of the original instruction
Definition:	Analogous to Swift
Syntax:	16x
Special note:	This field contains the automatically generated CASCADE-RS reference of the original instruction. The CASCADE-RS reference can be received in the confirmation message, MT510, and is structured by the following fields:

- Application Code   1!x
- Test Code   1!x
- Instructor   4!n
- Instructor Type   2!n
- Registration Reason   1!n
- Instruction No.   6!n
- Filler   0

7. Message format for registered shares / CASCADE-RS

Field 20D - Bank Reference Number

Swift

Definition:	Identifies one or more investors or shareholders with a financial institution.
Sequence:	B, Registration Details
Syntax:	:BREF//25x

CASCADE-RS

Field name:	Client Reference: Client
Definition:	The Client Reference: Client consists of two fields separated by a hyphen. The first part identifies the type of reference (Market Participant ID). The second part is a reference which identifies the Bank's client. The type and the structure of this number is the responsibility of the bank.
Syntax:	3!x'-'13x (Market Participant ID) "-" (reference number)
Special note:	The Market Participant ID identifies the type of reference that follows the hyphen and correlates with a certain format:

- BIC   bank code   11!x
- BLZ   Bankleitzahl (German bank code)   8!n
- KTO   account number   13n
- MSC   miscellaneous   13x

Field 20D - Business Partner Number

Swift

Definition:	Identifies a financial institution with a clearing agent.
Sequence:	B, Registration Details
Syntax:	:BPAR//25x

CASCADE-RS

Field name:	Client Reference: Bank
Definition:	The Client Reference: Bank consists of two fields separated by a hyphen. The first part identifies the type of reference (Market Participant ID). The second part is a reference which identifies a bank or a branch operating behind the instructing party. The type and the structure of this number are the responsibility of the bank.
Syntax:	3!x'-'11x (Market Participant ID) "-" (reference number)
Status:	Optional
Special note:	The Market Participant ID identifies the type of reference that follows the hyphen and correlates with a certain format:

- BIC   bank code   11!x
- BLZ   Bankleitzahl (German bank code)   8!n
- KTO   account number   11n
- MSC   miscellaneous   11x

Field 20D - Shareholder Number

Swift

Definition:	Identifies an investor or shareholder for the issuer or registration provider.
Sequence:	B, Registration Details
Syntax:	:SHAR//25x

CASCADE-RS

Field name:	Shareholder Number
Definition:	Unambiguous number to identify a shareholder in the issuer's share ledger.
Syntax:	10x

Field 22F - Occupation Type Indicator

Swift

Definition:	Indicates the type of occupational group, branch of industry or business sector.
Sequence:	C2, Personal Details
Syntax:	:OCCU/[8c]/4!c

CASCADE-RS

Field name:	Occupation Type Indicator
Definition:	Type of occupational group, branch of industry or business sector
Syntax:	CBF uses the DAKV data source scheme.

Field 22F - Registration Reason Indicator

Swift

Definition:	Indicates the reason for the registration processing.
Sequence:	B, Registration Details
Syntax:	:RREA//4!c

CASCADE-RS

Instruction Type	Registration (02) Re-registration (01)
Field name:	Registration Reason
Definition:	Reason code for the registration or re-registration
Syntax:	1!x
Special note:	The Registration Reason field contains the following data, depending on the code:

7. Message format for registered shares / CASCADE-RS

Code	Registration Reason (for re-registration – 01)
POSS (= change of possession)	0 = change of possession or ownership
INHE (= inheritance)	1 = registration related to an inheritance
REGD (= registered share exchange)	2 = registration not due to a purchase (for example, exchange of bearer shares for registered shares)
STAF (= staff shares)	4 = registration of shares given to staff
OTHR (= other)	5 = shareholder syndication

Code	Registration Reason (for registration – 02)
INCR (= increase in value)	0 = registration because of an increase in the share capital
BONU (= bonus issue)	1 = capitalisation issue
EXWA	2 = exercise of a warrant

Field 22F - Title of Correspondence

Swift

Definition: This field indicates the title of the addressee for correspondence.

Sequence: C1, Address

Syntax: :TITL//4!c　　(indicator)

CASCADE-RS

Field name: Form of Address

Definition: Analogous to Swift

Syntax: 1!x

Special note: The title is interpreted in connection with the type of beneficial owner.

Indicator code	Form Of Address
ASOC	8 = associates / couple in the case of natural persons 9 = association in the case of a legal person
FRAU MADA MISS MRSS	2 = Frau / Ms
HERR MR01 SIRR	1 = Herr / Mr

Field 22F - Type of Beneficial Owner

Swift

Definition: Indicates the type of beneficial owner.

Sequence: B, Registration Details

Syntax: :BENT//4!c

CASCADE-RS

Field name: Type of Person

Definition: 1x

Syntax: The Type of Beneficial Owner can contain one of the following codes:

- INDV   individual or natural person (type of person = "N")
- LEGL   legal entity (type of person = "J")

Field 22F - Type of Confirmation Indicator

Swift

Definition: Indicates what kind of original instruction is confirmed with this message.

Sequence: A, General Information

Syntax: :CONF//4!c

CASCADE-RS

Field name: Instruction Type

Definition: The Type of Confirmation Indicator can contain one of the following codes:

- REGI   registration instruction   (instruction type = 02)
- RERE   re-registration instruction (instruction type = 01)

Syntax: 2n

7. Message format for registered shares / CASCADE-RS

Field 22F - Type of Ownership

Swift

Definition:	Indicates the way in which a beneficial owner or investor owns the financial instrument.
Sequence:	B, Registration Details
Syntax:	:OWNT//4!c

CASCADE-RS

Field name:	Third Party Ownership
Definition:	Indicates whether the shares are held for a third party.
Syntax:	1!x
Special Note:	

Code	Third Party Ownership
NOMI (= name of nominee)	J = yes
OWNE (= own name)	N = no
TRUS (= trustee / third party)	J = yes

If the Type of Ownership is NOMI there must be a sequence C with field 95U::OWND//UNKNOWN (sequence C1), where fields 22F::OCCU and 94C::NATO (sequence C2) indicate the occupation and nationality of the third-party owner.

If the Type of Ownership is OWNE or TRUS there should be no C1 sequence with field 95U::NOMI.

If the Type of Ownership is TRUS there should be a C1 sequence with field 95U::TRUS.

Field 23G - Function of the Message

Swift

Definition:	This field identifies the function of the message.
Sequence:	A, General Information
Qualifier:	NEWM = confirmation of new registration CANC = request to cancel a confirmation of registration previously sent
Syntax:	4!c

CASCADE-RS

Special note:	For the MT501 both qualifiers, NEWM and CANC, is used.

Field 35B – Identification of a Financial Instrument

Swift

Definition: This field identifies the relevant securities in ISIN format.

Sequence: B, Registration Details
Syntax: [ISIN1!e12!c]
[4*35x]

CBF USAGE
Field name: Securities code
Definition: This field contains the code of the relevant securities in ISIN format.

Syntax: ISIN1!e12!c (ISIN)

Special note: This field contains the ISIN and a free-text description of the securities, if available.

Field 36B – Quantity of Financial Instrument to be registered

Swift

Definition: Total quantity of the financial instrument to be registered

Sequence: B2, Financial Instrument / Account

Syntax: :RREG//4!c/15d (type) (quantity)

Special note: The type can contain the following codes:

Type code	Meaning	Description
AMOR	Amortised Value	Quantity represents the current amortised face amount of a bond.
FAMT	Face amount	Quantity expressed as the face amount of the principal of a debt instrument
UNIT	Unit	Quantity expressed as a number, for example, a number of shares

CASCADE-RS

Field name: Nominal

Definition: This field contains the nominal value to be registered.

Syntax: 10,3d

Special note: The security type is not stored in the CASCADE-RS system.

7. Message format for registered shares / CASCADE-RS

Field 70C - Additional Text (Narrative)

Swift

Definition:	Provides additional information or specifies in more detail the content of a message.
Sequence:	C2, Personal Details
Syntax:	:ADTX///LEID 1*35x

CASCADE-RS

Definition:	This field contains the shareholder's Legal Entity Identification (LEI).
Syntax:	:ADTX// + label "/LEID" + Legal Entity Identification number. For the LEI, 20 characters can be used. Please note that a space is mandatory between the label "LEID" and the LEI information.

Field 94D - City

Swift

Definition:	City or town.
Sequence:	C1, Address
Syntax:	:CITY//[2!a]/35x (country code) (place)

CASCADE-RS

Instruction type:	Re-registration (01)
	Registration (02)
	Modification (04)
Field name:	City
Definition:	This field contains the name of the city or locality of the owner, nominee or trustee.
Syntax:	35x
Special Note:	The country code is not interpreted.

Field 94C - Country of Domicile

Swift

Definition:	Country of domicile
Sequence:	C1, Address
Syntax:	:DOMI//2!a (country code)

CASCADE-RS

Analogous to Swift

Field 94C - Country of Nationality

Swift

Definition: Nationality of the owner, nominee or trustee

Sequence: C2, Personal Details

Syntax: :NATO//2!a   (country code)

CASCADE-RS

Definition: Analogous to Swift

Special Note: For KG611(Cargo-Programm) the code "QU" is not allowed for a physical person.

Field 94G - Address

Swift

Definition: Address of the beneficial owner, nominee or trustee

Sequence: C1, Address

Syntax: :ADDR//2*35x

CASCADE-RS

Instruction type: Re-registration (01)
                    Registration (02)
                    Modification (04)

Field name: Street

Definition: This field contains the name of the street and the house number.

Syntax: 35x (Only the first line of the Swift field are used.)

Field 94G - Email Address

Swift

Definition: Email address of the owner, nominee or trustee

Sequence: C1, Address

Syntax: :EMAI//2*35x

As the "@" sign is not part of the character set of the Swift FIN network, Swift recommends using the hexadecimal EBCDIC code, preceded by two question marks (??) as an escape sequence ("??7C").
Please also refer to Connectivity Handbook Part 1, chapter 2.

CASCADE-RS

Analogous to Swift

7. Message format for registered shares / CASCADE-RS

Field 95U – Name at Birth

Swift

Definition:	Name given at birth
Sequence:	C2, Personal Details
Syntax:	:BIRT//3*35x

CASCADE-RS

Field name:	Name at Birth
Definition:	Analogous to Swift
Syntax:	35x (Only the first line of the Swift field are used.)

Field 95U – Name of Nominee

Swift

Definition:	Identification of the nominee
Sequence:	C1, Address
Syntax:	:NOMI//3*35x

CASCADE-RS

Field name:	Name of Securities Holder	line 1
	First Name of Securities Holder	line 2
	Title / Name 3 of Securities Holder	line 3
Definition:	Name, first name and title of the nominee	
Syntax:	3*35x	
Special Note	If 95U::NOMI is present, there must be one sequence C where 95U::OWND contains "unknown" and fields 94C::NATO and 22F::OCCU (sequence C2) contain the nationality and occupation of the beneficial owner for whom the nominee holds the securities.	

Field 95U - Party that is the beneficial owner of the specified quantity of securities

Swift

Definition:	Party that is the beneficial owner of the specified quantity of securities
Sequence:	C1, Address
Syntax:	:OWND//3*35x

CASCADE-RS

Field name:	Natural Person – Natürliche Person	
	Name of Securities Holder	line 1
	First Name of Securities Holder	line 2
	Title	line 3
	Legal Person – Juristische Person	
	Name of Securities Holder	line 1
	First Name of Securities Holder	line 2
	Name 3 of Securities Holder	line 3
Definition:	Name, first name and title of the owner.	
Syntax:	3*35x	

Field 95U - Party that acts as the trustee or a third party

Swift

Definition:	Party that acts as the trustee or a third party.
Sequence:	C1, Address
Syntax:	:TRUS//3*35x

CASCADE-RS

Field name:	Name of third party	line 1
	First Name of third party	line 2
	Title / Name 3 of third party	line 3
Definition:	Name, first name and title of the third party.	
Syntax:	3*35x	

7. Message format for registered shares / CASCADE-RS

Field 97A - Safekeeping Account

Swift

Definition:	Safekeeping account where the securities are kept
Sequence:	B2, Financial Instrument / Account
Syntax:	:SAFE//35x

CASCADE-RS

Field name:	Account Number
Definition:	This field contains the CBF account number related to the registration process.
Syntax:	4!n4!n (bank number) (number of sub-account)
Special note:	Only a CBF account number is acceptable.

Field 98A - Announcement Day

Swift

Definition:	Date when the issuer announced the corporate action event
Sequence:	D, Corporate Action Details
Syntax:	:ANOU//8!n (date)

CASCADE-RS

Field name:	Ex date
Definition:	Date of the deadline for the subscription rights/fractional rights or the date which marks the start of the option period (CI period).
Syntax:	8!n in the format YYYYMMDD

Field 98A - Date of Birth / Foundation

Swift

Definition:	Date of birth / incorporation
Sequence:	C2, Personal Details
Syntax:	Option A: :DBIR//8!n (date)
	Option A: :DFON//8! (date)

CASCADE-RS

Field name:	Date of Birth/Foundation
Definition:	Analogous to Swift
Syntax:	8!n in the format YYYYMMDD
Special note:	Format option A are used. Only one of the dates, DBIR or DFON, should be used in a single C2 sequence.

Field 98A - Effective Registration Date

Swift

Definition:	Date when the financial instrument was registered
Sequence:	C, Registration Details
Syntax:	Option A: :EREG//8!n (qualifier) (date)

CASCADE-RS

Field name:	Settlement date
Definition:	Analogous to Swift
Syntax:	8!n in the format YYYYMMDD

Field 98A - Ex-Dividend or Distribution Date

Swift

Definition:	Securities traded on or after this date are not eligible for the corporate action event.
Sequence:	D, Corporate Action Details
Syntax:	XDTE//8!n

CASCADE-RS

Field name:	Corporate Action Date
Definition:	Date of the capital increase for the exercise of an option
Syntax:	8!n in the format YYYYMMDD

Field 98A - Preparation Date/Time

Swift

Definition:	Date/time when the message was prepared
Sequence:	A, General Information
Syntax:	Option A: :PREP//8!n (date)

CASCADE-RS

Special note:	There is no field in CASCADE for the date when the message is generated. Format option A are used in messages sent to the client. This field contains the current date.

7. Message format for registered shares / CASCADE-RS

7.3   MT510 - Registration Status and Processing Advice

The MT510 message is a response from CBF to the client regarding an instruction for registration/re-registration (MT500) or a modification instruction (MT519). The message either contains the feedback from CBF regarding an instruction validated in CASCADE / CASCADE-RS (positive or negative feedback) or the rejection of the instruction by the issuer or share ledger manager (issuer rejection). For the confirmation from the issuer, please refer to the description of the MT501 message.

7.3.1 Overview

Tag	Status	Field name	Format
Mandatory Sequence A General Information			
16R	M	Start of Block	GENL
20C	M	Sender's Reference	:SEME//16x
23G	M	Function of the Message	4!c
98A	O	Preparation Date	:PREP//8!n
Repetitive Mandatory Subsequence A1 Linkages			
16R	M	Start of Block	LINK
20C	M	Reference	:4!c//16x
16S	M	End of Block	LINK
End of Subsequence A1 Linkages			
Repetitive Mandatory Subsequence A2 Status			
16R	M	Start of Block	STAT
25D	M	Status	:4!c//4!c
Repetitive Optional Subsequence A2a Reason			
16R	M	Start of Block	REAS
24B	M	Reason	:4!c//4!c
70D	O	Reason Narrative	:REAS//6*35x
16S	M	End of Block	REAS
End of Subsequence A2a Reason			
16S	M	End of Block	STAT
End of Subsequence A2 Status			
16S	M	End of Block	GENL
End of Sequence A General Information			
Mandatory Sequence B Registration Details			
16R	M	Start of Block	REGDET
20D	M	Bank Reference Number	:BREF//25x
20D	O	Business Partner Number	:BPAR//25x
20D	O	Shareholder Number	:SHAR//25x
95U	O	Name or Beneficial Owner or Trustee/Third Party	:NOMI//3*35x or :OWND//3*35x or :TRUS//3*35x
94G	O	Address	:ADDR//2*35x
94D	O	City	:CITY//[2!a]/35x
94C	O	Country of Domicile	:DOMI//2!a
94C	O	Email Address	:EMAI//2*35x
13B	O	Postal Code	:POST//30x

Tag	Status	Field name	Format
13B	O	Post Box	:PBOX//30x
13B	O	Street Number	:SNUM//30x
98A	O	Requested Registration Date / Requested Modification Date	:RREG//8!n or :RMOD//8!n
35B	M	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]
36B	M	Quantity Of Financial Instrument	:QREG//4!c/15d
97A	M	Safekeeping Account	:SAFE//35x
16S	M	End of Block	REGDET

End of Sequence B Registration Details

7. Message format for registered shares / CASCADE-RS

7.3.2 Example MT510

MT510 – PACK

Message Fields and Contents	Comments
ä1: F01DAKVDEFFADOM5978985210ü ä2: I510DAKVDEFFXXXXNü ä3:ä108:CRSI101634343507üü ä4:	Header

:16R:GENL
:20C::SEME//VP77770101291030
:23G:INST
:98A::PREP//20091218
:16R:LINK
:20C::RELA//RP77770262841150
:16S:LINK
:16R:STAT
:25D::IPRC//PACK
:16S:STAT
:16S:GENL
:16R:REGDET
:20D::BREF//KTO-2345678900
:20D::BPAR//BLZ-55550085
:95U::OWND//Name
:94C::DOMI//DE
:94D::CITY///Frankfurt
:94G::ADDR//Boersenstr 34
:13B::POST//66666
:98A::RREG//20091222
:35B:ISIN DE0005557508
    Deutsche Telekom AG
    Namens-Aktien o N
:36B::QREG//UNIT/1000,
:97A::SAFE//7777
:16S:REGDET	

-ü ä5:äMAC:EB92CBB2üäCHK:CFF41B415A0Düü	Trailer

Message Fields and Contents	Comments
{1: F01DAKVDEFFXXXX1234123456} {2: O5100654091216DAKVDEFFAXXX01234567890912160654N} {3:{108:CRSG065420554004}} {4:	Header
:16R:GENL :20C::SEME//VP77770105689120 :23G:INST :98A::PREP//20091221 :16R:LINK :20C::RELA//VP77770105689120 :16S:LINK :16R:STAT :25D::IPRC//PACK :16S:STAT :16S:GENL :16R:REGDET :20D::BREF//KTO-000234513 :20D::BPAR//BLZ-66660000 :95U::OWND//NAME :94C::DOMI//DE :94D::CITY///FRANKFURT :94G::ADDR//BOERSENSTR. 8 :13B::POST//66666 :98A::RREG//20091221 :35B:ISIN DE000A0Z22E3 :36B::QREG//UNIT/200, :97A::SAFE//77770000 :16S:REGDET	
-}	Trailer

7. Message format for registered shares / CASCADE-RS

MT510 - REJT

Message Fields and Contents	Comments
{1: F01SOLADESTXXXX1234123456} {2: O5100655091217DAKVDEFFAXXX01234567890912170655N} {3:{108:CRSH065534755606}} {4:	Header
:16R:GENL :20C::SEME//VP77770405612640 :23G:REGT :98A::PREP//20091217 :16R:LINK :20C::RELA//VP77770405612640 :16S:LINK :16R:STAT :25D::RERC//REJT :16R:REAS :24B::REJT//NARR :70D::REAS//Adresse bereits vorhanden :16S:REAS :16S:STAT :16S:GENL :16R:REGDET :20D::BREF//KTO-412345 :20D::BPAR//BLZ-66660000 :20D::SHAR//612314865 :98A::RREG//20091217 :35B:ISIN DE000CLS1001 :36B::QREG//UNIT/0, :97A::SAFE//77770000 :16S:REGDET	
-}	Trailer

7. Message format for registered shares / CASCADE-RS

Message Fields and Contents	Comments
ä1: F01DAKVDEFFADOM5980102151ü ä2: I510DGZFDEFFXXXXNü ä3:ä108:CRSL065339120755üü ä4:	Header
:16R:GENL :20C::SEME//VP77770100037310 :23G:REGT :98A::PREP//20091221 :16R:LINK :20C::RELA//RSTI0000007997 :16S:LINK :16R:STAT :25D::RERC//REJT :16R:REAS :24B::REJT//NARR :70D::REAS//unvollstandiger Fondsname :16S:REAS :16S:STAT :16S:GENL :16R:REGDET :20D::BREF//KTO-8880071230 :95U::OWND//Bank :94C::DOMI//DE :94D::CITY///Frankfurt :94G::ADDR//Boersenstr. 1 :35B:ISIN DE0008232125 :36B::QREG//UNIT/18422, :97A::SAFE//77770000 :16S:REGDET	
-ü ä5:äMAC:F6716BECüäCHK:09356A87FA63üü	Trailer

7. Message format for registered shares / CASCADE-RS

7.3.3   Field description

Field 13B – Postal Code

Swift

Definition:	Postal code or zip code
Sequence:	B, Registration Details
Syntax:	:POST//30x

CASCADE-RS

Instruction type:	Registration (02)
	Re-registration (01)
Field name:	Postal Code
Definition:	This field is used in combination with the street or the P.O. box.
Syntax:	5x
Status:	Mandatory (in the case of a German address)
	Optional (in the case of an address outside Germany)
Special note:	The field must be present when a P.O. box or a street name is given. For addresses outside Germany this field is only considered as a commentary. In contrast to File Transfer and the online function, only one combination of P.O. box and postal code or street name and postal code is sent to the share ledger manager.

Field 13B – Post Box

Swift

Definition:	Postal code or zip code
Sequence:	B, Registration Details
Syntax:	:PBOX//30x

CASCADE-RS

Instruction type:	Registration (02)
	Re-registration (01)
Field name:	P.O. Box
Definition:	Analogous to Swift
Syntax:	10x

Field 13B - Streetnumber

Swift

Definition:	House number
Sequence:	B, Registration Details
Syntax:	:SNUM//30x

CASCADE-RS

Not used at present. The house number is stored with the street name in address field, 94G::ADDR.

Field 16R/S - Start of Block / End of Block

Swift

Definition:	This field indicates the start/end of a block and its name.
Sequence:	Each sequence begins with field 16R and ends with field 16S.
Syntax:	16c

CASCADE-RS

No usage specific to CBF

Field 20C - Related Message Reference

Swift

Definition:	Message reference of the linked message previously received
Sequence:	A1, Linkages
Syntax:	:RELA//16x

CASCADE-RS

Field name:	Instruction reference of the original instruction
Definition:	This field contains a reference given by the receiving party of the message clearly identifying the instruction referred to in the message.
Syntax:	16x
Special note:	The instruction reference (20C::SEME) of the original instruction (MT500) is used.

7. Message format for registered shares / CASCADE-RS

Field 20C - Sender's Message Reference

Swift

Definition:	This field indicates the reference number assigned by the sender to unambiguously identify the message in the sender's system.
Sequence:	A, General Information
Syntax:	:SEME//16x

CASCADE-RS

Field name:	CASCADE-RS reference of the original instruction
Definition:	Analogous to Swift
Syntax:	16x
Special note:	This field contains the automatically generated CASCADE-RS reference of the original instruction. The CASCADE-RS reference is structured by the following fields:

- Application Code   1!x
- Test Code   1!x
- Instructor   4!n
- Instructor Type   2!n
- Registration Reason   1!n
- Instruction No.   6!n
- Filler   0

Field 20D - Bank Reference Number

Swift

Definition:	Identifies one or more investors or shareholders with a financial institution.
Sequence:	B, Registration Details
Syntax:	:BREF//25x

CASCADE-RS

Field name:	Client Reference: Client
Definition:	The Client Reference: Client consists of two fields separated by a hyphen. The first part identifies the type of reference (Market Participant ID). The second part is a reference which identifies the bank's client. The type and the structure of this number is the responsibility of the bank.
Syntax:	3!x'-'13x (Market Participant ID) "-" (reference number)
Special note:	The Market Participant ID specifies the type of reference that follows the hyphen and correlates with a certain format:

- BIC   bank code   11!x
- BLZ   Bankleitzahl (German bank code)   8!n
- KTO   account number   13n
- MSC   miscellaneous   13x

Field 20D - Business Partner Number

Swift

Definition:	Identifies a financial institution with a clearing agent.
Sequence:	B, Registration Details
Syntax:	:BPAR//25x

CASCADE-RS

Field name:	Client Reference: Bank
Definition:	The Client Reference: Bank consists of two fields separated by a hyphen. The first part identifies the type of reference (Market Participant ID). The second part is a reference, which identifies a bank or a branch operating behind the instructing party. The type and the structure of this number are the responsibility of the bank.
Syntax:	3!x'-'11x (Market Participant ID) "-" (reference number)
Status:	Optional
Special note:	The Market Participant ID specifies the type of reference that follows the hyphen and correlates with a certain format:

- BIC bank code 11!x
- BLZ Bankleitzahl (German bank code) 8!n
- KTO account number 11n
- MSC miscellaneous 11x

Field 20D - Shareholder Number

Swift

Definition:	Identifies an investor or a shareholder for the issuer or the registration provider.
Sequence:	B, Registration Details
Syntax:	:SHAR//25x

CASCADE-RS

Field name:	Shareholder Number
Definition:	Unambiguous number to identify a shareholder in the issuer's share ledger
Syntax:	10x

7. Message format for registered shares / CASCADE-RS

Field 23G – Function of the Message

Swift

Definition:	This field identifies the function of the message.
Sequence:	A, General Information
Qualifier:	CAST = cancellation request status
	INST = transaction status
Syntax:	4!c

CASCADE

Special note: Using the MT510 the following codes are used:

- CAST   The message concerns a cancellation request
- INST   The message concerns an instruction

Field 24B – Reason Code

Swift

Definition:	Reason code explaining the status code
Sequence:	A2a Reason
Qualifier:	CAND cancellation reason
	CANP pending cancellation reason
	DEND denied reason
	NMAT unmatched reason
	PEND pending reason
	PENF failing reason
	PACK acknowledgement reason
	REJT rejection reason
Codes:	If the qualifier is REJT and the data source scheme is not present, the reason code must contain one of the following codes:

- NARR   see field 70D::REAS

  If the qualifier is CAND and the data source scheme is not present, the reason code must contain one of the following codes:

- CANI   cancellation processed

  Using the MT510 the reason code, NARR, is used to indicate that the reason for the rejection can be found in the reason narrative.

CASCADE-RS   Used analogously to Swift.

Field 25D - Status Code

Swift

Definition: Status concerning the processing indicated by the qualifier

Sequence: A2, Status

Qualifier: :CPRC   - cancellation processing

:IPRC   - instruction processing

:RERC   - registration processing status

Codes   If the qualifier is CPRC and the data source scheme is not present, the status code must contain one of the following codes:

- CAND   cancelled

- REJT   rejected

If the qualifier is IPRC and the data source scheme is not present, the status code must contain one of the following codes:

- CAND   cancelled

- CPRC   cancellation request

- REJT   rejected

Please note that only codes relevant for CASCADE are described. For further information please refer to the Swift handbook, "Category 5 Securities Markets (MT520 – MT543) Volume 2".

CASCADE-RS   Used analogously to Swift.

Field 35B - Identification of a Financial Instrument

Swift

Definition: This field identifies the relevant securities in ISIN format.

Sequence: B, Registration Details

Syntax: [ISIN1!e12!c]
[4*35x]

CBF USAGE

Field name: Securities code

Definition: This field contains the code of the relevant securities in ISIN format.

Syntax: ISIN1!e12!c (ISIN)

Special note: This field contains the ISIN code and a free-text description of the securities, if available.

7. Message format for registered shares / CASCADE-RS

Field 36B - Quantity of Financial Instrument to be registered

Swift

Definition:	Total quantity of the financial instrument to be registered
Sequence:	B, Registration Details
Syntax:	:QREG//4!c/15d (type) (quantity)
Special note:	The type can contain the following codes:

Type code	Meaning	Description
AMOR	Amortised Value	Quantity represents the current amortised face amount of a bond.
FAMT	Face amount	Quantity expressed as the face amount of the principal of a debt instrument
UNIT	Unit	Quantity expressed as a number, for example. a number of shares

CASCADE-RS

Field name:	Nominal
Definition:	This field contains the nominal value to be registered.
Syntax:	10,3d
Special note:	The security type is not stored in the CASCADE-RS system.

Field 70D - Reason Narrative

Swift

Definition:	Further information on the reason in narrative form
Sequence:	A2a, Reason
Syntax:	:REAS//6*35x

CASCADE-RS

Special note	The reason narrative contains the error code and the error text indicating why the registration instruction was rejected.

Field 94D - City

Swift

Definition: City or town.

Sequence: B, Registration Details

Syntax: :CITY//[2!a]/35x (country code) (place)

CASCADE-RS

Instruction type: Re-registration (01)

Registration (02)

Modification (04)

Field name: City

Definition: This field contains the name of the city or locality of the owner, nominee or trustee.

Syntax: 35x

Special Note: The country code is not interpreted.

Field 94C - Country of Domicile

Swift

Definition: Country of Domicile

Sequence: B, Registration Details

Syntax: :DOMI//2!a   (country code)

CASCADE-RS

Analogous to Swift

Field 94G - Address

Swift

Definition: Address of the beneficial owner, nominee or trustee.

Sequence: B, Registration Details

Syntax: :ADDR//2*35x

CASCADE-RS

Instruction type: Re-registration (01)

Registration (02)

Modification (04)

Field name: Street

Definition: This field contains the name of the street and the house number.

Syntax: 35x (Only the first line of the Swift field is used.)

7. Message format for registered shares / CASCADE-RS

Field 94G - Email Address

Swift

Definition:	Email address of the owner, nominee or trustee.
Sequence:	B, Registration Details
Syntax:	:EMAI//2*35x

As the "@" sign is not part of the character set of the Swift FIN network, Swift recommends using the hexadecimal EBCDIC code, preceded by two question marks (??) as an escape sequence ("??7C").
Please also refer to Connectivity Handbook Part 1, chapter 2.

CASCADE-RS

Analogous to Swift

Field 95U - Name of Nominee

Swift

Definition:	Identification of the nominee.
Sequence:	B, Registration Details
Syntax:	:NOMI//3*35x

CASCADE-RS

Field name:	Name of Securities Holder	line 1
	First Name of Securities Holder	line 2
	Title / Name 3 of Securities Holder	line 3
Definition:	Name, first name and title of the nominee.	
Syntax:	3*35x	
Special Note	If 95U::NOMI is present, there must be one sequence C where 95U::OWND contains "unknown" and fields 94C::NATO and 22F::OCCU (Sequence C2) contain the nationality and occupation of the beneficial owner for whom the nominee holds the securities.	

Field 95U - Party that is the beneficial owner of the specified quantity of securities

Swift

Definition:	Party that is the beneficial owner of the specified quantity of securities
Sequence:	C1, Address
Syntax:	:OWND//3*35x

CASCADE-RS

Field name:	Natural Person – Natürliche Person	
	Name of Securities Holder	line 1
	First Name of Securities Holder	line 2
	Title	line 3
	Legal Person – Juristische Person	
	Name of Securities Holder	line 1
	First Name of Securities Holder	line 2
	Name 3 of Securities Holder	line 3
Definition:	Name, first name and title of the owner.	
Syntax:	3*35x	

Field 95U – Party that acts as the trustee or a third party

Swift

Definition:	Party that acts as the trustee or a third party.
Sequence:	C1, Address
Syntax:	:TRUS//3*35x

CASCADE-RS

Field name:	Name of third party	line 1
	First Name of third party	line 2
	Title / Name 3 of third party	line 3
Definition:	Name, first name and title of the third party.	
Syntax:	3*35x	

7. Message format for registered shares / CASCADE-RS

Field 97A - Safekeeping Account

Swift

Definition:	Safekeeping account where the securities are kept
Sequence:	B, Registration Details
Syntax:	:SAFE//35x

CASCADE-RS

Field name:	Account Number
Definition:	This field contains the CBF account number related to the registration process.
Syntax:	4!n4!n (bank number) (sub-account number)
Special note:	Only a CBF account number is acceptable.

Field 98A - Requested Modification Date

Swift.

Definition:	Date when the registration details are to be modified
Sequence:	B, Registration Details
Syntax:	Option A: :RMOD//8!n (qualifier) (date)

CASCADE-RS

Format option A is used.

Field 98A - Requested Registration Date

Swift

Definition:	Date when the financial instruments are to be registered
Sequence:	B, Registration Details
Syntax:	Option A: :RREG//8!n (qualifier) (date)

CASCADE-RS

Field name:	Settlement date
Definition:	Analogous to Swift
Syntax:	8!n in the format YYYYMMDD
Special note:	Format option A is used.

Field 98A - Preparation Date/Time

Swift

Definition:	Date/time when the message was prepared
Sequence:	A, General Information
Syntax:	Option A: :PREP//8!n (date)

CASCADE-RS

Special note: There is no field in CASCADE for the date when the message was generated. Format option A is used in messages sent to the client. This field contains the current date.

7. Message format for registered shares / CASCADE-RS

7.4 MT519 - Modification of Client Details

The MT519 message is the client's instruction to CBF to modify shareholder data (such as address data) in the share ledger kept by the issuer or service provider.

7.4.1 Overview

Tag	Status	Field Name	Format
Mandatory Sequence A General Information			
16R	M	Start of Block	GENL
20C	M	Sender's Reference	:SEME//16x
23G	M	Function of the Message	4!c
98A	O	Preparation Date	:PREP//8!n
Repetitive Optional Subsequence A1 Linkages			
16R	M	Start of Block	LINK
20C	M	Reference	:4!c//16x
16S	M	End of Block	LINK
End of Subsequence A1 Linkages			
16S	M	End of Block	GENL
End of Sequence A General Information			
Mandatory Sequence B Registration Details			
16R	M	Start of Block	REGDET
20D	M	Bank Reference Number	:BREF//25x
20D	O	Business Partner Number	:BPAR//25x
20D	O	Shareholder Number	:SHAR//25x
22F	M	Type of Ownership Indicator	:OWNT//4!c
22F	M	Type of Beneficial Owner Indicator	:BENT//4!c
98A	O	Requested Modification Date	:RMOD//8!n
35B	M	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]
Mandatory Subsequence B2 Financial Instrument/Account			
16R	M	Start of Block	FIAC
97A	M	Safekeeping Account	:SAFE//35x
16S	M	End of Block	FIAC
End of Subsequence B2 Financial Instrument/Account			
16S	M	End of Block	REGDET
End of Sequence B Registration Details			
Repetitive Optional Sequence C Client Details			
16R	M	Start of Block	CLTDET
Optional Subsequence C1 Address			

Tag	Status	Field Name	Format
16R	M	Start of Block	ADDRESS
17B	M	Permanent/Mailing Address Flag	:PERM//Y or :MAIL//Y
22F	O	Title of Correspondence	:TITL//4!c
95U	O	Name or Beneficial Owner or Trustee/Third Party	:NOMI//3*35x or :OWND//3*35x or :TRUS//3*35x
94G	O	Address	:ADDR//2*35x
94D	O	City	:CITY//[2!a]/35x
94C	O	Country of Domicile	:DOMI//2!a
94C	O	Email Address	:EMAI//2*35x
94C	O	Location	:LOCA/[2!a]/35x
13B	O	Postal Code	:POST//30x
13B	O	Post Box	:PBOX//30x
13B	O	Street Number	:SNUM//30x
16S	M	End of Block	ADDRESS

End of Subsequence C1 Address

Optional Subsequence C2 Personal Details

Tag	Status	Field Name	Format
16R	M	Start of Block	PERSDET
22F	O	Occupation Type Indicator	:OCCU/DAKV/4!c
95U	O	Name at Birth	:BIRT//3*35x
98A	O	Date of Birth / Foundation	:DBIR//8!n or :DFON//8!n
94C	O	Country of Nationality	:NATO//2!a
70C	O	Additional Text	:ADTX///LEID 1x35x
16S	M	End of Block	PERSDET

End of Subsequence C2 Personal Details

| 16S | M | End of Block | CLTDET |

End of Sequence C Client Details

7. Message format for registered shares / CASCADE-RS

7.4.2 Example MT519

MT519 - Modification of Client Details

Message Fields and Contents	Comments
{1: F01DAKVDEFFFXXX0000000000} {2: I519DAKVDEFFADOMN} {3:{108:FS20091217000003}} {4:	Header
:16R:GENL :20C::SEME//VP77770405663380 :23G:NEWM :16R:LINK :20C::RELA//VP77770405663380 :16S:LINK :16S:GENL :16R:REGDET :20D::BREF//KTO-1234567955 :20D::BPAR//BLZ-66660000 :20D::SHAR//3123429 :22F::OWNT//OWNE :22F::BENT//INDV :35B:ISIN DE000ENAG999 :16R:FIAC :97A::SAFE//77770000 :16S:FIAC :16S:REGDET :16R:CLTDET :16R:ADDRESS :17B::NEWA//Y :17B::PERM//Y :22F::TITL//HERR :95U::OWND//Name :94G::ADDR//Boersenstr. 37 :94D::CITY///Frankfurt :94C::DOMI//DE :13B::POST//66666 :16S:ADDRESS :16R:PERSDET :22F::OCCU/DAKV/0011 :98A::DBIR//19912309 :94C::NATO//DE :16S:PERSDET :16S:CLTDET :16R:CLTDET :16R:ADDRESS :17B::NEWA//Y :17B::MAIL//Y :95U::TRUS//Name :94G::ADDR//Boersenstr. 54 :94D::CITY///Frankfurt :94C::DOMI//DE :13B::POST//66666 :16S:ADDRESS :16S:CLTDET	
-}	Trailer

7. Message format for registered shares / CASCADE-RS

Message Fields and Contents	Comments
{1: F01DAKVDEFFXXXX0007470851} {2: I519DAKVDEFFADOMN} {4:	Header
:16R: GENL :20C: :SEME//470851 :23G: NEWM :16S: GENL :16R: REGDET :20D: :BREF//KTO-8123456209 :22F: :OWNT//OWNE :22F: :BENT//INDV :35B: ISIN DE0005557508 :16R: FIAC :97A: :SAFE//33330000 :16S: FIAC :16S: REGDET :16R: CLTDET :16R: ADDRESS :17B: :NEWA//Y :17B: :PERM//Y :22F: :TITL//FRAU :95U: :OWND//NAME :94G: :ADDR//BOERSENSTR. 4 :94D: :CITY///FRANKFURT :94C: :DOMI//DE :13B: :POST//66666 :16S: ADDRESS :16R: PERSDET :98A: :DBIR//19540506 :94C: :NATO//DE :16S: PERSDET :16S: CLTDET	
-}	Trailer

7. Message format for registered shares / CASCADE-RS

7.4.3 Field description

Field 13B – Postal Code

Swift

Definition:	Postal code or zip code
Sequence:	C1, Address
Syntax:	:POST//30x

CASCADE-RS

Instruction type:	Registration (02)
	Re-registration (01)
Field name:	Postal Code
Definition:	This field is used in combination with the street or the P.O. box.
Syntax:	5x
Status:	Mandatory (in the case of a German address)
	Optional (in the case of an address outside Germany)
Special note:	This field must be present when a P.O. box or the name of a street is given. For addresses outside Germany this field is only considered as a commentary. In contrast to File Transfer and the online function, only one combination of the P.O. box and the postal code or the street name and the postal code is sent to the share ledger manager

Field 13B – Post Box

Swift

Definition:	Postal code or zip code
Sequence:	C1, Address
Syntax:	:PBOX//30x

CASCADE-RS

Instruction type:	Registration (02)
	Re-registration (01)
Field name:	P.O. Box
Definition:	Analogous to Swift
Syntax:	10x

Field 13B - House number

Swift

Definition: House number

Sequence: C1, Address
Syntax: :SNUM//30x

CASCADE-RS

Not used at present. The house number is stored with the street name in address field 94G::ADDR.

Field 16R/S - Start of Block / End of Block

Swift

Definition: This field indicates the start / end of a block and its name.

Sequence: Each sequence begins with field 16R and ends with field 16S.
Syntax: 16c

CASCADE-RS

No usage specific to CBF

Field 17B - Address Flag

Swift

Definition: This field indicates whether the address is a mailing address or a permanent address.

Sequence: C1, Address
Syntax: :NEWA//Y or

:PREV//Y

:PERM//Y or

:MAIL//Y

CASCADE-RS

Special note: This field indicates whether the address is a mailing address or a permanent address.

7. Message format for registered shares / CASCADE-RS

Field 20C - Previous Message Reference

Swift

Definition:	Reference of the linked message previously sent
Sequence:	A1, Linkages
Syntax:	:PREV//16x

CASCADE-RS

Field name:	Instruction reference (new instruction)
	Instruction reference of the original instruction (cancellation)
Definition:	This field contains a reference given by the sender clearly identifying the instruction referred to in the message.
Status:	Optional
Syntax:	16x
Special note:	Although the contents of this field are the sender's responsibility, lower-case characters are not recommended as they cannot be used as search criteria in the Message Journal.
	If the :PREV// reference is used, this field is transmitted into the Instruction reference and is used to identify the instruction. This means that if a new instruction is sent, this reference is used as the instruction reference for the new instruction. If a cancellation or a settlement release is sent, this reference is interpreted as the instruction reference of the original instruction.
	Please note that if an MT519 message is sent as a cancellation, either the :PREV// reference or the :RELA// reference must contain data in order to refer to the original instruction.

7. Message format for registered shares / CASCADE-RS

Field 20C - Related Message Reference

Swift

Definition:	Message reference of the linked message previously received
Sequence:	A1, Linkages
Syntax:	:RELA//16x

CASCADE-RS

Field name:	CASCADE-RS reference of the original instruction (cancellation)
Definition:	This field contains a reference given by the receiving party of the message clearly identifying the instruction referred to in the message.
Syntax:	16x
Special note:	The CASCADE-RS reference is structured by the following fields:

- Application Code   1!x
- Test Code   1!x
- Instructor   4!n
- Instructor Type   2!n
- Filler   1!n
- Instruction No.   6!n
- Filler   0

Please note that if an MT519 is sent as cancellation, either the :RELA// reference or the :PREV// reference must contain data in order to refer to the original instruction.

Field 20C - Sender's Message Reference

Swift

Definition:	This field contains the reference number assigned by the sender to unambiguously identify the message in the sender's system.
Sequence:	A, General Information
Syntax:	:SEME//16x

CASCADE-RS

Field name:	Instruction reference (MT500, MT519)
Definition:	Analogous to Swift
Syntax:	16x
Special note:	Although the contents of this field are the sender's responsibility, lower-case characters are not recommended as they cannot be used as search criteria in the Message Journal.
	If the :PREV// reference is not used, this field is transmitted into the Instruction reference and is used to identify the instruction. The structure of the reference is the responsibility of the sender.

7. Message format for registered shares / CASCADE-RS

Field 20D - Bank Reference Number

Swift

Definition:	Identifies one or more investors or shareholders with a financial institution.
Sequence:	B, Registration Details
Syntax:	:BREF//25x

CASCADE-RS

Field name:	Client Reference: Client
Definition:	The Client Reference: Client consists of two fields separated by a hyphen. The first part identifies the type of reference (Market Participant ID). The second part is a reference which identifies the bank's client. The type and the structure of this number are the responsibility of the bank.
Syntax:	3!x'-'13x (Market Participant ID) "-" (reference number)
Special note:	The Market Participant ID identifies the type of reference that follows the hyphen and correlates with a certain format:

- BIC   bank code   11!x
- BLZ   Bankleitzahl (German bank code)   8!n
- KTO   account number   13n
- MSC   miscellaneous   13x

Field 20D - Business Partner Number

Swift

Definition:	Identifies a financial institution with a clearing agent.
Sequence:	B, Registration Details
Syntax:	:BPAR//25x

CASCADE-RS

Field name:	Client Reference: Bank
Definition:	The Client Reference: Bank consists of two fields separated by a hyphen. The first part identifies the type of reference (Market Participant ID). The second part is a reference that identifies a bank or a branch operating behind the instructing party. The type and the structure of this number are the responsibility of the bank.
Syntax:	3!x'-'11x (Market Participant ID) "-" (reference number)
Status:	Optional
Special note:	The Market Participant ID identifies the type of reference that follows the hyphen and correlates with a certain format:

- BIC   bank code   11!x
- BLZ   Bankleitzahl (German bank code)   8!n
- KTO   account number   11n
- MSC   miscellaneous   11x

Field 20D – Shareholder Number

Swift

Definition:	Identifies an investor or shareholder with the issuer or the registration provider.
Sequence:	B, Registration Details
Syntax:	:SHAR//25x

CASCADE-RS

Field name:	Shareholder Number
Definition:	Unambiguous number to identify a shareholder in the issuer's share ledger.
Syntax:	10x

Field 22F – Occupation Type Indicator

Swift

Definition:	Indicates the type of occupational group, branch of industry or business sector.
Sequence:	C2, Personal Details
Syntax:	:OCCU/[8c]/4!c

CASCADE-RS

Field name:	Occupation Type Indicator
Definition:	Type of occupational group, branch of industry or business sector
Syntax:	CBF uses the DAKV data source scheme.

7. Message format for registered shares / CASCADE-RS

Field 22F – Title of Correspondence

Swift

Definition:	This field indicates the title of the addressee for correspondence.
Sequence:	C1, Address
Syntax:	:TITL//4!c (Indicator)

CASCADE-RS

Field name:	Form Of Address
Definition:	Analogous to Swift
Syntax:	1!x
Special note:	The title is interpreted in connection with the type of beneficial owner.

Indicator code	Form Of Address
ASOC	8 = associates / couple in case of a natural persons 9 = association in case of a legal person
FRAU MADA MISS MRSS	2 = Frau / Ms
HERR MR01 SIRR	1 = Herr / Mr

Field 22F - Type of Beneficial Owner

Swift

Definition:	Indicates the type of beneficial owner.
Sequence:	B, Registration Details
Syntax:	:BENT//4!c

CASCADE-RS

Field name:	Type of Person
Definition:	1x
Syntax:	The Type of Beneficial Owner can contain one of the following codes:

- INDV   individual or natural person (Type of Person = "N")
- LEGL   legal entity (Type of Person = "J")

Field 22F - Type of Ownership

Swift

Definition: Indicates in what way a beneficial owner or investor owns the financial instrument.

Sequence: B, Registration Details

Syntax: :OWNT//4!c

CASCADE-RS

Field name: Third Party Ownership

Definition: Indicates whether the shares are held for a third party.

Syntax: 1!x

Special Note:

Code	Third Party Ownership
NOMI (= name of nominee)	J = yes
OWNE (= own name)	N = no
TRUS (= trustee / third party)	J = yes

If the Type of Ownership is NOMI there must be a sequence C with field 95U::OWND//UNKNOWN (sequence C1) where fields 22F::OCCU and 94C::NATO (Sequence C2) contain the occupation and nationality of the third-party owner.

If the Type of Ownership is OWNE or TRUS there should be no C1 sequence with field 95U::NOMI.

If the Type of Ownership is TRUS there should be a C1 sequence with field 95U::TRUS.

Field 23G - Function of the Message

Swift

Definition: This field identifies the function of the message.

Sequence: A, General Information

Qualifier: NEWM = new modification of registration message

CANC = request to cancel a modification of registration message previously sent

Syntax: 4!c

CASCADE-RS

Special note: For the MT519 both qualifiers, NEWM and CANC, is used.

7. Message format for registered shares / CASCADE-RS

Field 35B – Identification of a Financial Instrument

Swift

Definition: This field identifies the relevant securities in ISIN format.

Sequence: B, Registration Details

Syntax: [ISIN1!e12!c]
[4*35x]

CBF USAGE

Field name: Securities code

Definition: This field contains the code of the relevant securities in ISIN format.

Syntax: ISIN1!e12!c (ISIN)

Special note: This field contains the ISIN and a free-text description of the securities, if available.

Field 70C – Registration Details (Narrative)

Swift

Definition: Provides details on registration not included within the structured fields of this message.

Sequence: B, Registration Details

Syntax: :REGI//4*35x

CASCADE-RS

Definition: Additional attribute to identify the shareholder for registered shares

Syntax: :REGI//SOID 22x

Special note: This field is used to offer the instructing party an additional option to identify the owner of the securities.

Field 70C – Additional Text (Narrative)

Swift

Definition: Provides additional information or specifies in more detail the content of a message.

Sequence: C2, Personal Details

Syntax: :ADTX///LEID 1*35x

CASCADE-RS

Definition: This field contains the shareholder's Legal Entity Identification (LEI).

Syntax: :ADTX// + label "/LEID" + Legal Entity Identification number. For the LEI, 20 characters can be used. Please note that a space is mandatory between the label "LEID" and the LEI information.

Field 94C - Country of Domicile

Swift

Definition:	Country of Domicile
Sequence:	C1, Address
Syntax:	:DOMI//2!a (country code)

    CASCADE-RS

Definition:	Analogous to Swift

Field 94C - Country of Nationality

Swift

Definition:	Nationality of the owner, nominee or trustee
Sequence:	C2, Personal Details
Syntax:	:NATO//2!a (country code)

    CASCADE-RS

Definition:	Analogous to Swift

Field 94C - Location

Swift

Definition:	Identification of the location, state or province
Sequence:	C1, Address
Syntax:	:LOCA//2!a (country code)

    CASCADE-RS

Definition:	Analogous to Swift

Field 94G - Address

Swift

Definition:	Address of the beneficial owner, nominee or trustee
Sequence:	C1, Address
Syntax:	:ADDR//2*35x

    CASCADE-RS

Instruction type:	Re-registration (01)
	Registration (02)
	Modification (04)
Field name:	Street
Definition:	This field contains the name of the street and the house number.
Syntax:	35x (Only the first line of the Swift field is used.)

7. Message format for registered shares / CASCADE-RS

Field 94G - Email Address

Swift

Definition:	Email address of the owner, nominee or trustee
Sequence:	C1, Address
Syntax:	:EMAI//2*35x

As the "@" sign is not part of the character set of the Swift FIN network, Swift recommends using the hexadecimal EBCDIC code, preceded by two question marks (??) as an escape sequence ("??7C").
Please also refer to Connectivity Handbook Part 1, chapter 2.

CASCADE-RS

Analogous to Swift

Field 95U - Name at Birth

Swift

Definition:	Name given at birth.
Sequence:	C2, Personal Details
Syntax:	:BIRT//3*35x

CASCADE-RS

Field name:	Name at Birth
Definition:	Analogous to Swift
Syntax:	35x (Only the first line of the Swift field is used.)

Field 95U - Name of Nominee

Swift

Definition:	Identification of the nominee.
Sequence:	C1, Address
Syntax:	:NOMI//3*35x

CASCADE-RS

Field name:	Name of Securities Holder	line 1
	First Name of Securities Holder	line 2
	Title / Name 3 of Securities Holder	line 3
Definition:	Name, first name and title of the nominee.	
Syntax:	3*35x	
Special Note	If 95U::NOMI is present, there must be one sequence C where 95U::OWND contains "unknown" and fields 94C::NATO and 22F::OCCU (Sequence C2) contain the nationality and occupation of the beneficial owner for whom the nominee holds the securities.	

Field 97A - Safekeeping Account

Swift

Definition:	Safekeeping account where the securities are kept
Sequence:	B2, Financial Instrument / Account
Syntax:	:SAFE//35x

CASCADE-RS

Field name:	Account Number
Definition:	This field contains the CBF account number related to the registration process.
Syntax:	4!n4!n (bank number) (sub-account number)
Special note:	Only a CBF account number is acceptable.

Field 98A - Date of Birth / Foundation

Swift

Definition:	Date of birth / incorporation	
Sequence:	C2, Personal Details	
Syntax:	Option A:	:DBIR//8!n (date)
	Option A:	:DFON//8! (date)

CASCADE-RS

Field name:	Date of Birth/Foundation
Definition:	Analogous to Swift
Syntax:	8!n in the format YYYYMMDD
Special note:	Format option A is used. Only one of the dates, DBIR or DFON, should be used in a single C2 sequence.

Field 98A - Preparation Date/Time

Swift

Definition:	Date/time when the message was prepared	
Sequence:	A, General Information	
Syntax:	Option A:	:PREP//8!n (date)

CASCADE-RS

Special note:	There is no field in CASCADE for the date when the message was generated. Format option A is used in messages sent to the client. This field contains the current date.

7. Message format for registered shares / CASCADE-RS

Field 98A - Requested Modification Date

Swift

Definition:	Date when the registration details are to be modified
Sequence:	B, Registration Details
Syntax:	Option A: :RMOD//8!n (qualifier) (date)

CASCADE-RS

Field name:	Modification Date
Definition:	Analogous to Swift
Syntax:	8!n in the format YYYYMMDD
Special note:	Format option A is used. If 98A::RMOD is not present the current date is used as a default.

8. Message Format for physical (Vaults) and electronic securities

8.1 MT540 - Receive Free for physical securities (Vaults)

8.1.1 Overview

Deposit instructions by means of instruction type 16 message type MT540 ("Receive Free of Payment") is used to transfer the information relating to a deposit. In addition to accepting and processing the instructions, CBF also offers the corresponding BVF (Business Validation Feedback) The following sub-instruction types are supported for deposit by File Transfer ISO 15022:

- Current deposit of individual certificate;
- Current deposit of global certificate;
- Admission of global certificate;
- Admission of "up to" global certificate;
- Admission of "up to" global certificate with mark up;
- Mark-up;
- Current deposit of individual certificate in depository vault;
- Current deposit of global certificate in depository vault;
- Current deposit of "up to" global certificate in depository vaults;
- Current deposit of "up to" global certificate with mark up in depository vaults;
- Mark-up in depository vaults;
- Current deposit of individual certificate in third-party vault;
- Current deposit of global certificate in third-party vault;
- Current deposit of "up to" global certificate in third-party vault;
- Current deposit of "up to" global certificate with mark up in third-party vault;
- Mark-up in third-party vault;
- Deposit in precious-metals vault.

For detailed information regarding the order placement and settlement of CASCADE instruction type 16 please refer to CASCADE Handbook Part 3.

8. Message Format for physical (Vaults) and electronic securities

8.1.2 General format description to MT540

Swift message fields and contents	ISO-Format Optional/Mandatory - Field type and length	Comments
ä1:F01DUMMYXXXAXXX1113123477ü ä2:I540DAKVDEFFADOMNü ä4:		
:16R:GENL		
:20C::SEME//AA16-MT540-A2	M - 16x	Instruction reference
:23G:NEWM oder :23G:CANC	M - 4!c	At present only NEWM or CANC are used (PREA not defined as it is not intended to enter blocking instructions)
LINK		
LINK		
:16S:GENL		
:16R:TRADDET		
:98A::SETT//20000301	M - 8!n (YYYYMMTT)	Settlement date Dates lying before or on the same day as the current date are accepted.
:35B:ISIN DE0001133001	M - ISIN1!e12!c (4*35x)	ISIN. If a series is deposited: ISIN of the series.
FIA		
:98A::COUP//20080808	O - 8!n	Date of next coupon / entitlement document Integrity condition: If this field is specified, the next field must not be specified.
:13A::COUP//123 or :13B::COUP//AB	O - 3!x oder O – 30x	Number of next coupon (format 3n) or identification of an entitlement document (format 2x). Integrity condition If this field is specified, the previous field must not be specified.
FIA		
:70E::SPRO///FREE text	O - 10*35x	Rules for entries in the field: • If the value range does not start with any of the following tags, "/XXXX", user-definable narrative is accepted in accordance with the "FREE" tag. • If details for custody types 40 and 41 (see tags below) and the allocation of user definable narrative are entered by means of the /FREE tag, the /FREE tag must be defined as the final tag. Text structure rule of the three text containers when instructions are given for custody types (/HLEG) 40 and 41 (see field :70D::DENC// below). The tags can be allocated in any sequence here: /HERS = manufacturer of gold bar /PROD = year when gold bar was produced /SENR = serial number of gold bar /BRGU = gross weight of gold bar in ounces /FEIN = fine gold content

Swift message fields and contents	ISO-Format Optional/Mandatory - Field type and length	Comments
		of gold bar in parts per thousand /NEGU = net weight of gold bar in ounces /NETG = net weight of gold bar in grams /NETG = weighing result for gold bar in grams /DIWI = difference between weighing result for gold bar and net weight in grams /BPNR = box/palette number for gold bar
:16S:TRADDET		
:16R:FIAC		
:36B::SETT//FAMT/4280,	M	Nominal amount of certificate
:70D::DENC///EGRD 1	O - 6*35x	All individual information in relation to the instrument and the account of the instructing party, in as far as no standard structure can be used. /RNOM = "up to" nominal value /EGRD = reason for deposit /ORNR = organization number /HLEG = custody type /KZBT = identifier of positions /NWAT = type of evidence /BSON = special feature /ABWB = different designation /WKNS = WKN (securities code) - master /SHNN = shareholder number /UEKU = overdue coupon/entitlement (individual entry or from-to range) (Either date in the format YYMMDD, two-digit alpha-numeric or three-digit numeric) /RSEC = WKN (SECURITIES CODE RIGHTS) /COAD = date of capital increase /EXDA = ex-date/start
:13B::CERT/DAKV/204+20,+4500-699,4723,4726,	O - 30x	Certificate details of a denomination (max. ten denominations): denomination = 20, Maximum: 60:13B::CERT-Container
:13B::CERT/DAKV/++4728-4729,	dto.	Continuation of certificate details for denomination = 20
:13B::CERT/DAKV//ERSA J	dto.	Additional details for the certificates in the above denomination: /MAN1 = fault 1 /MAN2 = fault 2 /ERSA = replacement
:13B::CERT/DAKV/4+50,+8000-8003,	dto.	Certificate details: denomination = 50,
:97A::SAFE//33330000	M - 35x	Credit account
:16S:FIAC		
:16R:SETDET	M - 4!a2!a2!c(3!c)	

8. Message Format for physical (Vaults) and electronic securities

Swift message fields and contents	ISO-Format Optional/Mandatory - Field type and length	Comments
:22F::STCO//PHYS	M - 4!c	Settlement condition = vaults instruction Mapping rule: Settlement type in CASCADE.
:22F::SETR/DAKV/LAUF	M - 4!c	Vault transaction types for deposits: • LAUF = Current deposit of individual certificate • LAUG= Current deposit of global certificate • NEUG = Admission of global certificate • NEUR = Admission of "up to" global certificate • NEVR = Admission of marked up "up to" global certificate • VALU = Mark-up • EEUL = Deposit of individual certificate with depository • EGUL = Deposit of global certificate with Depository • ENRS = Deposit of "up to" global certificate with Depository • ENVS = deposit of marked up "up to" global certificate with Depository • EVAS = Mark-up with Depository • EEFT = Deposit of individual certificate in third-party vault • EGFT = Deposit of global certificate in third-party vault • ERFT = Deposit of "up to" global certificate in third-party vaults • EFVS = deposit of marked up "up to" global certificate in third-party vaults • EVFT = Mark-up in third-party vaults • EDEL = Deposit in precious-metals vault
:16R:SETPRTY		
:95P::PSET//DAKVDEFFXXX	M - 4!a2!a2!c(3!c)	Place of settlement
:16S:SETPRTY		
:16R:SETPRTY		
:95Q::DEAG//UNKNOWN	M - 4*35x	CASCADE links up to vault account
:16S:SETPRTY		
:16R:SETPRTY		
:95Q::RECU//UNKNOWN oder :95Q::RECU//BARCLAYS BANK SUISSE S.A. oder :95P::RECU//BARCCHXXXX	O - 4*35x by Q oder 4!a2!a2!c(3!c) by P	Recipient's custodian, Q or P format

Swift message fields and contents	ISO-Format Optional/Mandatory - Field type and length	Comments
:97A::SAFE//MSC-NONREF	O - 35x	ID type (GIT) and identifier If debit account = CSD, GIT of the CSD (7201 = CED; 7217 = OKB and others) and then, separated by a dash, the CSD participant according to KUSTA (securities master data system) Otherwise: KTO (account), BLZ (sort code), MSC or BIC for ID type (GIT) and a maximum of 11 characters to identify the recipient's custodian.
:16S:SETPRTY		
:16R:SETPRTY		
:95Q::BUYR//UNKNOWN	O - 4*35x by Q oder 4!a2!a2!c(3!c) by P	Final beneficiary; only format Q or P
:97A::SAFE//KTO-1234567890123	O - 35x	Client reference of the final beneficiary in relation to the deposit: KTO (account), BLZ (sort code), MSC or BIC as the GIT of the final beneficiary (1st part of client reference) and a maximum of 13 characters for the identification in question
:16S:SETPRTY		
:16S:SETDET		
-ü		

8. Message Format for physical (Vaults) and electronic securities

8.1.3 Detailed example to MT540 instructions

The following description of formats specifies and explains by sequence and field all possible sub-instruction types for a deposit.

Current deposit of individual certificate (LAUF)

```
{1:    F01MUBADEFFXXXX0000000001}
{2:    I540DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
   :16R: GENL
   :20C: :SEME//Bsp-LAUF-01
   :23G: NEWM
   :98A: :PREP//20121122
   :16S: GENL
   :16R: TRADDET
   :98A: :SETT//20121122
   :35B: ISIN DE0008471434
   :16S: TRADDET
   :16R: FIAC
   :36B: :SETT//UNIT/111,
   :70D: :DENC///HLEG 01
   :13B: :CERT/DAKV/1+1,+18911001,
   :13B: :CERT/DAKV/1+10,+17911001,
   :13B: :CERT/DAKV/1+100,+16911001
   :97A: :SAFE//79880000
   :16S: FIAC
   :16R: SETDET
   :22F: :STCO//PHYS
   :22F: :SETR/DAKV/LAUF
   :16R: SETPRTY
   :95Q: :DEAG//UNKNOWN
   :16S: SETPRTY
   :16R: SETPRTY
   :95P: :PSET//DAKVDEFF
   :16S: SETPRTY
   :16S: SETDET
    -}
```

8. Message Format for physical (Vaults) and electronic securities

Current deposit of global certificate (LAUG)

```
{1:     F01MUBADEFFXXXX0000000001}
{2:     I540DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
  :16R: GENL
  :20C: :SEME//Bsp-LAUG-01
  :23G: NEWM
  :98A: :PREP//20121122
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20121122
  :35B: ISIN DE0008471434
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//FAMT/800,
  :70D: :DENC///EGRD 1/HLEG 01/ORNR 437123
  :13B: :CERT/DAKV/8+100,+36909001-8
  :97A: :SAFE//79880000
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/LAUG
  :16R: SETPRTY
  :95Q: :DEAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
   -}
```

8. Message Format for physical (Vaults) and electronic securities

Admission of global certificate (NEUG)

```
{1:     F01MUBADEFFXXXX0000000003}
{2:     I540DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
   :16R: GENL
   :20C: :SEME//Bsp-NEUG-01
   :23G: NEWM
   :98A: :PREP//20121122
   :16S: GENL
   :16R: TRADDET
   :98A: :SETT//20121122
   :35B: ISIN DE0008471434
   :70E: :SPRO//Example text
   :16S: TRADDET
   :16R: FIAC
   :36B: :SETT//FAMT/800000,
   :70D: :DENC///EGRD 1/HLEG 01/ORNR 2397
   :97A: :SAFE//79880000
   :16S: FIAC
   :16R: SETDET
   :22F: :STCO//PHYS
   :22F: :SETR/DAKV/NEUG
   :16R: SETPRTY
   :95Q: :DEAG//UNKNOWN
   :16S: SETPRTY
   :16R: SETPRTY
   :95P: :PSET//DAKVDEFF
   :16S: SETPRTY
   :16S: SETDET
    -}
```

8. Message Format for physical (Vaults) and electronic securities

Admission of "up to" global certificate (NEUR)

```
{1:    F01MUBADEFFXXXX0000000004}
{2:    I540DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
  :16R: GENL
  :20C: :SEME//Bsp-NEUR-01
  :23G: NEWM
  :98A: :PREP//20121122
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20121122
  :35B: ISIN DE0008474040
  :70E: :SPRO//Free text
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//FAMT/0,
  :70D: :DENC///EGRD 1/HLEG 01/RNOM 80000000
       /ORNR 1611
  :97A: :SAFE//79880000
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/NEUR
  :16R: SETPRTY
  :95Q: :DEAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
   -}
```

8. Message Format for physical (Vaults) and electronic securities

Admission of "up to" global certificate with mark up (NEVR)

```
{1:    F01MUBADEFFXXXX0000000005}
{2:    I540DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
  :16R: GENL
  :20C: :SEME//Bsp-NEVR-01
  :23G: NEWM
  :98A: :PREP//20121122
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20121122
  :35B: ISIN DE0008474040
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//FAMT/700000,
  :70D: :DENC///EGRD 1/HLEG 01/ORNR 77708
     /RNOM 900000
  :97A: :SAFE//79880000
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/NEVR
  :16R: SETPRTY
  :95Q: :DEAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
     -}
```

8. Message Format for physical (Vaults) and electronic securities

Mark-up (VALU)

```
{1:    F01MUBADEFFXXXX0000000006}
{2:    I540DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
  :16R: GENL
  :20C: :SEME//Bsp-VALU-01
  :23G: NEWM
  :98A: :PREP//20121122
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20121122
  :35B: ISIN DE0008474040
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//FAMT/300000,
  :70D: :DENC///EGRD 1/HLEG 01/ORNR 121
  :97A: :SAFE//79880000
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/VALU
  :16R: SETPRTY
  :95Q: :DEAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
      -}
```

8. Message Format for physical (Vaults) and electronic securities

Current deposit of individual certificate in depository vault (EEUL)

```
{1:    F01MUBADEFFXXXX0000000007}
{2:    I540DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
  :16R: GENL
  :20C: :SEME//Bsp-EEUL-01
  :23G: NEWM
  :98A: :PREP//20121122
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20121122
  :35B: ISIN DE0008471434
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//UNIT/400,
  :70D: :DENC///HLEG 20
  :13B: :CERT/DAKV/4+100,+2513771-4
  :97A: :SAFE//79880092
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/EEUL
  :16R: SETPRTY
  :95Q: :DEAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95Q: :BUYR//DIRE STRAITS
  :97A: :SAFE//KTO-1983
  :16S: SETPRTY
  :16R: SETPRTY
  :95Q: :RECU//BARCLAYS BANK SUISSE S.A.
  :97A: :SAFE//MSC-51683
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
      -}
```

8. Message Format for physical (Vaults) and electronic securities

Current deposit of global certificate in depository vault (EGUL)

```
{1:     F01MUBADEFFXXXX0000000008}
{2:     I540DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
   :16R: GENL
   :20C: :SEME//Bsp-EGUL-01
   :23G: NEWM
   :98A: :PREP//20121122
   :16S: GENL
   :16R: TRADDET
   :98A: :SETT//20121122
   :35B: ISIN DE0008471434
   :16S: TRADDET
   :16R: FIAC
   :36B: :SETT//FAMT/5000000,
   :70D: :DENC///HLEG 20/ORNR 909159
   :97A: :SAFE//79880092
   :16S: FIAC
   :16R: SETDET
   :22F: :STCO//PHYS
   :22F: :SETR/DAKV/EGUL
   :16R: SETPRTY
   :95Q: :DEAG//UNKNOWN
   :16S: SETPRTY
   :16R: SETPRTY
   :95P: :PSET//DAKVDEFF
   :16S: SETPRTY
   :16S: SETDET
       -}
```

8. Message Format for physical (Vaults) and electronic securities

Current deposit of "up to" global certificate in depository vaults (ENRS)

```
{1:    F01MUBADEFFXXXX0000000009}
{2:    I540DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
  :16R: GENL
  :20C: :SEME//Bsp-ENRS-01
  :23G: NEWM
  :98A: :PREP//20121122
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20121122
  :35B: ISIN XF0000A01899
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//FAMT/0,
  :70D: :DENC///HLEG 20/ORNR 10912
     /RNOM 10000000
  :97A: :SAFE//79880092
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/ENRS
  :16R: SETPRTY
  :95Q: :DEAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
     -}
```

8. Message Format for physical (Vaults) and electronic securities

Current deposit of "up to" global certificate with mark up in depository vaults (ENVS)

```
{1:     F01MUBADEFFXXXX0000000002}
{2:     I540DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
  :16R: GENL
  :20C: :SEME//Bsp-ENVS-01
  :23G: NEWM
  :98A: :PREP//20121122
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20121122
  :35B: ISIN DE0008471434
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//FAMT/800000,
  :70D: :DENC///HLEG 20/ORNR 817227
     /RNOM 80000000
  :97A: :SAFE//79880092
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/ENVS
  :16R: SETPRTY
  :95Q: :DEAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
     -}
```

8. Message Format for physical (Vaults) and electronic securities

Mark-up in depository vaults (EVAS)

```
{1:     F01MUBADEFFXXXX0000000003}
{2:     I540DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
   :16R: GENL
   :20C: :SEME//Bsp-EVAS-01
   :23G: NEWM
   :98A: :PREP//20121122
   :16S: GENL
   :16R: TRADDET
   :98A: :SETT//20121122
   :35B: ISIN DE0008476524
   :16S: TRADDET
   :16R: FIAC
   :36B: :SETT//FAMT/200000,
   :70D: :DENC///HLEG 20/ORNR 102
   :97A: :SAFE//79880092
   :16S: FIAC
   :16R: SETDET
   :22F: :STCO//PHYS
   :22F: :SETR/DAKV/EVAS
   :16R: SETPRTY
   :95Q: :DEAG//UNKNOWN
   :16S: SETPRTY
   :16R: SETPRTY
   :95P: :PSET//DAKVDEFF
   :16S: SETPRTY
   :16S: SETDET
       -}
```

8. Message Format for physical (Vaults) and electronic securities

Current deposit of individual certificate in third-party vault (EEFT)

```
{1:    F01MUBADEFFXXXX0000000001}
{2:    I540DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
   :16R: GENL
   :20C: :SEME//Bsp-EEFT-01
   :23G: NEWM
   :98A: :PREP//20121122
   :16S: GENL
   :16R: TRADDET
   :98A: :SETT//20121122
   :35B: ISIN DE0008471434
   :16S: TRADDET
   :16R: FIAC
   :36B: :SETT//UNIT/3,
   :70D: :DENC///HLEG 30
   :13B: :CERT/DAKV/3+1,+2331001-3
   :97A: :SAFE//79880096
   :16S: FIAC
   :16R: SETDET
   :22F: :STCO//PHYS
   :22F: :SETR/DAKV/EEFT
   :16R: SETPRTY
   :95Q: :DEAG//UNKNOWN
   :16S: SETPRTY
   :16R: SETPRTY
   :95Q: :BUYR//Depotkonto
   :97A: :SAFE//KTO-211011
   :16S: SETPRTY
   :16R: SETPRTY
   :95Q: :RECU//Filiale Mainz Markt
   :97A: :SAFE//MSC-411
   :16S: SETPRTY
   :16R: SETPRTY
   :95P: :PSET//DAKVDEFF
   :16S: SETPRTY
   :16S: SETDET
       -}
```

8. Message Format for physical (Vaults) and electronic securities

Current deposit of global certificate in third-party vault (EGFT)

```
{1:     F01MUBADEFFXXXX0000000002}
{2:     I540DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
  :16R: GENL
  :20C: :SEME//Bsp-EGFT-01
  :23G: NEWM
  :98A: :PREP//20121122
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20121122
  :35B: ISIN XFCA00B56846
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//FAMT/200000,
  :70D: :DENC///HLEG 30/ORNR 21174
  :97A: :SAFE//79880096
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/EGFT
  :16R: SETPRTY
  :95Q: :DEAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95Q: :BUYR//Depotkonto
  :97A: :SAFE//KTO-211011
  :16S: SETPRTY
  :16R: SETPRTY
  :95Q: :RECU//Filiale Mainz Markt
  :97A: :SAFE//MSC-411
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
      -}
```

8. Message Format for physical (Vaults) and electronic securities

Current deposit of "up to" global certificate in third-party vault (ERFT)

```
{1:     F01MUBADEFFXXXX0000000003}
{2:     I540DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
  :16R: GENL
  :20C: :SEME//Bsp-ERFT-01
  :23G: NEWM
  :98A: :PREP//20121122
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20121122
  :35B: ISIN DE0008471434
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//FAMT/0,
  :70D: :DENC///HLEG 30/ORNR 191014
      /RNOM 500000000
  :97A: :SAFE//79880096
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/ERFT
  :16R: SETPRTY
  :95Q: :DEAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95Q: :BUYR//Depotkonto
  :97A: :SAFE//KTO-211011
  :16S: SETPRTY
  :16R: SETPRTY
  :95Q: :RECU//Filiale Mainz Markt
  :97A: :SAFE//MSC-411
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
      -}
```

8. Message Format for physical (Vaults) and electronic securities

Current deposit of "up to" global certificate with mark up in third-party vault (EFVS)

```
{1:     F01MUBADEFFXXXX0000000004}
{2:     I540DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
  :16R: GENL
  :20C: :SEME//Bsp-EFVS-01
  :23G: NEWM
  :98A: :PREP//20121122
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20121122
  :35B: ISIN DE0008471434
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//FAMT/50000,
  :70D: :DENC///HLEG 30/ORNR 20151
     /RNOM 500000000
  :97A: :SAFE//79880096
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/EFVS
  :16R: SETPRTY
  :95Q: :DEAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95Q: :BUYR//Depotkonto
  :97A: :SAFE//KTO-211011
  :16S: SETPRTY
  :16R: SETPRTY
  :95Q: :RECU//Filiale Mainz Markt
  :97A: :SAFE//MSC-411
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
     -}
```

8. Message Format for physical (Vaults) and electronic securities

Mark-up in third-party vault (EVFT)

```
{1:     F01ZYDHDEF0XXXX0000000005}
{2:     I540DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
    :16R: GENL
    :20C: :SEME//Bsp-EVFT-01
    :23G: NEWM
    :98A: :PREP//20121122
    :16S: GENL
    :16R: TRADDET
    :98A: :SETT//20121122
    :35B: ISIN DE0008474040
    :16S: TRADDET
    :16R: FIAC
    :36B: :SETT//FAMT/1000000,
    :70D: :DENC///HLEG 30/ORNR 9876
    :97A: :SAFE//79880096
    :16S: FIAC
    :16R: SETDET
    :22F: :STCO//PHYS
    :22F: :SETR/DAKV/EVFT
    :16R: SETPRTY
    :95Q: :DEAG//UNKNOWN
    :16S: SETPRTY
    :16R: SETPRTY
    :95Q: :BUYR//Maximilian
    :97A: :SAFE//KTO-200911
    :16S: SETPRTY
    :16R: SETPRTY
    :95P: :PSET//DAKVDEFF
    :16S: SETPRTY
    :16S: SETDET
        -}
```

8. Message Format for physical (Vaults) and electronic securities

Deposit in precious-metals vault (EDEL)

```
{1:    F01MUBADEFFXXXX0000000006}
{2:    I540DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
  :16R: GENL
  :20C: :SEME//Bsp-EDEL-01
  :23G: NEWM
  :98A: :PREP//20121122
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20121122
  :35B: ISIN XF0000RZ0VL3
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//FAMT/1,
  :70D: :DENC///EGRD 10/HLEG 41/ORNR 93526
  :97A: :SAFE//79880004
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/EDEL
  :16R: SETPRTY
  :95Q: :DEAG//UNKNOWN
   :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
      -}
```

8.1.4 Example deletion request for delivery order (MT540 CANC)

Example delete current deposit of individual certificate (LAUF)

```
{1:     F01MUBADEFFXXXX0000000001}
{2:     I540DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
   :16R: GENL
   :20C: :SEME//Bsp-LAUF-01-Del
   :23G: CANC
   :98A: :PREP//20121122
   :16R: LINK
   :20C: :PREV//UNKNOWN
   :16S: LINK
   :16R: LINK
   :20C: :RELA//KT79881600005260
   :16S: LINK
   :16S: GENL
   :16R: TRADDET
   :98A: :SETT//20121122
   :35B: ISIN DE0008471434
   :16S: TRADDET
   :16R: FIAC
   :36B: :SETT//UNIT/111,
   :70D: :DENC///HLEG 01
   :97A: :SAFE//79880000
   :16S: FIAC
   :16R: SETDET
   :22F: :STCO//PHYS
   :22F: :SETR/DAKV/LAUF
   :16R: SETPRTY
   :95Q: :DEAG//UNKNOWN
   :16S: SETPRTY
   :16R: SETPRTY
   :95P: :PSET//DAKVDEFF
   :16S: SETPRTY
   :16S: SETDET
       -}
```

8. Message Format for physical (Vaults) and electronic securities

8.1.5 Example Settlement Confirmation (MT544) - mark up

```
{1:    F01MUBADEF0XXXX1234123456}
{2:    O5441443121122ZYDHDEF0AXXX01234567891211221443N}
{3: {108: C2BM1443324318BJ}}
{4:
  :16R: GENL
  :20C: :SEME//C2BM1443324318BJ
  :23G: NEWM
  :98C: :PREP//20121122144332
  :16R: LINK
  :20C: :RELA//Bsp-VALU-01
  :16S: LINK
  :16R: LINK
  :20C: :TRRF//KT79881600005300
  :16S: LINK
  :16S: GENL
  :16R: TRADDET
  :98A: :ESET//20121122
  :35B: ISIN DE0008474040
      DWS INTER-RENTA
  :16S: TRADDET
  :16R: FIAC
  :36B: :ESTT//UNIT/300000,
  :97A: :SAFE//79880000
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR//TRAD
  :16R: SETPRTY
  :95Q: :DEAG//UNKNOWN
  :97A: :SAFE//79610200
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFFXXX
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :REAG//MUBADEFFXXX
  :97A: :SAFE//79880000
  :16S: SETPRTY
  :16S: SETDET
      -}
```

8. Message Format for physical (Vaults) and electronic securities

8.2 MT542 – Deliver Free for physical securities (Vaults)

8.2.1 Overview

Withdrawal instructions by means of instruction type 18

Message type MT542 ("Deliver Free of Payment") is used to transfer the information relating to a withdrawal instruction. The following sub-instruction types are supported for withdrawal by File Transfer ISO 15022:

- Withdrawal of an individual certificate;
- Withdrawal of a global certificate;
- Mark down;
- Mark down by CBF-Agent;
- Withdrawal of an "up to" global certificate;
- Mark down with withdrawal of an "up to" global certificate;
- Mark down partial reduction "up to" nominal;
- Partial reduction;
- Transfer of an individual certificate from CBF vault;
- Transfer of a global certificate from CBF vault;
- Transfer of "up to" global certificate from CBF vault;
- Transfer of validated "up to" global certificate from CBF vault;
- Book transfer;
- Withdrawal of individual certificate from depository;
- Withdrawal of global certificate from depository;
- Withdrawal of "up to" global certificate from depository;
- Mark down of "up to" global certificate from depository;
- Mark down partial reduction "up to" nominal from depository;
- Mark down with withdrawal of "up to" global certificate from depository;
- Partial reduction of global certificate from depository;
- Transfer of an individual certificate from depository;
- Transfer of global certificate from depository;
- Transfer of "up to" global certificate from depository;
- Transfer of validated "up to" global certificate from depository;
- Withdrawal of individual certificate from third-party vault;
- Withdrawal of global certificate from third-party vault;
- Withdrawal of "up to" global certificate from third-party vault;
- Mark down of "up to" global certificate from third-party vault;
- Mark down partial reduction "up to" nominal from third-party vault;
- Mark down with withdrawal of "up to" global certificate from third-party vault;
- Partial reduction of global certificate third-party vault;
- Transfer of individual certificate from third-party vault;
- Transfer of a global certificate from third-party vault;
- Transfer from precious-metals vault.

For detailed information regarding the order placement and settlement of CASCADE instruction type 18 please refer to CASCADE Handbook Part 3.

8. Message Format for physical (Vaults) and electronic securities

8.2.2 General format description to MT542

The following description of formats specifies and explains by sequence and field all possible sub-instruction types for a withdrawal:

Swift message fields and contents	ISO format optional/mandatory – field type and length	Comments
ä1:F01DUMMYXXXAXXX1113123477ü ä2:I542DAKVDEFFADOMNü ä4:		
:16R:GENL		
:20C::SEME//AA18-MT542-A2	M – 16x	Instruction reference
:23G:NEWM oder :23G:CANC	M – 4!c	At present only NEWM or CANC are used; (PREA not defined as it is not intended for instructions to be entered for blocked instructions.)
LINK		
20C::PREV//AA18-MT542-A1 und/oder 20C::RELA//KP79991812345670	O – 16x M if 23G:CANC	Referencing of an instruction to be deleted via the instruction reference and/or Referencing of an instruction to be deleted via the CASCADE instruction number. If PREV and RELA are entered, PREV is leading. RELA can also be entered for NEWM.
LINK		
:16S:GENL		
:16R:TRADDET		
:98A::SETT//20000301	M – 8!n (YYYYMMTT)	Settlement date Client must enter the settlement date – advance value date possible
:35B:ISIN DE0001133001	M – ISIN1!e12!c (4*35x)	ISIN
:70E::SPRO///ORNR 111111-222222 /SANR 111111-222222 /FREE text	O – 10*35x	Rules for field contents: If the value range does not start with any of the "/XXXX" tags specified below, user definable narrative is accepted in accordance with the "FREE" tag. /ORNR = organisation number as an individual number or a "from to" range in a certificate request. /SANR = serial number as an individual number or a "from to" range in a certificate request. /FREE = maximum of 3x35 characters of user-definable narrative in relation to an instruction
:16S:TRADDET		
:16R:FIAC		
:36B::SETT//FAMT/1000,	M	Nominal amount (of the instruction)

8. Message Format for physical (Vaults) and electronic securities

Swift message fields and contents	ISO format optional/mandatory - field type and length	Comments
:70D::DENC///HLEG 01	O - 6*35x	All individual information in relation to the instrument and the account of the instructing party, in as far no standard structure can be used. • /HLEG = custody type • /UNOM = nominal amount of certificate • /KZUM = code for transfer (Example for third-party: 04 FTB IN GS, 05 FTB IN FTB, 11 KREF-→KREF) • /KZAW = code for withdrawal wish (S = desired denomination, U = desired certificate) • /ANAM = name of different delivery Address • /ASTR = street of different delivery address • /ALAN = country of different delivery address • /APLZ = postcode of different delivery address • /AORT = place of different delivery address • /ANAD = different delivery address in KUSTA for outgoing physical securities
:13B::CERT/DAKV/2+AB+500 (example with "Litera-Wunsch" "AB") :13B::CERT/DAKV/2++500 (example without Litera-Wunsch)	O - 30x	Example of desired denomination (max. ten different types of denomination possible) The desired denomination must be defined in exactly one 13B::CERT field. Structure: • Number of certificates in desired denomination (mandatory) • "+" as separator (mandatory) • Desired letters (optional) • "+" as separator (mandatory) • Desired denomination (mandatory)
:13B::CERT/DAKV/2+500,	dto.	(Example of desired certificate (max. 15 different types of certificate possible) The desired type of certificate must be defined in exactly one 13B::CERT field. Structure: • Number of certificates of desired type (mandatory) • "+" as separator (mandatory) • Nominal amount desired (mandatory)
:97A::SAFE//79990000	M - 35x	Debit account
:16S:FIAC		
:16R:SETDET		
:22F::STCO//PHYS	M - 4!c	Settlement condition = vaults instruction Mapping-Rule: Set settlement type in CASCADE.
:22F::SETR/DAKV/AUSE	M - 4!c	Vault transaction types for withdrawals: • AUSE = Withdrawal of individual

8. Message Format for physical (Vaults) and electronic securities

Swift message fields and contents	ISO format optional/mandatory - field type and length	Comments
		certificate • AUSG = Withdrawal of global certificate • REVA = Markdown • REAA = Markdown by CBF-Agent • AUSR = Withdrawal of "up to" global Certificate REAR = Markdown with withdrawal of "up to" global certificate • RERE = Markdown partial reduction "up to" nominal • TEIL = Partial reduction • UMLG = Transfer of an individual certificate from CBF vault • UMLS = Transfer of global certificate from CBF vault • UMLR = Transfer of "up to" global certificate from CBF vault • ULVR = Transfer of validated "up to" global certificate from CBF vault • UMBU = Book transfer • ALSE = Withdrawal of individual certificate from depository • ALSG = Withdrawal of global certificate from depository • ARUS = Withdrawal of "up to" global certificate from depository • REVS = Markdown of "up to" global certificate from depository • RERS = Markdown partial reduction "up to" nominal from depository • RARS = Markdown with withdrawal of "up to" global certificate from depository • TRES = Partial reduction of global certificate from depository • UMSV = Transfer of an individual certificate from depository • UMSG = Transfer of global certificate from depository • UMSR = Transfer of "up to" global certificate from depository • USVR = Transfer of validated "up to" global certificate from depository • ASEF = Withdrawal of individual certificate from third-party vault • ASGF = Withdrawal of global certificate from third-party vault • ARUF = Withdrawal of "up to" global certificate from third-party vault • REVF = Markdown of "up to" global certificate from third-party vault • RERF = Markdown partial reduction "up to" nominal from third-party vault • RARF = Markdown with withdrawal of "up to" global certificate from third-

Swift message fields and contents	ISO format optional/mandatory - field type and length	Comments
		party vault
		• TREF = Partial reduction of global certificate from third-party vault
		• UMFT = Transfer of an individual certificate from third-party vault
		• UMFG = Transfer of global certificate from third-party vault
		• UMFR = Transfer of "up to" global certificate from third-party vault
		• UFVR = Transfer of validated "up to" global certificate from third-party vault
		• AUED = Withdrawal from precious-metals vault
:16R:SETPRTY		
:95P::PSET//DAKVDEFFXXX	M - 4!a2!a2!c(3!c)	Place of settlement
:16S:SETPRTY		
:16R:SETPRTY		
:95Q::REAG//UNKNOWN	M - 4*35x	CASCADE enters a vault account for the account.
:16S:SETPRTY		
:16R:SETPRTY		
:95Q::DECU//UNKNOWN oder :95Q::DECU//Barclays BANK (SUISSE) S.A. LUXEMBOURG oder :95P::DECU//BARCCHXXXX	O - 4*35x by Q oder 4!a2!a2!c(3!c) by P	Depository issuing the instruction, format Q or P
:97A::SAFE//MSC-NONREF	O - 35x	ID type (GIT) and identifier If debit account = CSD, GIT of the CSD (7201 = CED; 7217 = OKB u. a.) and then, separated by a hyphen, the CSD participant according to KUSTA Otherwise: KTO, BLZ, MSC or BIC for the ID type and a maximum of 11 characters for the identification of the depository issuing the instruction
:16S:SETPRTY		
:16R:SETPRTY		
:95Q::SELL//HUGO KLEIN :95P::SELL//SMHBDEFF	O - 4*35x by Q oder 4!a2!a2!c(3!c) by P	Original instructing party; only format Q or P
:97A::SAFE//KTO-1234567890123	O - 35x	KTO, BLZ, MSC or BIC for the ID type of the original instructing party (1st part of the client reference) and a maximum of 13 characters for the relevant identification
:16S:SETPRTY		
:16S:SETDET		
-ü		

8. Message Format for physical (Vaults) and electronic securities

8.2.3 Detailed example to MT542 instructions

Below clients can find examples of different ways of specifying in MT542.

Withdrawal of individual certificate (AUSE)

```
{1:     F01MUBADEFFXXXX0000000001}
{2:     I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
   :16R: GENL
   :20C: :SEME//Bsp-AUSE-01
   :23G: NEWM
   :98A: :PREP//20121123
   :16S: GENL
   :16R: TRADDET
   :98A: :SETT//20121123
   :35B: ISIN DE0008471434
   :16S: TRADDET
   :16R: FIAC
   :36B: :SETT//UNIT/10,
   :70D: :DENC///KZAW S/HLEG 01
   :13B: :CERT/DAKV/10++1
   :97A: :SAFE//79880000
   :16S: FIAC
   :16R: SETDET
   :22F: :STCO//PHYS
   :22F: :SETR/DAKV/AUSE
   :16R: SETPRTY
   :95Q: :REAG//UNKNOWN
   :16S: SETPRTY
   :16R: SETPRTY
   :95P: :PSET//DAKVDEFF
   :16S: SETPRTY
   :16S: SETDET
      -}
```

8. Message Format for physical (Vaults) and electronic securities

Withdrawal of global certificate (AUSG)

```
{1:     F01MUBADEFFXXXX0000000002}
{2:     I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
  :16R: GENL
  :20C: :SEME//Bsp-AUSG-01
  :23G: NEWM
  :98A: :PREP//20121123
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20121123
  :35B: ISIN DE0008471434
  :70E: :SPRO///ORNR 271-273
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//FAMT/1650000,
  :70D: :DENC///HLEG 01
  :97A: :SAFE//79880000
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/AUSG
  :16R: SETPRTY
  :95Q: :REAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
      -}
```

8. Message Format for physical (Vaults) and electronic securities

Markdown (REVA)

```
{1:     F01MUBADEFFXXXX0000000003}
{2:     I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
  :16R: GENL
  :20C: :SEME//Bsp-REVA-01
  :23G: NEWM
  :98A: :PREP//20121123
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20121123
  :35B: ISIN DE0008474040
  :70E: :SPRO///ORNR 121
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//FAMT/60000000,
  :70D: :DENC///HLEG 01
  :97A: :SAFE//79880000
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/REVA
  :16R: SETPRTY
  :95Q: :REAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
      -}
```

Markdown by CBF-Agent (REAA)

```
{1:    F01DEUTDEFFXXXX0000000002}
{2:    I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7888}}
{4:
   :16R: GENL
   :20C: :SEME//BSP-REVAagent007
   :23G: NEWM
   :98A: :PREP//20130215
   :16S: GENL
   :16R: TRADDET
   :98A: :SETT//20130215
   :35B: ISIN DE0008474040
   :16S: TRADDET
   :16R: FIAC
   :36B: :SETT//FAMT/40000,
   :70D: :DENC///HLEG 01
   :97A: :SAFE//70030000
   :16S: FIAC
   :16R: SETDET
   :22F: :STCO//PHYS
   :22F: :SETR/DAKV/REAA
   :16R: SETPRTY
   :95Q: :REAG//UNKNOWN
   :16S: SETPRTY
   :16R: SETPRTY
   :95P: :PSET//DAKVDEFF
   :16S: SETPRTY
   :16S: SETDET
      -}
```

8. Message Format for physical (Vaults) and electronic securities

Withdrawal of "up to" global certificate (AUSR)

```
{1:     F01MUBADEFFXXXX0000000005}
{2:     I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
    :16R: GENL
    :20C: :SEME//Bsp-AUSR-01
    :23G: NEWM
    :98A: :PREP//20121123
    :16S: GENL
    :16R: TRADDET
    :98A: :SETT//20121123
    :35B: ISIN DE0008474040
    :16S: TRADDET
    :16R: FIAC
    :36B: :SETT//FAMT/0,
    :70D: :DENC///HLEG 01
    :97A: :SAFE//79880000
    :16S: FIAC
    :16R: SETDET
    :22F: :STCO//PHYS
    :22F: :SETR/DAKV/AUSR
    :16R: SETPRTY
    :95Q: :REAG//UNKNOWN
    :16S: SETPRTY
    :16R: SETPRTY
    :95P: :PSET//DAKVDEFF
    :16S: SETPRTY
    :16S: SETDET
        -}
```

Markdown with withdrawal of "up to" global certificate (REAR)

```
{1:     F01MUBADEFFXXXX0000000006}
{2:     I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
  :16R: GENL
  :20C: :SEME//Bsp-REAR-005
  :23G: NEWM
  :98A: :PREP//20121123
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20121123
  :35B: ISIN DE0008474040
  :70E: :SPRO///ORNR 3
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//FAMT/34567854,
  :70D: :DENC///HLEG 01
  :97A: :SAFE//79880000
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/REAR
  :16R: SETPRTY
  :95Q: :REAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
      -}
```

8. Message Format for physical (Vaults) and electronic securities

Markdown partial reduction "up to" nominal (RERE)

```
{1:     F01MUBADEFFXXXX0000000004}
{2:     I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
  :16R: GENL
  :20C: :SEME//Bsp-RERE-01
  :23G: NEWM
  :98A: :PREP//20121123
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20121123
  :35B: ISIN DE0008474040
  :70E: :SPRO///ORNR 121
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//FAMT/5000000,
  :70D: :DENC///HLEG 01
  :97A: :SAFE//79880000
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/RERE
  :16R: SETPRTY
  :95Q: :REAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
      -}
```

8. Message Format for physical (Vaults) and electronic securities

Partial reduction (TEIL)

```
{1:     F01MUBADEFFXXXX0000000007}
{2:     I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
   :16R: GENL
   :20C: :SEME//Bsp-TEIL-9
   :23G: NEWM
   :98A: :PREP//20121123
   :16S: GENL
   :16R: TRADDET
   :98A: :SETT//20121123
   :35B: ISIN DE0008474040
   :70E: :SPRO///ORNR 70
   :16S: TRADDET
   :16R: FIAC
   :36B: :SETT//FAMT/4500000,
   :70D: :DENC///HLEG 01
   :97A: :SAFE//79880000
   :16S: FIAC
   :16R: SETDET
   :22F: :STCO//PHYS
   :22F: :SETR/DAKV/TEIL
   :16R: SETPRTY
   :95Q: :REAG//UNKNOWN
   :16S: SETPRTY
   :16R: SETPRTY
   :95P: :PSET//DAKVDEFF
   :16S: SETPRTY
   :16S: SETDET
      -}
```

8. Message Format for physical (Vaults) and electronic securities

Transfer of an individual certificate from CBF vault (UMLG)

```
{1:     F01MUBADEFFXXXX0000000001}
{2:     I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
  :16R: GENL
  :20C: :SEME//Bsp-UMLG-137
  :23G: NEWM
  :98A: :PREP//20121123
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20121123
  :35B: ISIN DE0008471434
  :70E: :SPRO//Umlegung von GS in VL
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//UNIT/1,
  :70D: :DENC///HLEG 01/KZUM 2
  :97A: :SAFE//79880000
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/UMLG
  :16R: SETPRTY
  :95Q: :REAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
      -}
```

8. Message Format for physical (Vaults) and electronic securities

Transfer of global certificate from CBF vault (UMLS)

```
{1:     F01MUBADEFFXXXX0000000002}
{2:     I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
  :16R: GENL
  :20C: :SEME//Bsp-UMLS-8
  :23G: NEWM
  :98A: :PREP//20121123
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20121123
  :35B: ISIN DE0008471434
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//FAMT/200000,
  :70D: :DENC///HLEG 01/KZUM 3
  :97A: :SAFE//79880000
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/UMLS
  :16R: SETPRTY
  :95Q: :REAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
      -}
```

8. Message Format for physical (Vaults) and electronic securities

Transfer of "up to" global certificate from CBF vault (UMLR)

```
{1:    F01MUBADEFFXXXX0000000003}
{2:    I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
  :16R: GENL
  :20C: :SEME//BspUMLR1
  :23G: NEWM
  :98A: :PREP//20121123
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20121123
  :35B: ISIN DE0008474040
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//FAMT/0,
  :70D: :DENC///HLEG 01/KZUM 7
  :97A: :SAFE//79880000
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/UMLR
  :16R: SETPRTY
  :95Q: :REAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
      -}
```

Transfer of validated "up to" global certificate from CBF vault (ULVR)

```
{1:     F01MUBADEFFXXXX0000000004}
{2:     I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
  :16R: GENL
  :20C: :SEME//Bsp-ULVR-001
  :23G: NEWM
  :98A: :PREP//20121123
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20121123
  :35B: ISIN DE0008474040
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//FAMT/100,
  :70D: :DENC///HLEG 01/KZUM 7
  :97A: :SAFE//79880000
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/ULVR
  :16R: SETPRTY
  :95Q: :REAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
    -}
```

8. Message Format for physical (Vaults) and electronic securities

Book transfer (UMBU)

```
{1:     F01MUBADEFFXXXX0000000005}
{2:     I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
  :16R: GENL
  :20C: :SEME//Bsp-UMBU-1
  :23G: NEWM
  :98A: :PREP//20121123
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20121123
  :35B: ISIN DE0001007037
  :70E: :SPRO//Umbuchung
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//FAMT/20000000,
  :70D: :DENC///HLEG 01
  :97A: :SAFE//79880000
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/UMBU
  :16R: SETPRTY
  :95Q: :REAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
      -}
```

8. Message Format for physical (Vaults) and electronic securities

Withdrawal of individual certificate from depository (ALSE)

```
{1:    F01MUBADEFFXXXX0000000006}
{2:    I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
  :16R: GENL
  :20C: :SEME//Bsp-ALSE-12
  :23G: NEWM
  :98A: :PREP//20121123
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20121123
  :35B: ISIN DE0008471434
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//UNIT/100,
  :70D: :DENC///HLEG 20
  :97A: :SAFE//79880092
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/ALSE
  :16R: SETPRTY
  :95Q: :REAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
   -}
```

8. Message Format for physical (Vaults) and electronic securities

Withdrawal of global certificate from depository (ALSG)

```
{1:    F01MUBADEFFXXXX0000000007}
{2:    I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
  :16R: GENL
  :20C: :SEME//Bsp-ALSG-44
  :23G: NEWM
  :98A: :PREP//20121123
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20121123
  :35B: ISIN DE0008471434
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//FAMT/100000,
  :70D: :DENC///HLEG 20
  :97A: :SAFE//79880092
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/ALSG
  :16R: SETPRTY
  :95Q: :REAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
      -}
```

8. Message Format for physical (Vaults) and electronic securities

Withdrawal of "up to" global certificate from depository (ARUS)

```
{1:     F01MUBADEFFXXXX0000000008}
{2:     I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
   :16R: GENL
   :20C: :SEME//Bsp-ARUS-8898
   :23G: NEWM
   :98A: :PREP//20121123
   :16S: GENL
   :16R: TRADDET
   :98A: :SETT//20121123
   :35B: ISIN DE0008471434
   :70E: :SPRO///ORNR 7101
   :16S: TRADDET
   :16R: FIAC
   :36B: :SETT//FAMT/0,
   :70D: :DENC///HLEG 20
   :97A: :SAFE//79880092
   :16S: FIAC
   :16R: SETDET
   :22F: :STCO//PHYS
   :22F: :SETR/DAKV/ARUS
   :16R: SETPRTY
   :95Q: :REAG//UNKNOWN
   :16S: SETPRTY
   :16R: SETPRTY
   :95P: :PSET//DAKVDEFF
   :16S: SETPRTY
   :16S: SETDET
       -}
```

8. Message Format for physical (Vaults) and electronic securities

Markdown of "up to" global certificate from depository (REVS)

```
{1:    F01MUBADEFFXXXX0000000009}
{2:    I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
  :16R: GENL
  :20C: :SEME//Bsp-REVS-87654
  :23G: NEWM
  :98A: :PREP//20121123
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20121123
  :35B: ISIN DE0008471434
  :70E: :SPRO///ORNR 81227
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//FAMT/300000,
  :70D: :DENC///HLEG 20
  :97A: :SAFE//79880092
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/REVS
  :16R: SETPRTY
  :95Q: :REAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
   -}
```

8. Message Format for physical (Vaults) and electronic securities

Markdown partial reduction "up to" nominal from depository (RERS)

```
{1:     F01MUBADEFFXXXX0000000010}
{2:     I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
  :16R: GENL
  :20C: :SEME//ExampleRERS
  :23G: NEWM
  :98A: :PREP//20121123
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20121123
  :35B: ISIN DE0008474040
  :70E: :SPRO///ORNR 205
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//FAMT/2000000,
  :70D: :DENC///HLEG 20
  :97A: :SAFE//79880092
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/RERS
  :16R: SETPRTY
  :95Q: :REAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
      -}
```

8. Message Format for physical (Vaults) and electronic securities

Markdown with withdrawal of "up to" global certificate from depository (RARS)

```
{1:     F01MUBADEFFXXXX0000000011}
{2:     I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
  :16R: GENL
  :20C: :SEME//BSP-RARS-001
  :23G: NEWM
  :98A: :PREP//20121123
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20121123
  :35B: ISIN DE0008476524
  :70E: :SPRO///ORNR 201
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//FAMT/356436298,
  :70D: :DENC///HLEG 20
  :97A: :SAFE//79880092
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/RARS
  :16R: SETPRTY
  :95Q: :REAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
      -}
```

8. Message Format for physical (Vaults) and electronic securities

Partial reduction of global certificate from depository (TRES)

```
{1:    F01MUBADEFFXXXX0000000012}
{2:    I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
   :16R: GENL
   :20C: :SEME//BSP-TRES
   :23G: NEWM
   :98A: :PREP//20121123
   :16S: GENL
   :16R: TRADDET
   :98A: :SETT//20121123
   :35B: ISIN DE0008476524
   :70E: :SPRO///ORNR 9992
   :16S: TRADDET
   :16R: FIAC
   :36B: :SETT//FAMT/1000000,
   :70D: :DENC///HLEG 20
   :97A: :SAFE//79880092
   :16S: FIAC
   :16R: SETDET
   :22F: :STCO//PHYS
   :22F: :SETR/DAKV/TRES
   :16R: SETPRTY
   :95Q: :REAG//UNKNOWN
   :16S: SETPRTY
   :16R: SETPRTY
   :95P: :PSET//DAKVDEFF
   :16S: SETPRTY
   :16S: SETDET
    -}
```

8. Message Format for physical (Vaults) and electronic securities

Transfer of an individual certificate from depository (UMSV)

```
{1:     F01MUBADEFFXXXX0000000001}
{2:     I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
  :16R: GENL
  :20C: :SEME//Bsp-UMSV-aa1
  :23G: NEWM
  :98A: :PREP//20121123
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20121123
  :35B: ISIN DE0008471434
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//UNIT/100,
  :70D: :DENC///HLEG 20/KZUM 8
  :97A: :SAFE//79880092
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/UMSV
  :16R: SETPRTY
  :95Q: :REAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
      -}
```

8. Message Format for physical (Vaults) and electronic securities

Transfer of global certificate from depository (UMSG)

```
{1:    F01MUBADEFFXXXX0000000002}
{2:    I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
   :16R: GENL
   :20C: :SEME//EXA123-UMSG
   :23G: NEWM
   :98A: :PREP//20121123
   :16S: GENL
   :16R: TRADDET
   :98A: :SETT//20121123
   :35B: ISIN DE0008471434
   :70E: :SPRO///ORNR 9091
   :16S: TRADDET
   :16R: FIAC
   :36B: :SETT//FAMT/100000,
   :70D: :DENC///HLEG 20/KZUM 8
   :97A: :SAFE//79880092
   :16S: FIAC
   :16R: SETDET
   :22F: :STCO//PHYS
   :22F: :SETR/DAKV/UMSG
   :16R: SETPRTY
   :95Q: :REAG//UNKNOWN
   :16S: SETPRTY
   :16R: SETPRTY
   :95P: :PSET//DAKVDEFF
   :16S: SETPRTY
   :16S: SETDET
       -}
```

8. Message Format for physical (Vaults) and electronic securities

Transfer of "up to" global certificate from depository (UMSR)

```
{1:     F01MUBADEFFXXXX0000000003}
{2:     I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
  :16R: GENL
  :20C: :SEME//Example-UMSR
  :23G: NEWM
  :98A: :PREP//20121123
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20121123
  :35B: ISIN DE0008474040
  :70E: :SPRO///ORNR 310380
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//FAMT/0,
  :70D: :DENC///HLEG 20/KZUM 8
  :97A: :SAFE//79880092
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/UMSR
  :16R: SETPRTY
  :95Q: :REAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
   -}
```

Transfer of validated "up to" global certificate from depository (USVR)

```
{1:     F01MUBADEFFXXXX0000000004}
{2:     I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
  :16R: GENL
  :20C: :SEME//BSP-USVR-007
  :23G: NEWM
  :98A: :PREP//20121123
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20121123
  :35B: ISIN DE0008474040
  :70E: :SPRO///ORNR 239371
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//FAMT/82364654,46
  :70D: :DENC///HLEG 20/KZUM 8
  :97A: :SAFE//79880092
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/USVR
  :16R: SETPRTY
  :95Q: :REAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
      -}
```

8. Message Format for physical (Vaults) and electronic securities

Withdrawal of individual certificate from third-party vault (ASEF)

```
{1:     F01MUBADEFFXXXX0000000001}
{2:     I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
   :16R: GENL
   :20C: :SEME//Bsp-ASEF-01
   :23G: NEWM
   :98A: :PREP//20121123
   :16S: GENL
   :16R: TRADDET
   :98A: :SETT//20121123
   :35B: ISIN DE0008471434
   :16S: TRADDET
   :16R: FIAC
   :36B: :SETT//UNIT/1,
   :70D: :DENC///HLEG 30
   :97A: :SAFE//79880096
   :16S: FIAC
   :16R: SETDET
   :22F: :STCO//PHYS
   :22F: :SETR/DAKV/ASEF
   :16R: SETPRTY
   :95Q: :REAG//UNKNOWN
   :16S: SETPRTY
   :16R: SETPRTY
   :95Q: :SELL//Depotkonto
   :97A: :SAFE//KTO-384037420
   :16S: SETPRTY
   :16R: SETPRTY
   :95Q: :DECU//Filiale Schliersee
   :97A: :SAFE//MSC-497
   :16S: SETPRTY
   :16R: SETPRTY
   :95P: :PSET//DAKVDEFF
   :16S: SETPRTY
   :16S: SETDET
       -}
```

8. Message Format for physical (Vaults) and electronic securities

Withdrawal of global certificate from third-party vault (ASGF)

```
{1:    F01MUBADEFFXXXX0000000002}
{2:    I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
  :16R: GENL
  :20C: :SEME//Bsp-ASGF-003
  :23G: NEWM
  :98A: :PREP//20121123
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20121123
  :35B: ISIN DE0008474040
  :70E: :SPRO///ORNR 21106
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//FAMT/6000000,
  :70D: :DENC///HLEG 30
  :97A: :SAFE//79880096
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/ASGF
  :16R: SETPRTY
  :95Q: :REAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95Q: :SELL//Someone
  :97A: :SAFE//KTO-77777
  :16S: SETPRTY
  :16R: SETPRTY
  :95Q: :DECU//Filiale Mainz Markt
  :97A: :SAFE//MSC-411
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
      -}
```

8. Message Format for physical (Vaults) and electronic securities

Withdrawal of "up to" global certificate from third-party vault (ARUF)

```
{1:     F01MUBADEFFXXXX0000000003}
{2:     I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
  :16R: GENL
  :20C: :SEME//Bsp-ARUF87654
  :23G: NEWM
  :98A: :PREP//20121123
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20121123
  :35B: ISIN DE0008471434
  :70E: :SPRO///ORNR 19104
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//FAMT/0,
  :70D: :DENC///HLEG 30
  :97A: :SAFE//79880096
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/ARUF
  :16R: SETPRTY
  :95Q: :REAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95Q: :SELL//Depotkonto
  :97A: :SAFE//KTO-211011
  :16S: SETPRTY
  :16R: SETPRTY
  :95Q: :DECU//Filiale Mainz Markt
  :97A: :SAFE//MSC-411
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
      -}
```

Markdown of "up to" global certificate from third-party vault (REVF)

```
{1:    F01MUBADEFFXXXX0000000005}
{2:    I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
   :16R: GENL
   :20C: :SEME//BSP-REVF
   :23G: NEWM
   :98A: :PREP//20121123
   :16S: GENL
   :16R: TRADDET
   :98A: :SETT//20121123
   :35B: ISIN DE0008471434
   :70E: :SPRO///ORNR 20104
   :16S: TRADDET
   :16R: FIAC
   :36B: :SETT//FAMT/20000,
   :70D: :DENC///HLEG 30
   :97A: :SAFE//79880096
   :16S: FIAC
   :16R: SETDET
   :22F: :STCO//PHYS
   :22F: :SETR/DAKV/REVF
   :16R: SETPRTY
   :95Q: :REAG//UNKNOWN
   :16S: SETPRTY
   :16R: SETPRTY
   :95Q: :SELL//Depotkonto
   :97A: :SAFE//KTO-211011
   :16S: SETPRTY
   :16R: SETPRTY
   :95P: :PSET//DAKVDEFF
   :16S: SETPRTY
   :16S: SETDET
     -}
```

8. Message Format for physical (Vaults) and electronic securities

Markdown partial reduction "up to" nominal from third-party vault (RERF)

```
{1:     F01MUBADEFFXXXX0000000006}
{2:     I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
   :16R: GENL
   :20C: :SEME//EXA-RERF-000001
   :23G: NEWM
   :98A: :PREP//20121123
   :16S: GENL
   :16R: TRADDET
   :98A: :SETT//20121123
   :35B: ISIN DE0008471434
   :70E: :SPRO///ORNR 231011
   :16S: TRADDET
   :16R: FIAC
   :36B: :SETT//FAMT/2500000,
   :70D: :DENC///HLEG 30
   :97A: :SAFE//79880096
   :16S: FIAC
   :16R: SETDET
   :22F: :STCO//PHYS
   :22F: :SETR/DAKV/RERF
   :16R: SETPRTY
   :95Q: :REAG//UNKNOWN
   :16S: SETPRTY
   :16R: SETPRTY
   :95Q: :SELL//Depotkonto
   :97A: :SAFE//KTO-211011
   :16S: SETPRTY
   :16R: SETPRTY
   :95P: :PSET//DAKVDEFF
   :16S: SETPRTY
   :16S: SETDET
      -}
```

Markdown with withdrawal of "up to" global certificate from third-party vault (RARF)

```
{1:     F01MUBADEFFXXXX0000000004}
{2:     I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
  :16R: GENL
  :20C: :SEME//Bsp-RARF-5464
  :23G: NEWM
  :98A: :PREP//20121123
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20121123
  :35B: ISIN DE0008471434
  :70E: :SPRO///ORNR 20102
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//FAMT/6534819,34
  :70D: :DENC///HLEG 30
  :97A: :SAFE//79880096
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/RARF
  :16R: SETPRTY
  :95Q: :REAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95Q: :SELL//Depotkonto
  :97A: :SAFE//KTO-211011
  :16S: SETPRTY
  :16R: SETPRTY
  :95Q: :DECU//Filiale Mainz Markt
  :97A: :SAFE//MSC-411
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
      -}
```

8. Message Format for physical (Vaults) and electronic securities

Partial reduction of global certificate from third-party vault (TREF)

```
{1:    F01MUBADEFFXXXX0000000007}
{2:    I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
  :16R: GENL
  :20C: :SEME//TREF-001
  :23G: NEWM
  :98A: :PREP//20121123
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20121123
  :35B: ISIN DE0008471434
  :70E: :SPRO///ORNR 21107
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//FAMT/70000,
  :70D: :DENC///HLEG 30
  :97A: :SAFE//79880096
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/TREF
  :16R: SETPRTY
  :95Q: :REAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95Q: :SELL//Depotkonto
  :97A: :SAFE//KTO-211011
  :16S: SETPRTY
  :16R: SETPRTY
  :95Q: :DECU//Filiale Mainz Markt
  :97A: :SAFE//MSC-411
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
      -}
```

8. Message Format for physical (Vaults) and electronic securities

Transfer of an individual certificate from third-party vault (UMFT)

```
{1:     F01MUBADEFFXXXX0000000008}
{2:     I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
  :16R: GENL
  :20C: :SEME//BSP-UMFT-01
  :23G: NEWM
  :98A: :PREP//20121123
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20121123
  :35B: ISIN DE0008471434
  :70E: :SPRO//Booking on other
     subaccount
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//UNIT/30,
  :70D: :DENC///HLEG 30/KZUM 11
     /KRKZ E
  :97A: :SAFE//79880096
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/UMFT
  :16R: SETPRTY
  :95Q: :REAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95Q: :SELL//Depotkonto
  :97A: :SAFE//KTO-211011
  :16S: SETPRTY
  :16R: SETPRTY
  :95Q: :BUYR//Depotkonto Smith
  :97A: :SAFE//KTO-1020252134
  :16S: SETPRTY
  :16R: SETPRTY
  :95Q: :DECU//Filiale Mainz Markt
  :97A: :SAFE//MSC-411
  :16S: SETPRTY
  :16R: SETPRTY
  :95Q: :RECU//Filiale Augsburg Markt
  :97A: :SAFE//MSC-477
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
     -}
```

8. Message Format for physical (Vaults) and electronic securities

Transfer of global certificate from third-party vault (UMFG)

```
{1:     F01MUBADEFFXXXX0000000009}
{2:     I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
  :16R: GENL
  :20C: :SEME//Bsp-UMFG-002
  :23G: NEWM
  :98A: :PREP//20121123
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20121123
  :35B: ISIN DE0008471434
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//FAMT/8000000,
  :70D: :DENC///HLEG 30/KZUM 4
  :97A: :SAFE//79880096
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/UMFG
  :16R: SETPRTY
  :95Q: :REAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95Q: :SELL//Depotkonto
  :97A: :SAFE//KTO-211011
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
   -}
```

Transfer of "up to" global certificate from third-party vault (UMFR)

```
{1:     F01MUBADEFFXXXX0000000002}
{2:     I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text xxxx}}
{4:
    :16R: GENL
    :20C: :SEME//Bsp-UmlRUaFTB-1
    :23G: NEWM
    :98A: :PREP//20130215
    :16S: GENL
    :16R: TRADDET
    :98A: :SETT//20130215
    :35B: ISIN DE0008471434
    :16S: TRADDET
    :16R: FIAC
    :36B: :SETT//FAMT/0,
    :70D: :DENC///HLEG 30/KZUM 4
        /RNOM 500000000
    :97A: :SAFE//40430096
    :16S: FIAC
    :16R: SETDET
    :22F: :STCO//PHYS
    :22F: :SETR/DAKV/UMFR
    :16R: SETPRTY
    :95Q: :REAG//UNKNOWN
    :16S: SETPRTY
    :16R: SETPRTY
    :95Q: :SELL//Depotkonto
    :97A: :SAFE//KTO-211011
    :16S: SETPRTY
    :16R: SETPRTY
    :95P: :PSET//DAKVDEFF
    :16S: SETPRTY
    :16S: SETDET
        -}
```

8. Message Format for physical (Vaults) and electronic securities

Transfer of validated "up to" global certificate from third-party vault (UFVR)

```
{1:     F01MUBADEFFXXXX0000000003}
{2:     I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text XXXX}}
{4:
  :16R: GENL
  :20C: :SEME//Bsp-UmlvRUaFTB
  :23G: NEWM
  :98A: :PREP//20130215
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20130215
  :35B: ISIN DE0008471434
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//FAMT/3000000,
  :70D: :DENC///HLEG 30/KZUM 5
  :97A: :SAFE//40430096
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/UFVR
  :16R: SETPRTY
  :95Q: :REAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95Q: :SELL//Depotkonto
  :97A: :SAFE//KTO-211011
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
     -}
```

Withdrawal from precious-metals vault (AUED)

```
{1:    F01MUBADEFFXXXX0000000010}
{2:    I542DAKVDEF0ADOMN}
{3: {108: Ref.-Text 7988}}
{4:
  :16R: GENL
  :20C: :SEME//Metal-AUED-01
  :23G: NEWM
  :98A: :PREP//20121123
  :16S: GENL
  :16R: TRADDET
  :98A: :SETT//20121123
  :35B: ISIN XF0000300123
  :70E: :SPRO///ORNR 14376
  :16S: TRADDET
  :16R: FIAC
  :36B: :SETT//FAMT/12498,26
  :70D: :DENC///HLEG 40
  :97A: :SAFE//79880000
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR/DAKV/AUED
  :16R: SETPRTY
  :95Q: :REAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETDET
      -}
```

8. Message Format for physical (Vaults) and electronic securities

8.2.4 Example Settlement Confirmation (MT546) – Withdrawal of an individual certificate

```
{1:     F01MUBADEF0XXXX1234123456}
{2:     O5461112121123ZYDHDEF0AXXX01234567891211231112N}
{3: {108: C2BN11121532F23K}}
{4:
  :16R: GENL
  :20C: :SEME//C2BN11121532F23K
  :23G: NEWM
  :98C: :PREP//79881123111215
  :16R: LINK
  :20C: :RELA//Bsp-AUSE-01
  :16S: LINK
  :16R: LINK
  :20C: :TRRF//KT79881800005370
  :16S: LINK
  :16S: GENL
  :16R: TRADDET
  :98A: :ESET//79881123
  :35B: ISIN DE0008471434
        ALLIANZ RCM AKTIEN DTLD
  :16S: TRADDET
  :16R: FIAC
  :36B: :ESTT//UNIT/10,
  :97A: :SAFE//79880000
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR//TRAD
  :16R: SETPRTY
  :95P: :DEAG//MUBADEFFXXX
  :97A: :SAFE//79880000
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFFXXX
  :16S: SETPRTY
  :16R: SETPRTY
  :95Q: :REAG//UNKNOWN
  :97A: :SAFE//79600000
  :16S: SETPRTY
  :16S: SETDET
```

8.2.5 Example Settlement Confirmation (MT546) - Transfer of an individual certificate from third-party vaults (flag = 11)

```
{1:     F01ZYDHDEF0XXXX1234123456}
{2:     O5461051121126ZYDHDEF0AXXX01234567891211261051N}
{3: {108: C2BQ1051314644AK}}
{4:
  :16R: GENL
  :20C: :SEME//C2BQ1051314644AK
  :23G: NEWM
  :98C: :PREP//79881126105131
  :16R: LINK
  :20C: :RELA//Bsp-UMFG-003
  :16S: LINK
  :16R: LINK
  :20C: :TRRF//KT79881801654500
  :16S: LINK
  :16S: GENL
  :16R: TRADDET
  :98A: :ESET//79881126
  :35B: ISIN DE0008471434
        ALLIANZ RCM AKTIEN DTLD
  :16S: TRADDET
  :16R: FIAC
  :36B: :ESTT//UNIT/200000,
  :97A: :SAFE//79880096
  :16S: FIAC
  :16R: SETDET
  :22F: :STCO//PHYS
  :22F: :SETR//TRAD
  :16R: SETPRTY
  :95Q: :SELL//UNKNOWN
  :97A: :SAFE//KTO-211011
  :16S: SETPRTY
  :16R: SETPRTY
  :95Q: :DECU//UNKNOWN
  :97A: :SAFE//MSC-411
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :DEAG//MUBADEMMXXX
  :97A: :SAFE//79880096
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFFXXX
  :16S: SETPRTY
  :16R: SETPRTY
  :95Q: :REAG//UNKNOWN
  :97A: :SAFE//79640988
  :16S: SETPRTY
  :16R: SETPRTY
```

8. Message Format for physical (Vaults) and electronic securities

```
:95Q: :RECU//UNKNOWN
:97A: :SAFE//MSC-321
:16S: SETPRTY
:16R: SETPRTY
:95Q: :BUYR//UNKNOWN
:97A: :SAFE//KTO-1020252134
:16S: SETPRTY
:16S: SETDET
    -}
```

8.3   MT548 – Business Validation Feedback for deposit and withdrawal instructions

For each instruction that has been sent the client can receive a message concerning the result of the business validation by CBF on the basis of a BVF – MT548. This is also possible for the functionality, "Deposit and Withdrawal via File Transfer ISO 15022": An example is given below:

Swift Message Fields and Contents	Comments
ä1:F01DAKVDEFFADOM5514244636ü ä2:I548DUMMYXXXAXXXNü ä3:ä108:CAS1782343471018üü ä4:	
:16R:GENL	
:20C::SEME//CAS1790714347561	Message reference generated by LIMA
:23G:INST	NEWM CAST = The corresponding instruction has been entered with the function code CANC
:98C::PREP//20010326095616	
:16R:LINK	
:20C::RELA//AA18-MT542-A2	Reference (original instruction)
:16S:LINK	
:16R:STAT	
:25D::PEND//FUTU or :25D::CPRC//PACK or :25D::IPRC//REJT or :25D::CPRC//REJT	Status Positive BVF: • PEND//FUTU or other initial status code = The corresponding instruction entered with function code • NEWM is valid • CPRC//PACK = The corresponding instruction entered with function code • CANC is valid Negative BVF: • IPRC//REJT = The corresponding instruction entered with function code • NEWM is invalid • CPRC//REJT = The corresponding instruction entered with function code • CANC is invalid.
:16R:REAS	Only for negative BVF
:24B::REJT//NARR	
:70D::REAS//	
:16S:REAS	
:16S:STAT	
:16S:GENL	
:16R:SETTRAN	
:35B:ISIN DE0001133001	
:36B::SETT//FAMT/1000,	

8. Message Format for physical (Vaults) and electronic securities

Swift Message Fields and Contents	Comments
:97A::SAFE//79990000	
:22F::STCO//PHYS	
:22F::SETR/DAKV/EA1	
:22H::REDE//DELI	
:22H::PAYM//FREE	
:98A::SETT//20010321	
:16R:SETPRTY	
:95Q::SELL//UNKNOWN	
:97A::SAFE//KTO-11610220950	
:16S:SETPRTY	
:16R:SETPRTY	
:95P::DEAG//CEDELULL	
:97A::SAFE//7999	
:16S:SETPRTY	
:16R:SETPRTY	
:95Q::DECU//BARCLAYS BANK (SUISSE) S.A. GENF	
:97A::SAFE//51683	
:16S:SETPRTY	
:16R:SETPRTY	
:95P::PSET//DAKVDEFFXXX	
:16S:SETPRTY	
:16R:SETPRTY	
:95Q::SELL//UNKNOWN	
:97A::SAFE//1234567890123	
:16S:SETPRTY	
:16R:SETPRTY	
:95Q::REAG//UNKNOWN	
:97A::SAFE//79610000	
:16S:SETPRTY	
:16S:SETTRAN	
-ü	

8. Message Format for physical (Vaults) and electronic securities

Example cancellation information (MT548)

```
{1:    F01MUBADEF0XXXX1234123456}
{2:    O5481510121122ZYDHDEF0AXXX01234567891211221510N}
{3: {108: C2BM151036835D8C}}
{4:
  :16R: GENL
  :20C: :SEME//C2BM151036835D8C
  :23G: INST
  :98C: :PREP//20121122151036
  :16R: LINK
  :20C: :RELA//Bsp-LAUF-01
  :16S: LINK
  :16R: LINK
  :20C: :TRRF//KT79881600005260
  :16S: LINK
  :16R: STAT
  :25D: :IPRC//CAND
  :16R: REAS
  :24B: :CAND//CANI
  :70D: :REAS///PROS 100
  :16S: REAS
  :16S: STAT
  :16S: GENL
  :16R: SETTRAN
  :35B: ISIN DE0008471434
      ALLIANZ RCM AKTIEN DTLD
  :36B: :SETT//UNIT/111,
  :97A: :SAFE//79880000
  :22F: :SETR//TRAD
  :22H: :REDE//RECE
  :22H: :PAYM//FREE
  :22F: :STCO//PHYS
  :98A: :SETT//20121122
  :16R: SETPRTY
  :95Q: :DEAG//UNKNOWN
  :97A: :SAFE//79600000
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFFXXX
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :REAG//MUBADEFFXXX
  :97A: :SAFE//79880000
  :16S: SETPRTY
  :16S: SETTRAN
      -}
```

8. Message Format for physical (Vaults) and electronic securities

Example Negative Business Validation Feedback (MT548)

```
{1:     F01MUBADEF0XXXX1234123456}
{2:     O5481455121122ZYDKDEF0AXXX01234567891211221455N}
{3: {108: C2BM145542C6E5CC}}
{4:
  :16R: GENL
  :20C: :SEME//C2BM145542C6E5CC
  :23G: INST
  :98C: :PREP//20121122145542
  :16R: LINK
  :20C: :RELA//Bsp-LAUG-01
  :16S: LINK
  :16R: LINK
  :20C: :TRRF//KT79881600000000
  :16S: LINK
  :16R: STAT
  :25D: :IPRC//REJT
  :16R: REAS
  :24B: :REJT//NARR
  :70D: :REAS//EA0067FDeletion flag is set in WSS
      with this security code
  :16S: REAS
  :16S: STAT
  :16S: GENL
  :16R: SETTRAN
  :35B: ISIN DE0008471434
  :36B: :SETT//FAMT/80000000,
  :97A: :SAFE//79880000
  :22F: :SETR//TRAD
  :22H: :REDE//RECE
  :22H: :PAYM//FREE
  :98A: :SETT//20121122
  :70E: :SPRO///FREE /DEBIT-BANK KTO /CREDIT-BANK
      KTO79880000 /SECURITY-CODE DE000847
      1434 /SECURITY-QUANTITY 80000000, /
      SETTLEMENT-AMOUNT  /SETTLEMENT-DAY
      79881122
  :16R: SETPRTY
  :95Q: :DEAG//UNKNOWN
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFF
  :16S: SETPRTY
  :16S: SETTRAN
      -}
```

Example Processing Information Initial status reporting (MT548)

```
{1:    F01MUBADEF0XXXX1234123456}
{2:    O5481443121122ZYDHDEF0AXXX01234567891211221443N}
{3: {108: C2BM1443307157DC}}
{4:
  :16R: GENL
  :20C: :SEME//C2BM1443307157DC
  :23G: INST
  :98C: :PREP//20121122144330
  :16R: LINK
  :20C: :RELA//Bsp-LAUF-01
  :16S: LINK
  :16R: LINK
  :20C: :TRRF//KT79881600005260
  :16S: LINK
  :16R: STAT
  :25D: :SETT//PEND
  :16R: REAS
  :24B: :PEND//FUTU
  :70D: :REAS///PROS 100
  :16S: REAS
  :16S: STAT
  :16S: GENL
  :16R: SETTRAN
  :35B: ISIN DE0008471434
      ALLIANZ RCM AKTIEN DTLD
  :36B: :SETT//UNIT/111,
  :97A: :SAFE//79880000
  :22F: :SETR//TRAD
  :22H: :REDE//RECE
  :22H: :PAYM//FREE
  :22F: :STCO//PHYS
  :98A: :SETT//20121122
  :16R: SETPRTY
  :95Q: :DEAG//UNKNOWN
  :97A: :SAFE//79600000
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :PSET//DAKVDEFFXXX
  :16S: SETPRTY
  :16R: SETPRTY
  :95P: :REAG//MUBADEFFXXX
  :97A: :SAFE//79880000
  :16S: SETPRTY
  :16S: SETTRAN
      -}
```

8. Message Format for physical (Vaults) and electronic securities

8.4   Overview of changes for electronic securities

Based on the eWpG (e-securities law), the option is provided to issue a defined product scope dematerialised into a central register. Therefore, some general changes and adoptions are to be noted for the current scope of electronic securities regarding the instructions and sub-instructions for corporate actions and settlement:

- Vault instructions in electronic securities are represented as CASCADE instruction type AA01/AA02 "W".

- Mark-up/Mark-Down Instructions: The client can send instructions via the Central Register GUI, API endpoint or via MT540/542. The client can also subscribe to the Auto-Dispo service, which triggers the mark up/down instruction automatically based on detected EBI (Emissionsbegleitendes Institut; Issuing accompanying institute) sell and buy instructions.

- Changes on the references on Mark-up/Mark-Down feedback messages:

  - The SEME of the Mark-up (MT540) and Mark-down (MT542) client instructions is included in the fields 20C RELA und 20C COMM of the feedback messages MT544, MT546, MT548 and MT536.

  - The reference included in the client instructions in the fields 20C RELA and 70D are not reflected in the feedback messages.

  - The information included in the field 20C TRRF of the feedback messages is a Clearstream generated reference and is not relevant for the client.

  - The identification of electronic securities occurs via the field 70E with the reference ISSU in case of issuance or mark-up and REDI in case of mark-down in addition to the field 97A: Account number 7962 for Central Register

- The client cannot send cancellation requests.

- Currently, clients are enabled to send mark-up/mark-down and increase instructions. Decrease is currently not in scope for electronic securities.

- CASCADE Settlement Reporting: Some optional (vault-specific) fields are not relevant, see sections 9.5 and 9.6.

- Rejections are initiated by the central register and sent through CBF/LIMA via the regular process flow.

8. Message Format for physical (Vaults) and electronic securities

8.5 MT540 – Receive Free for electronic securities

8.5.1 Overview

Deposit instructions (instruction type 01 with sub-instruction-type "W") with message type MT540 ("Receive Free of Payment") are used to transfer the information related to a deposit. In addition for accepting and processing the instructions, CBF also offers the corresponding BVF (Business Validation Feedback). The following sub-instruction type is supported for deposit by File Transfer ISO 15022:

Mark-up of electronic global note

8.5.2 General format description to MT540 (electronic securities)

Swift message fields and contents	ISO format Optional/Mandatory – field type and length	Comments
ä1:F01DUMMYXXXAXXX1113123477ü ä2:I540DAKVDEFFADOMNü ä4:		
:16R:GENL		
:20C::SEME//AA16-MT540-A2	M - 16x	Instruction reference
:23G:NEWM	M - 4!c	At present only NEWM is used
:16R:LINK		
20C::PREV//AA16-MT540-A1	O - 16x	PREV is not required for electronic securities
:16S:LINK		
:16S:GENL		
:16R:TRADDET		
:98A::SETT//20000301	M - 8!n (YYYYMMTT)	Settlement date Dates lying before or on the same day as the current date are accepted.
:35B:ISIN DE0001133001	M - ISIN1!e12!c (4*35x)	ISIN. If a series is deposited: ISIN of the series.
:16S:TRADDET		
:16R:FIAC		
Swift message fields and contents	ISO format Optional/Mandatory - field type and length	Comments
:36B::SETT//FAMT/4280,	M (-15d)	Nominal amount of the instruction
:97A::SAFE//33330000	M - 35x	Credit account
:16S:FIAC		
:16R:SETDET		
:22F::STCO//PHYS	M - 4!c	Settlement condition = vaults instruction
:22F::SETR/DAKV/VALU	M - 4!c	Vault transaction types for deposits: VALU = Mark-up
:16R:SETPRTY		
:95P::PSET//DAKVDEFFXXX	M - 4!a2!a2!c(3!c)	Place of settlement
:16S:SETPRTY		
:16R:SETPRTY		
:95Q::DEAG//UNKNOWN	M - 4*35x	Central Register links up to vault account
:16S:SETPRTY		
:16S:SETDET		
-ü		

8. Message Format for physical (Vaults) and electronic securities

8.5.3   Detailed Example to MT540 instructions (for electronic securities)
Mark-up for dematerialised securities (VALU)

```
{1: F01DAKVDEF0ADOM1000100000}
{2: O5401200220524MSFFDEFPXMSI99999999992204121200N}
{3: {108: CUST-REF-Bsp02}}
{4:
:16R: GENL
:20C: :SEME//CUST-REF-Bsp02
:23G: NEWM
:98A: :PREP//20220524
:16S: GENL
:16R: TRADDET
:98A: :SETT//20220524
:98A: :TRAD//20220524
:35B: ISIN DE000D700999
:16S: TRADDET
:16R: FIAC
:36B: :SETT//FAMT/1500,
:97A: :SAFE//12340000
:16S: FIAC
:16R: SETDET
:22F: :STCO//PHYS
:22F: :SETR/DAKV/VALU
:16R: SETPRTY
:95Q: :DEAG//UNKNOWN
:16S: SETPRTY
:16R: SETPRTY
:95P: :PSET//DAKVDEFFXXX
:16S: SETPRTY
:16S: SETDET
-}
```

8.5.4   Detailed Example to MT548 Status Information (for electronic securities)

```
:16R: GENL
:20C: :SEME//C49J0924032CEF8H
:23G: INST
:98C: :PREP//20220524
:16R: LINK
:13B: :LINK/DAKV/BICCLIENTXXX
:20C: :RELA// CUST-REF-Bsp02
:16S: LINK
:16R: LINK
:20C: :COMM// CUST-REF-Bsp02
:16S: LINK
:16R: LINK
:20C: :TRRF//KP21150281564340
:16S: LINK
:16R: LINK
:13B: :LINK/DAKV/DAKVDEFFXXX
:20C: :PCTI//C49J092156B46A4
:16S: LINK
:16R: LINK
:20C: :MITI//20220524
:16S: LINK
:16R: LINK
:20C: :CMIT//20220524
:16S: LINK
:16R: STAT
:25D: :SETT//PEND
:16R: REAS
:24B: :PEND//FUTU
:70D: :REAS///SETS 000/MATS 002/PROS 100
      /PEND FUTU
:16S: REAS
:16S: STAT
:16S: GENL
:16R: SETTRAN
:35B: ISIN DE000D700999
:36B: :SETT//UNIT/200,
:97A: :SAFE//12340000
:22F: :SETR//TRAD
:22H: :REDE//RECE
:22H: :PAYM//FREE
:22F: :STCO//PHYS
:98A: :SETT//20220524
:98A: :TRAD//20220524
:98C: :ASTS//20220524092252
:98C: :MTCH//20220524092252
:70E: :SPRO///ISTR ISSU
:16R: SETPRTY
:95P: :DEAG//DAKVDEFFXXX
:97A: :SAFE//79620000
:20C: :PROC//KP79620102135190
:16S: SETPRTY
:16R: SETPRTY
:95P: :PSET//DAKVDEFFXXX
:16S: SETPRTY
:16R: SETPRTY
:95P: :REAG//BICCLIENTXXX
:97A: :SAFE//12340000
:16S: SETPRTY
:16S: SETTRAN
```

8. Message Format for physical (Vaults) and electronic securities

8.5.5   Detailed Example to MT544 Settlement Confirmation (for electronic securities)

```
:16R: GENL
:20C: :SEME//C49J1004424DBD13
:23G: NEWM
:98C: :PREP//20240919092410
:16R: LINK
:13B: :LINK/DAKV/BICCLIENTXXX
:20C: :RELA// CUST-REF-Bsp02
:16S: LINK
:16R: LINK
:20C: :TRRF//KP21150281564340
:16S: LINK
:16R: LINK
:20C: :COMM// CUST-REF-Bsp02
:16S: LINK
:16R: LINK
:20C: :MITI//2409198629882364
:16S: LINK
:16R: LINK
:13B: :LINK/DAKV/DAKVDEFFXXX
:20C: :PCTI//C49J092156B46A4
:16S: LINK
:16R: LINK
:20C: :CMIT//2409198629882363
:16S: LINK
:16S: GENL
:16R: TRADDET
:98C: :ESET//20220524092252
:98A: :TRAD//20220524
:35B: ISIN DE000D700999
:16S: TRADDET
:16R: FIAC
:36B: :ESTT//UNIT/200,
:36B: :PSTT//UNIT/0,
:36B: :RSTT//UNIT/0,
:97A: :SAFE//21150000
:16S: FIAC
:16R: SETDET
:22F: :STCO//PHYS
:22F: :SETR//TRAD
:16R: SETPRTY
:95P: :DEAG//DAKVDEFFXXX
:97A: :SAFE//79620000
:20C: :PROC//KP79620102135190
:16S: SETPRTY
:16R: SETPRTY
:95P: :PSET//DAKVDEFFXXX
:16S: SETPRTY
:16R: SETPRTY
:95P: :REAG//BICCLIENTXXX
:97A: :SAFE//12340000
:70E: :DECL///ISST N/ISTR ISSU
:16S: SETPRTY
:16S: SETDET
```

8.5.6 Detailed Example to MT536 Statement of Transaction (for electronic securities)

```
:16R: SUBSAFE
:97A: :SAFE//12340000
:17B: :ACTI//Y
:16R: FIN
:35B: ISIN DE000D700999
:16R: TRAN
:16R: LINK
:13B: :LINK/DAKV/BICCLIENTXXX
:20C: :RELA// CUST-REF-Bsp02
:16S: LINK
:16R: LINK
:20C: :TRRF//KP21150281564340
:16S: LINK
:16R: LINK
:20C: :COMM// CUST-REF-Bsp02
:16S: LINK
:16R: LINK
:20C: :MITI//2409198629882364
:16S: LINK
:16R: LINK
:13B: :LINK/DAKV/DAKVDEFFXXX
:20C: :PCTI//C49J092156B46A4
:16S: LINK
:16R: TRANSDET
:94B: :SAFE/DAKV/COLL/DAKVDEFFXXX
:36B: :PSTA//UNIT/200,
:22F: :TRAN//SETT
:22H: :REDE//RECE
:22H: :PAYM//FREE
:22F: :SETR//TRAD
:22F: :STCO//PHYS
:98C: :ESET//20240919092410
:98A: :SETT//20240919
:98A: :TRAD//20240919
:98C: :ASTS//20240919092252
:98C: :MTCH//20240919092252
:70E: :TRDE///ACKY 01/STBL N/ISTR ISSU
:16R: SETPRTY
:95Q: :SELL//UNKNOWN
:16S: SETPRTY
:16R: SETPRTY
:95Q: :DEAG//CLEARSTREAM BANKING AG
       TRESORBESTAND GD DEMATRIALISIERUNG
       MERGENTHALERALLEE 61
       DE 65760 ESCHBORN
:97A: :SAFE//79620000
:20C: :PROC//KP79620102135190
:16S: SETPRTY
:16R: SETPRTY
:95P: :PSET//DAKVDEFFXXX
:16S: SETPRTY
:16R: SETPRTY
:95P: :REAG//BICCLIENTXXX
:97A: :SAFE//12340000
:16S: SETPRTY
:16R: SETPRTY
:95Q: :BUYR//UNKNOWN
:16S: SETPRTY
:16S: TRANSDET
:16S: TRAN
:16S: FIN
:16S: SUBSAFE
```

8. Message Format for physical (Vaults) and electronic securities

8.6   MT542 - Deliver Free for electronic securities

8.6.1 Overview

Message type MT542 ("Deliver Free of Payment") is used to transfer the information relating to a withdrawal instruction. The following sub-instruction type is supported for withdrawal by File Transfer ISO 15022:

Mark down of electronic global note

8.6.2 General format description to MT542 (electronic securities)

The following description of formats specifies and explains by sequence and field all possible sub-instruction types for electronic securities for a withdrawal:

Swift message fields and contents	ISO format optional/mandatory - field type and length	Comments
ä1:F01DUMMYXXXAXXX1113123477ü ä2:I542DAKVDEFFADOMNü ä4:		
:16R:GENL		
:20C::SEME//AA18-MT542-A2	M - 16x	Instruction reference
:23G:NEWM	M - 4!c	At present only NEWM is used
:16R:LINK		
:16S:LINK		
:16S:GENL		
:16R:TRADDET		
:98A::SETT//20000301	M - 8!n (YYYYMMTT)	Settlement date. The client must enter the settlement date – advance value date possible
:35B:ISIN DE0001133001	M - ISIN1!e12!c (4*35x)	ISIN
:16S:TRADDET		
:16R:FIAC		
:36B::SETT//FAMT/1000,	M (-15d)	Nominal amount (of the instruction)
:97A::SAFE//79990000	M - 35x	Debit account
:16S:FIAC		
:16R:SETDET		
:22F::STCO//PHYS	M - 4!c	Settlement condition = vaults instruction
:22F::SETR/DAKV/REVA	M - 4!c	Vault transaction types for withdrawals: REVA = Markdown
:16R:SETPRTY		

8. Message Format for physical (Vaults) and electronic securities

Swift message fields and contents	ISO format optional/mandatory - field type and length	Comments
:95P::PSET//DAKVDEFFXXX	M - 4!a2!a2!c(3!c)	Place of settlement
:16S:SETPRTY		
:16R:SETPRTY		
:95Q::REAG//UNKNOWN	M - 4*35x	Central Register enters a vault account for the account.
:16S:SETPRTY		
:16S:SETDET		
-ü		

8. Message Format for physical (Vaults) and electronic securities

8.6.3 Detailed Example to MT542 instructions (for electronic securities)

Mark-down for dematerialised securities (REVA)

```
{1: F01DAKVDEF0ADOM1000100000}
{2: O5421200220524MSFFDEFPXMSI99999999992205241200N}
{3: {108: CUST-REF-Bsp01}}
{4:
:16R: GENL
:20C: :SEME//CUST-REF-Bsp01
:23G: NEWM
:98A: :PREP//20220524
:16S: GENL
:16R: TRADDET
:98A: :SETT//20220524
:98A: :TRAD//20220524
:35B: ISIN DE000D700999
:16S: TRADDET
:16R: FIAC
:36B: :SETT//FAMT/1200,
:97A: :SAFE//12340000
:16S: FIAC
:16R: SETDET
:22F: :STCO//PHYS
:22F: :SETR/DAKV/REVA
:16R: SETPRTY
:95Q: :REAG//UNKNOWN
:16S: SETPRTY
:16R: SETPRTY
:95P: :PSET//DAKVDEFFXXX
:16S: SETPRTY
:16S: SETDET
-}
```

8.6.4 Detailed Example to MT548 status information (for electronic securities)

```
:16R: GENL
:20C: :SEME//C49P09054545B81T
:23G: INST
:98C: :PREP//20220524
:16R: LINK
:13B: :LINK/DAKV/BICCLIENTXXX
:20C: :RELA// CUST-REF-Bsp01
:16S: LINK
:16R: LINK
:20C: :COMM// CUST-REF-Bsp01
:16S: LINK
:16R: LINK
:20C: :TRRF//KP75540191588060
:16S: LINK
:16R: LINK
:13B: :LINK/DAKV/DAKVDEFFXXX
:20C: :PCTI//C49P09034369AD8
:16S: LINK
:16R: LINK
:20C: :MITI//2409258812541999
:16S: LINK
:16R: LINK
:20C: :CMIT//2409258812541998
:16S: LINK
:16R: STAT
:25D: :SETT//PEND
:16R: REAS
:24B: :PEND//FUTU
:70D: :REAS///SETS 000/MATS 002/PROS 100
      /PEND FUTU
:16S: REAS
:16S: STAT
:16S: GENL
:16R: SETTRAN
:35B: ISIN DE000D700999
:36B: :SETT//UNIT/7102,
:97A: :SAFE//12340000
:22F: :SETR//TRAD
:22H: :REDE//DELI
:22H: :PAYM//FREE
:22F: :STCO//PHYS
:98A: :SETT//20220524
:98A: :TRAD//20220524
:98C: :ASTS//20220524
:98C: :MTCH//20220524
:70E: :SPRO///ISTR REDI
:16R: SETPRTY
:95P: :DEAG// BICCLIENTXXX
:97A: :SAFE//12340000
:16S: SETPRTY
:16R: SETPRTY
:95P: :PSET//DAKVDEFFXXX
:16S: SETPRTY
:16R: SETPRTY
:95P: :REAG//DAKVDEFFXXX
:97A: :SAFE//79620000
:20C: :PROC//KP79620202302710
:16S: SETPRTY
:16S: SETTRAN
```

8. Message Format for physical (Vaults) and electronic securities

8.6.5   Detailed Example to MT546 Settlement Confirmation (for electronic securities)

```
:16R: GENL
:20C: :SEME//C49P09065963960T
:23G: NEWM
:98C: :PREP//20220524
:16R: LINK
:13B: :LINK/DAKV/BICCLIENTXXX
:20C: :RELA// CUST-REF-Bsp01
:16S: LINK
:16R: LINK
:20C: :TRRF//KP75540191588060
:16S: LINK
:16R: LINK
:20C: :COMM// CUST-REF-Bsp01
:16S: LINK
:16R: LINK
:20C: :MITI//2409258812541999
:16S: LINK
:16R: LINK
:13B: :LINK/DAKV/DAKVDEFFXXX
:20C: :PCTI//C49P09034369AD8
:16S: LINK
:16R: LINK
:20C: :CMIT//2409258812541998
:16S: LINK
:16S: GENL
:16R: TRADDET
:98C: :ESET//20220524092252
:98A: :TRAD//20220524
:35B: ISIN DE000D700999
:16S: TRADDET
:16R: FIAC
:36B: :ESTT//UNIT/7102,
:36B: :PSTT//UNIT/0,
:36B: :RSTT//UNIT/0,
:97A: :SAFE//12340000
:16S: FIAC
:16R: SETDET
:22F: :STCO//PHYS
:22F: :SETR//TRAD
:16R: SETPRTY
:95P: :DEAG//BICCLIENTXXX
:97A: :SAFE//12340000
:16S: SETPRTY
:16R: SETPRTY
:95P: :PSET//DAKVDEFFXXX
:16S: SETPRTY
:16R: SETPRTY
:95P: :REAG//DAKVDEFFXXX
:97A: :SAFE//79620000
:20C: :PROC//KP79620202302710
:70E: :DECL///ISST N/STBL N/ISTR REDI
:16S: SETPRTY
:16S: SETDET
```

8.6.6 Detailed Example to MT536 Statement of Transaction (for electronic securities)

```
:16R: SUBSAFE
:97A: :SAFE//12340000
:17B: :ACTI//Y
:16R: FIN
:35B: ISIN DE000D700999
:16R: TRAN
:16R: LINK
:13B: :LINK/DAKV/BICCLIENTXXX
:20C: :RELA//CUST-REF-Bsp02
:16S: LINK
:16R: LINK
:20C: :TRRF//KP21150281564340
:16S: LINK
:16R: LINK
:20C: :COMM//CUST-REF-Bsp02
:16S: LINK
:16R: LINK
:20C: :MITI//2409198629882364
:16S: LINK
:16R: LINK
:13B: :LINK/DAKV/DAKVDEFFXXX
:20C: :PCTI//C49J092156B46A4
:16S: LINK
:16R: TRANSDET
:94B: :SAFE/DAKV/COLL/DAKVDEFFXXX
:36B: :PSTA//UNIT/200,
:22F: :TRAN//SETT
:22H: :REDE//DELI
:22H: :PAYM//FREE
:22F: :SETR//TRAD
:22F: :STCO//PHYS
:98C: :ESET//20240919092410
:98A: :SETT//20240919
:98A: :TRAD//20240919
:98C: :ASTS//20240919092252
:98C: :MTCH//20240919092252
:70E: :TRDE///ACKY 01/STBL N/ISTR REDI
:16R: SETPRTY
:95Q: :SELL//UNKNOWN
:16S: SETPRTY
:16R: SETPRTY
:95Q: :DEAG// BICCLIENTXXX
:97A: :SAFE//79620000
:20C: :PROC//KP79620102135190
:16S: SETPRTY
:16R: SETPRTY
:95P: :PSET//DAKVDEFFXXX
:16S: SETPRTY
:16R: SETPRTY
:95P: :REAG//CLEARSTREAM BANKING AG
        TRESORBESTAND GD DEMATRIALISIERUNG
        MERGENTHALERALLEE 61
        DE 65760 ESCHBORN
:97A: :SAFE//12340000
:16S: SETPRTY
:16R: SETPRTY
:95Q: :BUYR//UNKNOWN
:16S: SETPRTY
:16S: TRANSDET
:16S: TRAN
:16S: FIN
:16S: SUBSAFE
```

9. **Appendix**

9.1 **Fields 95 Settlement Parties Mapping except PSET**

Field 95a can be used with different options, individually or in combination with field 97A.

The CBF account number can be provided with option R. If option R is not used, the CBF account number has to be provided in field 97A SAFE of the specific party sequence.

If 95P is used together with 97A following rules apply:

- For REAG/DEAG[28], BUYR/SELL, RECU/DECU, REI1/DEI1 and REI2/DEI2 the field 97A has the priority. 95P is ignored.

  Exception: In the event of cross-border settlement 95P and 97A of the next level to REAG/DEAG are mapped.

If 95R is used together with 97A following rules apply:

- For REAG/DEAG, BUYR/SELL, RECU/DECU, REI1/DEI1 and REI2/DEI2 the field 97A has the priority. 95R is ignored.

If 95Q is used together with 97A following rules apply:

For REAG/DEAG, BUYR/SELL, RECU/DECU, REI1/DEI1 and REI2/DEI2 the field 97A has the priority. 95Q is ignored

Exceptions:

- If field 95Q of BUYR has unequal content "UNKNOWN", is filled with more than 70 digits and REI1 is unused, 95Q BUYR will be mapped to 95Q BUYR and RECU (Field 97A will then be mapped to the field 97A of REI1 and RECU of original message to REI2).

- If field 95Q of BUYR has unequal content "UNKNOWN", is filled with less than 70 digits and REI2 is unused, 95Q BUYR will be mapped to 95Q BUYR (Field 97A will then be mapped to the field 97A of RECU and REI1 of original message to REI2).

- If field 95Q of SELL has unequal content "UNKNOWN", is filled with more than 70 digits and DEI1 is unused, 95Q SELL will be mapped to 95Q SELL and DECU (Field 97A will then be mapped to the field 97A of DEI1 and DECU of original message to DEI2).

- If field 95Q of SELL has unequal content "UNKNOWN", is filled with less than 70 digits and DEI2 is unused, 95Q SELL will be mapped to 95Q SELL (Field 97A will then be mapped to the field 97A of DECU and DEI1 of original message to DEI2).

For details see examples.

If 95a is used without 97A

- For 95P REAG/DEAG CASCADE will retrieve the account number.
- For 95R REAG/DEAG the field has to contain the CASCADE account number.
- For other party levels the BLZ can be provided with 95R:xxxx/DEBL/.
- For other party levels free text up to 70 characters can be provided for CASCADE with 95Q.

In the field 97A the label KTO and ACC can be used to indicate a generic account number with label KTO in CASCADE except for DEAG and REAG. Without the label, the full 35 digits of 97A are mapped to the generic account number KTO. Other available labels to the party levels different to DEAG/REAG are BLZ, BIC and TXT.

---

[28] In the event of REAG/DEAG the BIC of 95P is mapped back to the related account number to generate the outgoing reporting message.

The below tables shows how the incoming parties for instructions are mapped for the outgoing reports.

DEAG/REAG			
Settlement Parties **ISO 15022 MT540-43 Instructions**		**Settlement Parties** **ISO 15022 Reporting**	
95P	TESTDEFFXXX	95P	TESTDEFFXXX
97A	1111	97A	1111
95P	TESTDEFFXXX	95P	TESTDEFFXXX
		97A	1111
95R	DAKV/1111	95P	TESTDEFFXXX
		97A	1111
Cross-border instructions			
95P	CSDSBICCXXX[29]	95P	CSDSBICCXXX
		97A	7777

---

[29] Clearstream recommends providing the BIC of the CSD.

9. Appendix

SELL/BUYR			
Settlement Parties **ISO 15022 MT540-43 Instructions**		**Settlement Parties** **ISO 15022 Reporting**	
95P	TESTDEFFXXX	95P	UNKNOWN
97A	1111	97A	1111
95P	TESTDEFFXXX	95P	UNKNOWN
		97A	BIC-TESTDEFFXXX
95R	1111	95Q	UNKNOWN
97A	BUYR SAFE	97A	BUYR SAFE
95R	DAKV/1111	95R	UNKNOWN
		97A	1111
95Q	BUYR Q	BUYR 95Q	BUYR Q
97A	BUYR SAFE		
		RECU 95Q	UNKNOWN
		97A	BUYR SAFE
95Q	UNKNOWN	95Q	UNKNOWN
97A	1111	97A	1111
95R	TEXT	95R	TEXT
Cross-border instructions			
95P	TESTDEFFXXX	95P	TESTDEFFXXX
97A	1111	97A	1111
95P	TESTDEFFXXX	95P	TESTDEFFXXX
		97A	1111
95Q	UNKNOWN	95Q	TESTDEFFXXX
97A	1111	97A	1111

DECU/RECU, DEI1/REI1, DEI2/REI2			
Settlement Parties ISO 15022 MT540-43 Instructions		Settlement Parties ISO 15022 Reporting	
95P	TESTDEFFXXX	95Q	UNKNOWN
97A	KTO-1111	97A	1111
95P	TESTDEFFXXX	95Q	UNKNOWN
97A	BIC-DAKVDEFFXXX	97A	BIC-DAKVDEFFXXX
95P	TESTDEFFXXX	95Q	UNKNOWN
97A	ACC-1111	97A	1111
95P	TESTDEFFXXX	95Q	UNKNOWN
		97A	BIC-TESTDEFFXXX
95R	DAKV/1111	95Q	UNKNOWN
97A	BLZ-12345678	97A	BLZ-12345678
95R	DAKV/1111	95Q	UNKNOWN
		97A	1111
95R	DEBL/12345678	95Q	UNKNOWN
		97A	BLZ-12345678
95Q	Bank	95Q	UNKNOWN
97A	KTO-1111	97A	1111
95Q	Bank	95Q	Bank

9. Appendix

SELL/BUYR with 95Q and 97A and DECU/RECU with 95Q and 97A			
Settlement Parties ISO 15022 MT540-43 Instructions		**Settlement Parties ISO 15022 Reporting**	
BUYR 95Q	TEXT BUYR	BUYR 95Q	TEXT BUYR
97A	BUYR SAFE	RECU 95Q	UNKNOWN
RECU 95Q	TEXT RECU	97A of RECU	BUYR SAFE
97A	RECU SAFE	REI1 95Q	UNKNOWN
		97A of REI1	RECU SAFE
BUYR 95Q	TEXTBUYR70DIGITS789012345678901234567890123456789012345678901234567890123456789A TEXTBUYR70DIGITS789012345678901234567890123456789012345678901234567890123456789B TEXTBUYR70DIGITS789012345678901234567890123456789012345678901234567890123456789C TEXTBUYR70DIGITS789012345678901234567890123456789012345678901234567890123456789D	BUYR 95Q	TEXTBUYR70DIGITS7890123456789012345678901234567890123456789C TEXTBUYR70DIGITS7890123456789012345678901234567890123456789D
97A	BUYR SAFE	RECU 95Q	TEXTBUYR70DIGITS7890123456789012345678901234567890123456789A TEXTBUYR70DIGITS7890123456789012345678901234567890123456789B
RECU 95Q	TEXT RECU	REI2 95Q	UNKNOWN
97A	RECU SAFE	97A of REI2	BUYR SAFE
		REI1 95Q	UNKNOWN
		97A of REI1	RECU SAFE

Field name	Label name	536 (TRDE)	537 (TRDE)	540 (DECL)	541 (DECL)	542 (DECL)	543 (DECL)	544 (DECL)	545 (DECL)	546 (DECL)	547 (DECL)	548 (SPRO)	578 (DECL)	586 (DECL)
Instructed Transfer Reason	ISTR	x	x					x	x	x	x			
Issue Start	ISST			x	x	x	x	x	x	x	x		x	
Blocked Settlement	SETB												x	x
Securities Transfer Reason1	SETR	x		x	x	x	x	x	x	x	x		x	
Ex Date	EXDA					x	x	x^2		x	x			
Full/Fractional Shares/Rights	FRAC					x		x		x				
Input Date	IDAY	x	x		x		x							
Staff Blocking	STBL	x				x	x	x^2		x	x		x	
Staff Blocking Date	STBD	x				x	x	x^2		x	x		x	
Shareholder No.	SHNN					x		x		x				
Rights Securities Code	RSEC					x								
Corporate action Date	COAD					x		x		x				
Securities Owner's Name 1	SON1					x		x		x				
Securities Owner's Name 2	SON2					x		x		x				
Securities Owner's Name 3	SON3					x		x		x				
Securities Owner's Date of Birth	SODB					x		x		x				
Securities Owner's ID Code	SOID					x		x		x				
Debt Administration Person	DAPE					x		x		x				
Name	NAME					x		x		x				
First Name	FNAM					x		x		x				
Street-PO Box	STPO					x		x		x				
Postal Code	CDPO					x		x		x				
City	CITY					x		x		x				
Code Country	CDCO					x		x		x				
Name 2	NAM2					x		x		x				
First Name 2	FNA2					x		x		x				
Debt Administration Purchase Custody	DAPC					x		x		x				

9. Appendix

Field name	Label name	536 (TRDE)	537 (TRDE)	540 (DECL)	541 (DECL)	542 (DECL)	543 (DECL)	544 (DECL)	545 (DECL)	546 (DECL)	547 (DECL)	548 (SPRO)	578 (DECL)	586 (DECL)
Debt Administration Return Transfer	DART							x		x				
Query Request Type	QRYR		x											
Accounting Key	ACKY	x												
Rate	RATE	x	x											
Matching Quality	MTCH	x												
Debt Admin Transfer	DATR													
Trade Transaction Condition Indicator	TTCO		x									x		
Original Date	ORID		x											
Delivering Party 4	DLP4	x	x	x	x			x	x			x	x	x
Receiving Party 4	RCP4	x	x			x	x			x	x	x	x	x
Deviating Cash Account	CASH	x										x		
Deviating Cash Account Counterparty	CDCA	x												
Registration Details	REGI	x	x											
Free Text	FREE	x	x									x		

9.2 CBF labels reported in free-text fields (70a)

CBF uses the free-text field, for example "70E::DECL", in an ISO 15022 message to exchange information specific to CASCADE for which no dedicated field or qualifier is available. CBF has defined codes (label names) for the structure of the free-text fields. Their usage depends on the type of message in question and is explained in the following table.

Free-text label

----

1. If an invalid value is provided, the value will be ignored and the instruction processed.

2. Only in the event of passive matching

9.2.1 Securities transfer reason values - DECL//SETR[30]

Code	Ueb Grund description
101	OTC-Geschäftsbelieferung (dvp)
102	OTC-Geschäftsbelieferung (fop)
103	Realignment
104	Lieferung für Kundendepot
201	REPO, MIT GEGENWERT
202	REPO, OHNE GEGENWERT
203	REPO (OPEN)
204	REPO (RETURN)
220	CBL NON-CSD TRANSFER
221	EOC FIN TRANSFER
301	Securities lending with cash clearing
302	Securities lending free of payment
303	Securities Lending (open)
304	Securities Lending (return)
401	Issue Start
501	Corporate Action (KADI instruction)
502	OS-Ausübung (KADI instruction)
503	BR-AUSüBUNG (KADI instruction)
504	BR-HANDEL (KADI instruction)
505	ANGEBOTE (KADI instruction)
506	OS-AUSÜBUNG (KADI instruction)
507	OTC KOMPENSATION (KADI instruction)
508	SE KOMPENSATION (KADI instruction)
509	SE KOMPENSATION (KADI instruction)
510	STORNO SE KOMPENSATION (KADI instruction)
511	OTC reverse claim (KADI instruction)
512	SE reverse claim (KADI instruction)
513	Storno OTC reverse claim (KADI instruction)
514	Storno SE reverse claim (KADI instruction)
515	CORPORATE ACTION TI
601	KEINE ZUORDNUNG
701	Collateral (open)
702	Collateral (return)
901	Rejection / Storno
950	NUR DTCC TRANSFERS MIT REASON CODE 280
951	NUR DTCC TRANSFERS MIT REASON CODE 290
952	NUR DTCC TRANSFERS MIT REASON CODE 040
953	NUR DTCC TRANSFERS MIT REASON CODE 098

[30] Instructions with the wrong securities transfer reason values might be rejected by CASCADE.

9. Appendix

9.3 General mapping rules in free-text fields (70a) reported by Clearstream

If the maximum of available digits is exceeded due to the number of characters to be reported, the last character will show the value "?" (question mark) to indicate that there is more data available in the CASCADE database. This rule is valid for the following fields:

- :70D::REGI (MT544-547);
- :70E::TRDE (MT53x);
- :70E::DECL (MT544-547, MT586).

For text fields (70a) in general it should also to be noted that the line break after 35 digits is done independent of the fact that a label field is incomplete. Therefore the content of a label or the label itself might start in one line and is continued in the next line only in such cases. There are the following exceptions:

- :70D::REAS (MT548);
- :70E::HOLD (MT535).

If the free-text details in the incoming settlement instruction from the client start with spaces, CBF removes this set of spaces from the free-text details.

Example: Registration details

70D::REGI//   /HTYP 03/NAME Smith/FNAM John/ICER 13090/CDCO DEU/STRE Flower street 61/CDPO 65760/CITY Eschborn

is updated to

70D::REGI///HTYP 03/NAME Smith/FNAM John/ICER 13090/CDCO DEU/STRE Flower street 61/CDPO 65760/CITY Eschborn

If the free-text details in the incoming settlement instruction from the client contain continuous spaces, CBF removes these continuous spaces in the free-text details of the outgoing message to the client.

Example: Registration details

70D::REGI///HTYP 03/NAME Smith/FNAM John/ICER 13090/CDCO DEU/STRE Flower   street 61/CDPO 65760/CITY Eschborn

is updated to

70D::REGI///HTYP 03/NAME Smith/FNAM John/ICER 13090/CDCO DEU/STRE Flower street 61/CDPO 65760/CITY Eschborn

9.4   Match - Error

Table 1

CASCADE	CASCADE	ISO 15022		Reason
010	Unspecified reason; phone contact required	MTCH	NMAT	NARR
011	No instruction from beneficiary	MTCH	NMAT	IEXE
012	Beneficiary instructed receipt fop	MTCH	NMAT	FRAP
013	Instruction cannot be allocated	MTCH	NMAT	DTRA
020	Countervalue outside tolerance range: too high	MTCH	NMAT	DMON
021	Countervalue outside tolerance range: too low	MTCH	NMAT	DMON
022	Countervalue in wrong currency	MTCH	NMAT	NCRR
023	Countervalue already set off separately	MTCH	NMAT	FRAP
024	Different settlement day	MTCH	NMAT	DDAT
030	Wrong nominal value	MTCH	NMAT	DQUA
031	Wrong Securities Code	MTCH	NMAT	DSEC
033	Delivery incomplete, telephone call necessary	MTCH	NMAT	NARR
040	Beneficiary unknown and/or inexisting	MTCH	NMAT	IEXE
041	Original instructor unknown and/or inexisting	MTCH	NMAT	IEXE
050	Wrong Price	MTCH	NMAT	DDEA
051	Different Trade Date	MTCH	NMAT	DTRD
060	Disagreement Place of Settlement	MTCH	NMAT	DEPT
061	Disagreement Custodian	MTCH	NMAT	ICUS
062	Possible Duplicate	MTCH	NMAT	PODU
070	Disagreement Payment Code	MTCH	NMAT	FRAP
	Disagreement Direction of Trade	MTCH	NMAT	DELN
072	Disagreement Payment Code	MTCH	NMAT	FRAP
073	Incorrect Delivering Agent	MTCH	NMAT	ICAG
074	Incorrect Receiving Agent	MTCH	NMAT	ICAG
075	Deviating opt out flag	MTCH	NMAT	DMCT
076	Deviating cum/ex flag	MTCH	NMAT	DCMX
077	Disagreement Common Reference	MTCH	NMAT	IIND
078	Incorrect Seller	MTCH	NMAT	IEXE
079	Incorrect Buyer	MTCH	NMAT	IEXE
080	Disagreement Deliverer Safekeeping Account	MTCH	NMAT	SAFE
081	Disagreement Receiver Safekeeping Account	MTCH	NMAT	SAFE
082	Unspecified reason; phone contact required	MTCH	NMAT	NARR

9. Appendix

9.5 Reporting times overview

In any case, the feedback via MT548 Settlement Status and Processing Advice for instructions is generated and sent out to clients as soon as CBF receives the status information from T2S.

The same real-time principle applies to settlement confirmations (MT544-547) and allegements (MT578): CBF forwards the information as soon as it is received from T2S.

As today, the reports MT535 Statement of Holdings, MT942 Interim Transaction Report and MT950 Statement Message are provided once a day after the end of the business day. MT535 can be also subscribed to daily, mid of month, end of month, quarterly, yearly or on request.

The following table provides an overview of the timing of messages and reports:

Message types	Description	Real-time	Daytime	Night-time
MT544	Receive Free Confirmation	Yes		
MT545	Receive Against Payment Confirmation	Yes		
MT546	Deliver Free Confirmation	Yes		
MT547	Deliver Against Payment Confirmation	Yes		
MT548	Settlement Status and Processing Advice	Yes		
MT578	Settlement Allegement	Yes		
MT535	Statement of Holdings		After end of day, as defined below	
MT536	Statement of Transactions		As defined in Connectivity Handbook Part 1	At predefined times or events
MT537	Statement of Pending Transactions		As defined in Connectivity Handbook Part 1	At predefined times or events
MT586	Statement of Allegements		Equal to the MT537	At predefined times or events
MT942	Interim Transaction Report		After end of day	
MT950	Statement Message		After end of day	

9.6 Report subscription for CASCADE instructions

This section defines CBF's model regarding products and reporting times.

The overall logic of the document is to divide the description into the existing product groups, which are:

- MT548 Settlement Status and Processing Advice / Business Validation Feedback / BVF;
- MT548 Settlement Status and Processing Advice - STAREP;
- MT544-547 Settlement Confirmations – SETCON;
- MT578 Settlement Allegement – SETALL;
- MT536 Statement of Transactions / Clearing and Settlement Statement - CSSTMT;
- MT586 Statement of Settlement Allegements – STMTSA;
- MT537 Statement of Pending Transactions

9.6.1 MT548 BVF

CBF offers a standard setup for the BVF product. It covers the MT548 with the qualifier IPRC, TPRC and CPRC. CBF suggests to use the default subscription options. It covers the negative validation feedback for rejected instructions from T2S or CBF.

For the BVF client have the option to indicate, if they want to receive all available BVF containing synchronous and asynchronous positive/negative BVF out of CBF/T2S business validation, including:

- Negative validated instructions/modifications as well as on + CBF positive validated instructions with time delayed T2S business validation (for example, CBF VAULTS DAKV/PACK);
- Positive validated modifications without T2S relevance (for example, Allegement Rejections, that is, match error);
- CBF positive validated instructions/modifications sent via File Transfer.

or if the client only wants to receive feedback on negative validated instructions/modifications.

For modifications CBF offers the option to receive positive feedback on positive validated modifications out of the T2S business validation.

For clients using File Transfer CBF offers the option to receive the BVF feedback from T2S via a real-time interface (MQ or Swift).

9.6.2 MT548 Status Reporting STAREP

The product Status Reporting offers four different options:

- Matching Information;
- Processing Information;
- Cancellation Information;
- Hold Information.

9. Appendix

They can be selected or deselected from the product Status Reporting. Only the option Processing Information can as well be specified as Initial Reporting only. Client selecting all options will get the full set of MT548 Status Reporting. It is recommended to use this set-up. If a specific selection would be required it should be agreed with the CBF simulation team. Please find below the technical explanation for the different selection criteria:

Attribute name	Description
MTCH	Matching Information request consisting of status "unmatched" which additionally reports the current own Hold Status or a Match Error set by counterparty and "matched" which additionally informs about the current own or counterparty Hold status (mandatory) Values: • J – Yes: Matching Information requested. • N – No: No matching Information requested (Default).
PROC	Processing Information request consisting of status "pending" which is reported before and after successful matching in cases of new instructions and completed modifications (except cancel) as well as about a new/changed settlement problem (settlement failure) in absence of an own hold is pending (mandatory) Values: • J – Yes: Processing Information requested • I – Only initial status reporting of a new instruction or current status reporting at time by modification (except cancel) changed instruction (Default). • N – No: No Processing Information requested.
CANC	Cancellation Information request (mandatory) consisting of all status regarding an ordered cancellation of an instruction ("own cancel request required", "counterparty cancel request required", "cancelled by instructor" and "cancelled by system"). Values: • J – Yes: Cancellation Information requested. • N – No: No Cancellation Information requested (Default).
HOLD	Hold Information request (mandatory) consisting of status "pending" which is reported before and after successful matching in case of new/changed settlement problem (settlement failure) in combination with an own hold is pending (mandatory). Values: • J – Yes: Information requested (Only allowed for PROC = "J"). • N – No: No Information requested (Default).

9.7 LIMA Reporting Modes

The following table provides a comprehensive view of the ISO 15022 notification messages generated for the CASCADE transaction types. The approach has been adapted to list only those transaction types which are relevant for the client.

CASCADE transaction type	MT548 Messages							MT544-MT547 Settlement Confirmation
	Rejection / Positive Feedback [31]	Initial Status [32]	Matching Status [33]	Modification Status	Cancellation Pending	Eligibility Status [34]	Cancellation Status	
• AA01 / AA02 W - OTC & Cross-border Delivery/Receipt instruction, Stock Exchange instruction, CCP transactions and Auto-Coll closing	X	X	X	X	X	X	X	
• AA01 Delivery without matching (dumps) • AA01 B - De-registration (Reg. shares) • AA01 P - Account transfer (Reg. shares)	X	X		X		X	X	X
• AA03 - BSV/LSV transfer	X	X					X	X
• AA16 - Securities deposits • AA18 - Securities withdrawals	X						X	X
• AA01 - Custody dumps • AA02 - Passive matching leg • AA14/AA15 - Bond-stripping • AA17/AA19 - Warrants attachment/detachment • AA99 - Correction/reversal bookings of CBF • AA99 - CEDAR • Auto-Coll opening • Additional bookings triggered by CBF internal processes								X
• AA13 - Corporate actions (KADI) • Registered shares legs	Reporting is sent by respective applications							

---

[31] Rejection message is generated when an instruction fails CBF validation. The instruction is not sent to T2S. Positive feedback is generated when an instruction passes CBF validation. The instruction is sent to T2S.
Exception case: It might happen that the instruction has passed the CBF validation but not the T2S validations. In this case a rejection message is generated by T2S.
[32] Initial status is the positive feedback from T2S after the instruction has passed T2S validations.
[33] Except to the "Already matched" instructions
[34] Eligibility status is the pending status, for example MT548 PEND