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Home > Risk Articles > Collateral Management Guide PART 13: SWIFT Messages for Collateral Management

Collateral Management Guide PART 13: SWIFT Messages for Collateral Management

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The following SWIFT messages are standard for all collateral transactions.

Bilateral Collateral SWIFT messages

MT503 - Collateral Claim
From: Collateral Taker
To: Collateral Giver
Purpose: Initiation: Taker initiates a new or additional collateral request from the Giver.

MT503 - Collateral Claim return
From: Collateral Giver
To: Collateral Taker
Purpose: Initiation: Giver responds to Taker's new/additional collateral request

MT504 - Collateral Proposal
From: Collateral Giver
To: Collateral Taker
Purpose: Initiation: Giver proposes new collateral

MT505 - Collateral Substitution
From: Both
To: Both
Purpose: Settlement: Either party substitutes new collateral for existing collateral.

MT506 - Collateral & Exposure Statement
From: Both
To: Both
Purpose: Administration: Shows net exposure and details by collateral position

MT507 - Collateral status & processing advice
From: Both
To: Both
Purpose: Shows collateral transactions and status.

Tri-Party Collateral / Tri-Party Repo SWIFT messages

MT527 - Tri-Party Collateral Instruction
From: Collateral Taker/Giver
To: Tri-Party Agent
Purpose: Initiation: Giver notifies Agent of available collateral. Taker notifies Agent of collateral demand.

MT558 - Tri-Party Collateral Status & Processing Advice
From: Tri-Party Agent
To: Collateral Taker/Giver
Purpose: Initiation: Agent responds to MT558 from either Giver or Taker.

MT569 - Tri-Party Collateral & Exposure Statemt
From: Tri-Party Agent
To: Collateral Taker/Giver
Purpose: Settlement: Shows net mark-to-market for collateral and underlying exposure and details by collateral position.

<< BACK TO PART 12